LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

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), 212-919-4216 (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	James Ernest Daley	Deborah Leigh Duncan
William Craig Freda	Deanna Marie Mulligan	John Arthur Somers
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 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 3 day of April, 2017

Richard S. Grieco
Assistant Vice President
December 31, 2018

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

a. Is this an original filing? Yes [ ] No [X]
b. If no,
1. State the amendment number 1
2. Date filed 04/03/2017
3. Number of pages attached 2

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	35,447,350,772		35,447,350,772	31,715,928,066
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	40,486,681		40,486,681	166,835,343
	2.2 Common stocks	1,488,108,558	6,446,457	1,481,662,100	1,455,912,965
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,471,561,693		3,471,561,693	3,325,161,549
	3.2 Other than first liens				62,771,143
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	2,965,563		2,965,563	11,507,580
	4.2 Properties held for the production of income (less $ 270,150,898 encumbrances)	360,971,455		360,971,455	414,992,625
	4.3 Properties held for sale (less $ encumbrances)	10,263,514		10,263,514	3,068,924
5.	Cash ($ 6,412,798 , Schedule E - Part 1), cash equivalents ($ 789,766,668 , Schedule E - Part 2) and short-term investments ($ 25,663,332 , Schedule DA)	821,842,798		821,842,798	778,064,420
6.	Contract loans (including $ premium notes)	3,405,809,549	691,811	3,405,117,738	3,337,425,918
7.	Derivatives (Schedule DB)	41,050,789		41,050,789	9,057,140
8.	Other invested assets (Schedule BA)	1,796,235,274	3,187,980	1,793,047,294	1,896,606,179
9.	Receivables for securities	26,819,916		26,819,916	2,433,987
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	15,193,221		15,193,221	
12.	Subtotals, cash and invested assets (Lines 1 to 11)	46,928,659,785	10,326,248	46,918,333,536	43,179,765,839
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	384,280,859		384,280,859	366,714,532
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	135,013,896	5,615,339	129,398,557	113,462,476
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	928,114,251		928,114,251	907,258,585
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,310,534		6,310,534	10,020,509
	16.2 Funds held by or deposited with reinsured companies	2,478,727,777		2,478,727,777	2,377,466,661
	16.3 Other amounts receivable under reinsurance contracts	33,441,176		33,441,176	31,622,395
17.	Amounts receivable relating to uninsured plans	47,297,947	310,511	46,987,436	44,838,276
18.1	Current federal and foreign income tax recoverable and interest thereon	105,759,080		105,759,080	100,551,612
18.2	Net deferred tax asset	1,000,843,065	273,489,337	727,353,728	706,516,796
19.	Guaranty funds receivable or on deposit	16,813,833		16,813,833	10,295,062
20.	Electronic data processing equipment and software	43,282,274	36,630,908	6,651,366	4,578,348
21.	Furniture and equipment, including health care delivery assets ($)	12,369,630	12,369,630		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	28,412,630		28,412,630	194,341,822
24.	Health care ($) and other amounts receivable	28,867,953	28,867,953		
25.	Aggregate write-ins for other than invested assets	94,996,172	21,868,761	73,127,411	73,457,492
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	52,273,190,861	389,478,688	51,883,712,174	48,120,890,404
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	52,273,190,861	389,478,688	51,883,712,174	48,120,890,404
	DETAILS OF WRITE-INS				
1101.	Investments in progress	15,193,221		15,193,221	
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	15,193,221		15,193,221	
2501.	Miscellaneous receivable	70,288,651	3,917,677	66,370,974	69,488,427
2502.	PA innovative credit	3,438,735		3,438,735	1,146,245
2503.	Suspense accounts	3,127,935		3,127,935	1,521,797
2598.	Summary of remaining write-ins for Line 25 from overflow page	18,140,851	17,951,084	189,767	1,301,022
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	94,996,172	21,868,761	73,127,411	73,457,492

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 35,678,952,887 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	35,678,952,887	33,557,190,483
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,713,234,025	3,498,827,761
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,209,717,843	406,751,921
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	282,238,226	223,720,117
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	501,478,151	484,745,683
5.	Policyholders' dividends $ (50,357,906) and coupons $ due and unpaid (Exhibit 4, Line 10)	(50,357,906)	(53,049,478)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	851,054,826	837,493,163
	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 $ (17,732,330) discount; including $ 48,545,097 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	297,502,015	273,837,251
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 3,741,880 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	3,741,880	5,335,663
	9.3 Other amounts payable on reinsurance, including $ 794 assumed and $ 17,220,774 ceded	17,221,568	17,759,991
	9.4 Interest maintenance reserve (IMR, Line 6)	463,528,876	373,156,892
10.	Commissions to agents due or accrued-life and annuity contracts $ 30,696,201 accident and health $ 78,206,296 and deposit-type contract funds $	108,902,497	104,391,252
11.	Commissions and expense allowances payable on reinsurance assumed	272,336	814,386
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	1,007,263,175	787,208,933
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 (Exhibit 3, Line 9, Col. 5)	56,407,841	24,979,026
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	98,734,066	96,880,610
17.	Amounts withheld or retained by company as agent or trustee	23,881,979	30,633,968
18.	Amounts held for agents' account, including $ 447,433 agents' credit balances	447,433	282,948
19.	Remittances and items not allocated	43,347,964	41,620,159
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	444,467,756	413,705,848
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	809,617,334	798,261,446
	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	6,856,836	8,571,440
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	6,306,523	6,817,960
	24.07 Funds held under coinsurance	20,726,961	9,100,903
	24.08 Derivatives	15,687,506	5,024,155
	24.09 Payable for securities	58,869,734	35,475,302
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	41,122,439	41,682,129
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	45,711,224,770	42,031,219,911
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	45,711,224,770	42,031,219,911
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	845,429,222	845,262,608
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	4,006,732	38,909,732
35.	Unassigned funds (surplus)	5,323,051,450	5,205,498,153
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)	6,172,487,404	6,089,670,493
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	6,172,487,404	6,089,670,493
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	51,883,712,175	48,120,890,404
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	20,421,753	21,349,976
2502.	Deferred gains on real estate	13,165,427	13,165,427
2503.	Claims liabilities for all other lines of business - pools	3,037,992	3,364,116
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,497,267	3,802,610
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	41,122,439	41,682,129
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Contingency reserve for aviation reinsurance	3,000,000	3,000,000
3402.	Permanent surplus Arkansas requirements	1,000,000	1,000,000
3403.	Contingency reserve for deposit administration	6,732	6,732
3498.	Summary of remaining write-ins for Line 34 from overflow page		34,903,000
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,006,732	38,909,732

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	7,772,716,072	7,337,708,952
2.	Considerations for supplementary contracts with life contingencies	2,376,498	2,626,271
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,052,328,963	1,984,669,258
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	121,994,609	103,032,965
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	86,222,350	88,902,747
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	210,633,854	182,177,925
9.	Total (Lines 1 to 8.3)	10,246,272,346	9,699,118,118
10.	Death benefits	1,022,008,646	939,736,020
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,627,601	1,619,077
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	5,670,043	7,177,404
13.	Disability benefits and benefits under accident and health contracts	2,123,883,783	2,003,426,165
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,140,508,717	1,153,201,751
16.	Group conversions	1,418,143	1,371,137
17.	Interest and adjustments on contract or deposit-type contract funds	32,895,682	25,017,786
18.	Payments on supplementary contracts with life contingencies	2,451,210	2,018,195
19.	Increase in aggregate reserves for life and accident and health contracts	2,327,903,136	2,132,223,385
20.	Totals (Lines 10 to 19)	6,658,366,960	6,265,790,920
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	501,390,012	472,104,830
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	214,024,142	182,486,698
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,257,587,960	1,182,689,996
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	236,790,728	213,364,623
25.	Increase in loading on deferred and uncollected premiums	(216,242)	(3,810,836)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	22,988,223	(19,676,086)
28.	Totals (Lines 20 to 27)	8,890,931,783	8,292,950,145
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,355,340,562	1,406,167,973
30.	Dividends to policyholders	838,603,112	826,079,814
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	516,737,450	580,088,159
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	140,681,472	82,033,119
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)	376,055,978	498,055,040
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 49,186,187 (excluding taxes of $ 114,351,241 transferred to the IMR)	(8,389,722)	(65,002,902)
35.	Net income (Line 33 plus Line 34)	367,666,256	433,052,138
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	6,089,670,493	5,691,568,093
37.	Net income (Line 35)	367,666,256	433,052,138
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	(102,931,689)	30,812,750
39.	Change in net unrealized foreign exchange capital gain (loss)	(28,472,356)	57,631,770
40.	Change in net deferred income tax	112,288,829	(43,136,107)
41.	Change in nonadmitted assets	(84,399,120)	54,488,236
42.	Change in liability for reinsurance in unauthorized and certified companies		8,314
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(8,265,535)	(40,400,674)
44.	Change in asset valuation reserve	(11,355,886)	(44,087,051)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	166,613	166,613
49.	Cumulative effect of changes in accounting principles	(2,620,067)	(12,773,664)
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	(159,260,134)	(37,659,926)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	82,816,911	398,102,399
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	6,172,487,404	6,089,670,493
	DETAILS OF WRITE-INS		
08.301.	Interest on funds withheld assumed	140,240,909	140,830,476
08.302.	Experience refund	32,446,179	22,256,492
08.303.	Other reserve adjustment on reinsurance	26,382,693	3,002,116
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	11,564,073	16,088,840
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	210,633,854	182,177,925
2701.	Other miscellaneous expenses	17,941,746	5,904,946
2702.	Reserve adjustment on reinsurance assumed	3,464,710	(25,758,074)
2703.	Federal exchange fees	945,000	
2798.	Summary of remaining write-ins for Line 27 from overflow page	636,767	177,043
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	22,988,223	(19,676,086)
5301.	Reduction in prepaid pension assets	(159,260,134)	(37,659,926)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(159,260,134)	(37,659,926)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	7,756,151,529	7,314,472,838
2.	Net investment income	2,110,333,486	2,061,938,836
3.	Miscellaneous income	195,524,911	271,165,470
4.	Total (Lines 1 through 3)	10,062,009,927	9,647,577,144
5.	Benefit and loss related payments	4,242,893,651	4,029,456,060
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,980,558,566	1,940,067,192
8.	Dividends paid to policyholders	822,349,878	781,665,797
9.	Federal and foreign income taxes paid (recovered) net of $ 163,537,428 tax on capital gains (losses)	309,426,368	310,544,910
10.	Total (Lines 5 through 9)	7,355,228,463	7,061,733,959
11.	Net cash from operations (Line 4 minus Line 10)	2,706,781,463	2,585,843,185
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	15,042,144,277	10,748,405,089
	12.2 Stocks	537,663,565	340,457,575
	12.3 Mortgage loans	573,901,235	468,617,735
	12.4 Real estate	81,086,288	32,329,078
	12.5 Other invested assets	627,054,523	850,437,279
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,222)	18,611
	12.7 Miscellaneous proceeds	62,623,941	118,355,431
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,924,472,607	12,558,620,798
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	18,450,682,156	12,791,248,883
	13.2 Stocks	464,199,358	361,454,701
	13.3 Mortgage loans	664,144,916	815,612,515
	13.4 Real estate	16,467,798	330,251,547
	13.5 Other invested assets	627,203,701	474,321,125
	13.6 Miscellaneous applications	122,670,251	28,799,893
	13.7 Total investments acquired (Lines 13.1 to 13.6)	20,345,368,180	14,801,688,664
14.	Net increase (decrease) in contract loans and premium notes	67,536,553	106,502,185
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,488,432,125)	(2,349,570,052)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	166,614	166,612
	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	802,965,922	5,285,660
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	22,296,504	(228,233,454)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	825,429,040	(222,781,182)
	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)	43,778,378	13,491,952
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	778,064,420	764,572,469
	19.2 End of year (Line 18 plus Line 19.1)	821,842,798	778,064,420

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

20.0001. Bonds to bonds exchange	805,700,910	738,624,030
20.0002. Preferred stock exchange of preferred stock		5,715,680
20.0003. Common stocks to common stocks exchange	1,787,656	2,919,197
20.0004. Settled reinsurance transactions with exchange of non-cash financial assets	33,118,423	88,061,794

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	7,772,716,072		3,829,388,830	16,395,612			543,116,049		2,912,433,022		471,382,560	
2.	Considerations for supplementary contracts with life contingencies	2,376,498		239	1,875,237	501,022							
3.	Net investment income	2,052,328,963		1,850,851,146	12,912,497	17,277,573		43,649,575	7,209,106	90,233,089		30,161,293	34,684
4.	Amortization of Interest Maintenance Reserve (IMR)	121,994,609		100,701,287	719,944	947,315		5,372,633	1,188,899	11,030,805		2,026,785	6,941
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	86,222,350		38,570,885								47,651,464	
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Fees associated with income from 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	210,633,854		59,275,279	78,620	25,965		874,614	1,207,399	8,925,786		140,246,174	17
9.	Totals (Lines 1 to 8.3)	10,246,272,346		5,878,787,666	31,981,910	18,751,874		593,012,872	9,605,404	3,022,622,702		691,468,277	41,641
10.	Death benefits	1,022,008,646		676,600,610				345,408,036					
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,627,601		1,627,601									
12.	Annuity benefits	5,670,043			1,774,653				3,895,390				
13.	Disability benefits and benefits under accident and health contracts	2,123,883,783		19,924,016				2,342,877		1,867,187,284		234,429,606	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,140,508,717		1,111,015,801	29,065,332			427,585					
16.	Group conversions	1,418,143								1,418,143			
17.	Interest and adjustments on contract or deposit-type contract funds	32,895,682		6,841,927	2,870,420	9,849,717		2,391,174	10,356,736	572,440		13,269	
18.	Payments on supplementary contracts with life contingencies	2,451,210				2,451,210							
19.	Increase in aggregate reserves for life and accident and health contracts	2,327,903,136		2,155,846,545	(8,195,232)	(1,296,818)		(20,865,603)	(3,726,485)	89,834,560		116,306,169	
20.	Totals (Lines 10 to 19)	6,658,366,960		3,971,856,499	25,515,173	11,004,108		329,704,069	10,525,641	1,959,012,426		350,749,044	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	501,390,012		104,147,274	210,886			69,118,501		310,731,360		17,181,990	
22.	Commissions and expense allowances on reinsurance assumed	214,024,142		5,479,438				73,100		46,387		208,425,217	
23.	General insurance expenses	1,257,587,960		640,685,424	930,449			96,408,373	6,512,286	485,775,426		27,195,756	80,246
24.	Insurance taxes, licenses and fees, excluding federal income taxes	236,790,728		90,584,868	103,697			14,014,079	28,962	127,026,852		5,032,271	
25.	Increase in loading on deferred and uncollected premiums	(216,242)		5,854,047	(26,982)			(6,043,307)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	22,988,223		14,226,427	1,876,851	699		587,006	4,419,303	379,783		1,705,416	(207,261)
28.	Totals (Lines 20 to 27)	8,890,931,783		4,832,833,977	28,610,074	11,004,807		503,861,820	21,486,192	2,882,972,234		610,289,695	(127,015)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,355,340,562		1,045,953,690	3,371,836	7,747,067		89,151,051	(11,880,788)	139,650,467		81,178,582	168,656
30.	Dividends to policyholders	838,603,112		835,579,053	1,585,500							1,438,559	
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	516,737,450		210,374,637	1,786,336	7,747,067		89,151,051	(11,880,788)	139,650,467		79,740,023	168,656
32.	Federal income taxes incurred (excluding tax on capital gains)	140,681,472		57,272,617	486,328	2,109,136		24,273,075	(3,234,538)	37,565,712		22,163,225	45,917
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)	376,055,978		153,102,020	1,300,007	5,637,931		64,877,976	(8,646,250)	102,084,755		57,576,797	122,739
	DETAILS OF WRITE-INS												
08.301.	Interest on funds withheld assumed	140,240,909										140,240,909	
08.302.	Experience refund	32,446,179		32,445,777								403	
08.303.	Other reserve adjustment on reinsurance	26,382,693		25,792,617				590,076					
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	11,564,072		1,036,885	78,620	25,965		284,538	1,207,399	8,925,786		4,863	17
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	210,633,854		59,275,279	78,620	25,965		874,614	1,207,399	8,925,786		140,246,174	17
2701.	Other miscellaneous expenses	17,941,746		10,056,045	1,876,702	699		530,201	4,419,303	309,771		760,416	(11,390)
2702.	Reserve adjustment on reinsurance assumed	3,464,710		3,417,709				47,001					
2703.	Federal exchange fees	945,000										945,000	
2798.	Summary of remaining write-ins for Line 27 from overflow page	636,767		752,673	149			9,804		70,012			(195,871)
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	22,988,223		14,226,427	1,876,851	699		587,006	4,419,303	379,783		1,705,416	(207,261)

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	33,557,190,483		32,718,187,580	225,875,527	23,467,337		568,599,916	21,060,123
2. Tabular net premiums or considerations	4,688,824,719		3,529,344,452	16,518,433	501,022		1,142,460,812	
3. Present value of disability claims incurred	(1,682,460)		7,801,587		XXX		(9,484,047)	
4. Tabular interest	1,361,038,200		1,310,889,930	8,940,992	1,006,268		39,184,965	1,016,045
5. Tabular less actual reserve released	(39,944,182)		867,735	(31,033,760)	(1,405,213)		(7,250,041)	(1,122,903)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	125,051,554		125,051,554					
8. Totals (Lines 1 to 7)	39,690,478,313		37,692,142,837	220,301,192	23,569,414		1,733,511,605	20,953,265
9. Tabular cost	2,552,879,413		1,387,570,974		XXX		1,165,308,439	
10. Reserves released by death	360,833,583		350,649,054	XXX	XXX		10,184,529	XXX
11. Reserves released by other terminations (net)	1,071,554,997		1,061,363,384	(92,712)			10,284,324	
12. Annuity, supplementary contract and disability payments involving life contingencies	26,257,433		18,521,288	2,703,271	3,152,074			1,880,801
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	4,011,525,425		2,818,104,700	2,610,558	3,152,074		1,185,777,293	1,880,801
15. Reserve December 31, current year	35,678,952,888		34,874,038,138	217,690,634	20,417,340		547,734,313	19,072,464

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 30,790,253	29,910,730
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,495,294,293	1,514,704,457
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 7,644,007	7,083,355
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	9,278,096	9,259,323
2.21	Common stocks of affiliates	6,186,400	6,186,400
3.	Mortgage loans	(c) 169,595,108	169,350,488
4.	Real estate	(d) 72,911,008	72,911,008
5	Contract loans	248,925,076	247,169,937
6	Cash, cash equivalents and short-term investments	(e) 4,136,803	4,221,267
7	Derivative instruments	(f) 538,984	538,984
8.	Other invested assets	178,537,420	178,537,420
9.	Aggregate write-ins for investment income	7,219,637	7,219,637
10.	Total gross investment income	2,231,057,085	2,247,093,006
11.	Investment expenses		(g) 108,948,645
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 11,853,675
13.	Interest expense		(h) 51,669,113
14.	Depreciation on real estate and other invested assets		(i) 19,082,906
15.	Aggregate write-ins for deductions from investment income		3,209,704
16.	Total deductions (Lines 11 through 15)		194,764,043
17.	Net investment income (Line 10 minus Line 16)		2,052,328,963
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income-reinsurance	7,492	7,492
0902.	Miscellaneous income	1,401,784	1,401,784
0903.	Affiliated dividend adjustment	5,810,361	5,810,361
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	7,219,637	7,219,637
1501.	Fee expenses on dollar repurchase agreement		3,209,704
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		3,209,704

(a) Includes $ 28,026,352 accrual of discount less $ 77,604,322 amortization of premium and less $ 67,243,435 paid for accrued interest on purchases.

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

(c) Includes $ accrual of discount less $ 5,056,519 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 6,589,214 for company's occupancy of its own buildings; and excludes $ 9,187,852 interest on encumbrances.

(e) Includes $ 1,421,939 accrual of discount less $ 47,117 amortization of premium and less $ 102,386 paid for accrued interest on purchases.

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

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

(h) Includes $ 51,669,113 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 19,082,906 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	43,211,726		43,211,726		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	357,013,660		357,013,660	(3,643,597)	(24,119,040)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(10,620,293)		(10,620,293)	6,015,461	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	5,478,882		5,478,882	20,575,612	
2.21	Common stocks of affiliates				(48,590,245)	
3.	Mortgage loans	(1,558,161)		(1,558,161)		
4.	Real estate	28,332,797		28,332,797		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(1,222)		(1,222)		
7.	Derivative instruments	(45,814,912)		(45,814,912)	23,283,619	
8.	Other invested assets	37,143,893	(45,672,071)	(8,528,179)	(94,762,177)	(4,353,316)
9.	Aggregate write-ins for capital gains (losses)				(5,810,361)	
10.	Total capital gains (losses)	413,186,371	(45,672,071)	367,514,299	(102,931,689)	(28,472,356)
	DETAILS OF WRITE-INS					
0901.	Affiliated dividend adjustment				(5,810,361)	
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)				(5,810,361)	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	81,730,355		391,525			11,743,564		69,233,172		362,095	
2.	Deferred and accrued	242,782,547		66,887,847	56,448		156,278,263		19,559,989			
3.	Deferred , accrued and uncollected:											
	3.1 Direct	333,892,199		75,193,574	56,448		168,090,420		90,466,570		85,186	
	3.2 Reinsurance assumed	285,862					79				285,783	
	3.3 Reinsurance ceded	9,665,158		7,914,202			68,672		1,673,409		8,875	
	3.4 Net (Line 1 + Line 2)	324,512,902		67,279,372	56,448		168,021,827		88,793,161		362,095	
4.	Advance	51,111,631					7,189,097		42,031,940		1,890,594	
5.	Line 3.4 - Line 4	273,401,271		67,279,372	56,448		160,832,730		46,761,221		(1,528,499)	
6.	Collected during year:											
	6.1 Direct	896,356,053		272,952,845	3,230,499		95,595,319		516,138,459		8,438,931	
	6.2 Reinsurance assumed	41,570,248		355,150			379				41,214,719	
	6.3 Reinsurance ceded	25,678,969		21,646,131					3,060,386		972,452	
	6.4 Net	912,247,332		251,661,865	3,230,499		95,595,698		513,078,073		48,681,198	
7.	Line 5 + Line 6.4	1,185,648,604		318,941,237	3,286,947		256,428,428		559,839,294		47,152,698	
8.	Prior year (uncollected + deferred and accrued - advance)	256,812,233		65,762,025	124,821		154,627,739		37,190,284		(892,636)	
9.	First year premiums and considerations:											
	9.1 Direct	913,599,998		274,851,292	3,162,126		101,799,166		525,967,652		7,819,763	
	9.2 Reinsurance assumed	41,545,353		356,133			404				41,188,816	
	9.3 Reinsurance ceded	26,308,981		22,028,213			(1,119)		3,318,642		963,245	
	9.4 Net (Line 7 - Line 8)	928,836,370		253,179,212	3,162,126		101,800,689		522,649,010		48,045,334	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	1,008,216,935		1,007,386,904	829,981		50					
	10.2 Reinsurance assumed	4,005,534		4,005,534								
	10.3 Reinsurance ceded											
	10.4 Net	1,012,222,469		1,011,392,439	829,981		50					
	RENEWAL											
11.	Uncollected	55,237,623		54,156,492	3,751,962		289,512		3,280		(2,963,622)	
12.	Deferred and accrued	595,394,745		596,163,404	2,228,787		63,108		(3,101,888)		41,334	
13.	Deferred, accrued and uncollected:											
	13.1 Direct	733,193,672		728,297,461	5,980,749		63,108		(3,101,888)		1,954,242	
	13.2 Reinsurance assumed	(2,485,524)		159,972			289,512		3,280		(2,938,288)	
	13.3 Reinsurance ceded	80,075,779		78,137,538							1,938,242	
	13.4 Net (Line 11 + Line 12)	650,632,369		650,319,895	5,980,749		352,620		(3,098,608)		(2,922,288)	
14.	Advance	246,390,384		241,629,320	138,501						4,622,563	
15.	Line 13.4 - Line 14	404,241,985		408,690,576	5,842,249		352,620		(3,098,608)		(7,544,851)	
16.	Collected during year:											
	16.1 Direct	5,803,147,500		2,767,779,255	11,945,922		438,735,495		2,396,034,205		188,652,622	
	16.2 Reinsurance assumed	456,930,099		32,165,696			1,175,881		20,557		423,567,965	
	16.3 Reinsurance ceded	434,029,358		238,573,010			270,070		6,887,584		188,298,695	
	16.4 Net	5,826,048,241		2,561,371,941	11,945,922		439,641,307		2,389,167,178		423,921,893	
17.	Line 15 + Line 16.4	6,230,290,226		2,970,062,517	17,788,171		439,993,926		2,386,068,570		416,377,042	
18.	Prior year (uncollected + deferred and accrued - advance)	404,103,303		410,715,648	5,384,665		(1,321,384)		(3,715,442)		(6,960,184)	
19.	Renewal premiums and considerations:											
	19.1 Direct	5,809,549,271		2,771,383,141	12,403,506		440,415,544		2,396,651,039		188,696,041	
	19.2 Reinsurance assumed	455,724,702		31,551,186			1,169,836		20,557		422,983,124	
	19.3 Reinsurance ceded	439,087,050		243,587,458			270,070		6,887,584		188,341,939	
	19.4 Net (Line 17 - Line 18)	5,826,186,923		2,559,346,869	12,403,506		441,315,310		2,389,784,012		423,337,226	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	7,731,366,205		4,053,621,338	16,395,612		542,214,760		2,922,618,691		196,515,804	
	20.2 Reinsurance assumed	501,275,589		35,912,853			1,170,240		20,557		464,171,940	
	20.3 Reinsurance ceded	465,396,032		265,615,671			268,951		10,206,226		189,305,184	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	7,767,245,762		3,823,918,519	16,395,612		543,116,049		2,912,433,022		471,382,560	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	173,325,015		172,513,679	811,336							
22.	All other	621,596,728		620,827,265	769,463							
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	992,481		61							992,420	
	23.2 Reinsurance assumed	25,157,994		356,133			2,910				24,798,952	
	23.3 Net ceded less assumed	(24,165,513)		(356,071)			(2,910)				(23,806,532)	
24.	Single:											
	24.1 Reinsurance ceded	(1,570)									(1,570)	
	24.2 Reinsurance assumed	253,559		253,559								
	24.3 Net ceded less assumed	(255,129)		(253,559)							(1,570)	
25.	Renewal:											
	25.1 Reinsurance ceded	85,231,439		38,570,824							46,660,615	
	25.2 Reinsurance assumed	188,618,020		4,869,746			70,190		46,387		183,626,265	5,431
	25.3 Net ceded less assumed	(103,386,581)		33,701,078			(70,190)		(46,387)		(136,965,650)	(5,431)
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	86,222,350		38,570,885							47,651,464	
	26.2 Reinsurance assumed (Page 6, Line 22)	214,029,573		5,479,438			73,100		46,387		208,425,217	5,431
	26.3 Net ceded less assumed	(127,807,223)		33,091,447			(73,100)		(46,387)		(160,773,753)	(5,431)
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	99,948,162		28,165,306	40,120		11,698,958		59,037,030		1,006,748	
28.	Single	3,174,230		3,173,915	315							
29.	Renewal	398,267,620		72,808,053	170,452		57,419,542		251,694,331		16,175,242	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	501,390,012		104,147,274	210,886		69,118,501		310,731,360		17,181,990	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	14,934,532	196,971	20,470,895	5,020	3,133,745	38,741,163
2.	Salaries and wages	427,587,326	8,776,046	281,125,409	47,151	54,977,391	772,513,323
3.11	Contributions for benefit plans for employees	33,331,848	2,343,722	55,509,540	7,713	5,602,527	96,795,350
3.12	Contributions for benefit plans for agents	46,192,847		768,910			46,961,757
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,779,613	1,802	1,745,121	477	237,116	3,764,128
3.32	Other agent welfare						
4.1	Legal fees and expenses	3,638,751		3,136,696	(163)	335,498	7,110,782
4.2	Medical examination fees	6,151,933	459,509	630,807		235	7,242,485
4.3	Inspection report fees	463,324		1,361			464,685
4.4	Fees of public accountants and consulting actuaries	20,715,064	(9,895)	15,557,050	5,009	2,155,151	38,422,379
4.5	Expense of investigation and settlement of policy claims	993,838	248,336	3,806,768	4	2,313	5,051,259
5.1	Traveling expenses	5,471,248	594,671	8,645,943	255	650,716	15,362,832
5.2	Advertising	1,573,430	42,735	1,514,622	6	120,938	3,251,731
5.3	Postage, express, telegraph and telephone	5,059,269	663,605	8,355,799	311	349,339	14,428,322
5.4	Printing and stationery	2,907,920	1,848,086	3,113,988	195	95,082	7,965,271
5.5	Cost or depreciation of furniture and equipment	334,052	307	861,984	22	40,643	1,237,008
5.6	Rental of equipment	1,017,390	1,928	1,216,297	16	70,480	2,306,111
5.7	Cost or depreciation of EDP equipment and software	6,144,125		7,217,679	14	376,978	13,738,797
6.1	Books and periodicals	2,512,656	370,030	1,616,844	390	3,361,795	7,861,715
6.2	Bureau and association fees	2,260,265	28,682	930,495	37	338,890	3,558,369
6.3	Insurance, except on real estate	1,456,676		2,645,456	315	159,433	4,261,879
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	1,063,578	72	2,619,887	1,667	436,185	4,121,389
6.6	Sundry general expenses	6,933,168	66,399	9,270,498	733	588,994	16,859,792
6.7	Group service and administration fees	3,416,019	8,808,075	43,464,938	33	17,015	55,706,079
6.8	Reimbursements by uninsured plans			(52,705,294)			(52,705,294)
7.1	Agency expense allowance	98,035,588		319,706			98,355,295
7.2	Agents' balances charged off (less $ recovered)	333,405					333,405
7.3	Agency conferences other than local meetings	7,441,799	132,506	2,864,638	8	56,201	10,495,152
9.1	Real estate expenses					33,256,541	33,256,541
9.2	Investment expenses not included elsewhere						
9.3	Aggregate write-ins for expenses	42,786,869	66,725	63,624,832	11,036	2,585,438	109,074,900
10.	General expenses incurred	744,536,533	24,640,312	488,330,869	80,246	108,948,645	(a) 1,366,536,605
11.	General expenses unpaid December 31, prior year	693,850,115		93,358,818			787,208,933
12.	General expenses unpaid December 31, current year	913,463,421		93,799,754			1,007,263,175
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	524,923,227	24,640,312	487,889,933	80,246	108,948,645	1,146,482,363
	DETAILS OF WRITE-INS						
09.301.	Data processing equipment	34,482,569	66,725	62,040,492	11,036	2,584,861	99,185,683
09.302.	Health claims settlement expense			(727,456)			(727,456)
09.303.	Software capitalization net of amortization	8,036,686		2,311,795		577	10,349,058
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	267,615					267,615
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	42,786,869	66,725	63,624,832	11,036	2,585,438	109,074,900

(a) Includes management fees of $ 10,259,071 to affiliates and $ 50,575,881 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes				8,907,426	8,907,426
2.	State insurance department licenses and fees	5,897,406	4,453,156			10,350,562
3.	State taxes on premiums	57,695,378	44,444,163			102,139,542
4.	Other state taxes, including $ for employee benefits	24,121,555	77,220,663		2,097,925	103,440,143
5.	U.S. Social Security taxes	12,622,504	98,330			12,720,834
6.	All other taxes	4,394,762	5,842,810		848,324	11,085,896
7.	Taxes, licenses and fees incurred	104,731,605	132,059,123		11,853,675	248,644,403
8.	Taxes, licenses and fees unpaid December 31, prior year	16,282,569	8,696,457			24,979,026
9.	Taxes, licenses and fees unpaid December 31, current year	18,643,732	37,764,108			56,407,841
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	102,370,442	102,991,471		11,853,675	217,215,588

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	173,325,015	(692,716)
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	621,596,728	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	794,921,743	(692,716)
6.	Paid in cash	23,705,661	2,489,291
7.	Left on deposit	1,933,269	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	820,560,673	1,796,575
10.	Amount due and unpaid	(50,203,157)	(154,749)
11.	Provision for dividends or refunds payable in the following calendar year	844,790,375	2,764,451
12.	Terminal dividends	3,500,000	
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	798,087,218	2,609,702
16.	Total from prior year	781,475,968	2,967,718
17.	Total dividends or refunds (Lines 9 + 15 - 16)	837,171,923	1,438,559
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	80 CSO 4.5% CRVM CNF ANB 83-NB	6,897,447		6,897,447		
0100002.	80 CSO 5% CRVM CNF ANB 82-93	1,123,006		1,123,006		
0100003.	1960 CSG 4.5% All Wholesale & Group 1957 - NB	330,772,242		1,742		330,770,500
0100004.	80 CSO 6% CRVM CNF ANB 83-86	43,412		43,412		
0100005.	2001 CSO 4% CRVM CNF ALB	3,886,214				3,886,214
0100006.	AE 3% IPC - 1948	8,468,958		8,468,958		
0100007.	AM (5) 2.5% IPC - 1948	18,452		18,452		
0100008.	1941 CSO 2.5% IPC 1948 - 1964	112,013,782		112,013,782		
0100009.	1958 CSO 2.5% IPC 1964 - 1972	166,089,121		166,089,121		
0100010.	1958 CSO 3.5% /20/ 2.5% IPC 1968 - 1987	470,328,930		470,328,930		
0100011.	1958 CSO 4% CNF 1975 - 1986	901,067,473		901,067,473		
0100012.	1958 CSO 4% NLP CNF 1980 - 1986	516,212,172		516,212,172		
0100013.	1980 CSO 4% NLP CNF 1986 - 2007	6,525,448,691		6,525,448,691		
0100014.	1980 CSO 4% CRVM CNF 1986 - 2007	8,056,513,674		8,056,513,674		
0100015.	1980 CSO 4% NJ CNF 1986 - 2007	5,958,606,200		5,958,606,200		
0100016.	1980 CSO 5% /20/ 4% NLP CNF 1992 - 1993	432,690,759		432,690,759		
0100017.	1980 CSO 3% /Age 90/ 4% CRVM CNF 2004 - 2007	17,880,503		17,880,503		
0100018.	1980 CSO 3% /Age 90/ 4% NLP CNF 2004 - 2007	1,498,088		1,498,088		
0100019.	2001 CSO 4% NLP SD CNF ANB 2005 - 2012	18,827,969		18,827,969		
0100020.	2001 CSO 4% CRVM SD CNF ANB 2005 - 2012	204,127,247		204,127,247		
0100021.	2001 CSO 4% NLP CNF ANB 2006 - 2012	1,937,580,647		1,937,580,647		
0100022.	2001 CSO 4% CRVM CNF ANB 2006 - 2012	3,680,486,464		3,680,486,464		
0100023.	2001 CSO 4.0% Mod CRVM grades to NL CNF ANB 2007-2012	639,170,306		639,170,306		
0100024.	2001 CSO 3% /Age 90/ 4% CRVM CNF ANB 2007 - 2012	10,480,150		10,480,150		
0100025.	2001 CSO Sel/Ult 4% CRVM Super Pref NS CNF ANB 2008 - 2012	70,354,303		70,354,303		
0100026.	2001 CSO Sel/Ult 4% CRVM Pref NS CNF ANB 2008 - 2012	167,557,524		167,557,524		
0100027.	2001 CSO Sel/Ult 4% CRVM Residual NS/Agg Smo CNF ANB 2008 - 2012	110,522,335		110,522,335		
0100028.	2001 CSO 3.5% NLP CNF ANB 2013 - NB	678,901,382		678,901,382		
0100029.	2001 CSO 3.75% NLP CNF ANB 2013 - NB	744,461		744,461		
0100030.	2001 CSO 3.5% CRVM CNF ANB 2013 - NB	1,132,803,041		1,132,803,041		
0100031.	2001 CSO 3.5% NLP SD CNF ANB 2013 - NB	12,107,034		12,107,034		
0100032.	2001 CSO 3.75% NLP SD CNF ANB 2013 - NB	13,724		13,724		
0100033.	2001 CSO Sel/Ult 3.5% CRVM Super Pref NS CNF ANB 2013 - NB	40,831,852		40,831,852		
0100034.	2001 CSO Sel/Ult 3.5% CRVM Pref NS CNF ANB 2013 - NB	58,740,437		58,740,437		
0100035.	2001 CSO Sel/Ult 3.5% CRVM Residual NS/Agg Smo CNF ANB 2013 - NB	48,633,787		48,633,787		
0100036.	2001 CSO 3.5% Mod CRVM grades to NL CNF ANB 2013-NB	687,817		687,817		
0100037.	2001 CSO 3% /Age 90/ 3.5% CRVM CNF ANB 2013 - NB	1,347		1,347		
0100038.	2001 CSO 3.5% CRVM SD CNF ANB 2013 - NB	35,803		35,803		
0100039.	1980 CSO 4% NL CNF ANB (ISL) 1998-1999	308,560,096		308,560,096		
0100040.	2001 CSO 3.5% CRVM CNF (ISL) ANB 2007 - NB	153,002,282		152,992,146		10,135
0100041.	2001 CSO 4% CRVM CNF (ISL) ANB 2010 - NB	148,296,504		148,296,504		
0100042.	2001 CSO 3% CRVM CNF (ISL) ANB 2007 - NB	500,959,690		500,959,690		
0100043.	2001 CSO 2% CRVM CNF (ISL) ANB 2012 - NB	89,794,107		89,794,107		
0100044.	80 CSO CRVM 4.5% IPC 1995	1,784,718		1,784,718		
0100045.	AE NLP 3% CRF 1908 - 1947	3,440,382		3,440,382		
0100046.	41 CSO NLP 2.25% CRF 1948 - 1956	3,924,469		3,924,469		
0100047.	41 CSO NLP 2.5% CRF 1956 - 1961	6,816,475		6,816,475		
0100048.	58 CSO NLP 3% IPC 1961 - 1971	30,645,144		30,645,144		
0100049.	58 CSO CRVM 3.5% IPC 1972 - 1982	25,275,425		25,275,425		
0100050.	58 CSO CRVM 4% IPC 1980 - 1988	19,644,411		19,644,411		
0100051.	58 CSO CRVM 4.5% IPC 1982 - 1988	281,631,892		281,631,892		
0100052.	58 CSO CRVM 4.5 /20/ 3.5% IPC 1982 - 1988	8,909,486		8,909,486		
0100053.	80 CSO CRVM 5.5% IPC 1988 - 1992	539,169,244		539,169,244		
0100054.	80 CSO CRVM 5% IPC 1993 - 1995	229,915,568		229,915,568		
0100055.	80 CSO CRVM 4.5% IPC 1995 - 2003	215,927,454		215,927,454		
0100056.	80 CSO CRVM 4% IPC 1997 - 2003	138,484,307		138,484,307		
0199997.	Totals (Gross)	35,028,348,403		34,693,681,554		334,666,849
0199998.	Reinsurance ceded	934,935,001		934,804,198		130,803
0199999.	Life Insurance: Totals (Net)	34,093,413,402		33,758,877,356		334,536,046
0200001.	SA 3.5% (-3, -8) - 1982 IMM	3,428	XXX	3,428	XXX	
0200002.	A-1949 NLP 3.5% - 1982 IMM	4,520	XXX	4,520	XXX	
0200003.	SA 2.5% (-1, -6) 1946-1977 DEF		XXX		XXX	
0200004.	1971 IAM 6% 1975-1985 IMM	22,016	XXX	22,016	XXX	
0200005.	SA 3.5% /20/ 2.5% (-1, -6) 1977-1986 DEF	951	XXX	951	XXX	
0200006.	1971 IAM 7.5% 1980-1982 IMM	1,303	XXX	1,303	XXX	
0200007.	1983 IAM PROJ (by scale G to 2000) sex neutral 4% 1986 - 1997 DEF	4,738,955	XXX	4,738,955	XXX	
0200008.	1971 IAM 11.25% 1983-1984 IMM	4,954	XXX	4,954	XXX	
0200009.	A2000 PROJ (to 2020) 4% 1998 - 2004 DEF	40,581,725	XXX	40,581,725	XXX	
0200010.	1971 IAM 11% 1985 IMM	13,998	XXX	13,998	XXX	
0200011.	A2000 PROJ (to 2020) 3% 2004 - NB DEF	120,585,487	XXX	120,585,487	XXX	
0200012.	83A 9.25% 1986 IMM	134,207	XXX	134,207	XXX	
0200013.	1994 GAR 5% - 1990 IMM	13,417,503	XXX		XXX	13,417,503
0200014.	83A 8% 1987-1991 IMM	3,769,291	XXX	3,769,291	XXX	
0200015.	1994 GAR 5% - 1990 DEF	5,208,395	XXX		XXX	5,208,395
0200016.	83A 8.75% 1988-1989 IMM	18,247	XXX	18,247	XXX	
0200017.	1971 GAM 7.5% 1979-1985 IMM	446,566	XXX		XXX	446,566
0200018.	83a 7.75% 1992 IMM	196,279	XXX	196,279	XXX	
0200019.	83a 7% 1993 IMM	299,731	XXX	299,731	XXX	
0200020.	83a 6.5% 1994 IMM	1,243,270	XXX	1,243,270	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200021. 83a 7.25% 1995 IMM	21,391	XXX	21,391	XXX	
0200022. 83a 6.75% 1996-1997 IMM	2,428,742	XXX	2,428,742	XXX	
0200023. A2000 6.25% 1998-1999 IMM	1,901,016	XXX	1,901,016	XXX	
0200024. A2000 7% 2000 IMM	25,401	XXX	25,401	XXX	
0200025. 1971 IAM 4% 1975-1981 DEF	2,144,639	XXX	2,144,639	XXX	
0200026. A2000 5.00% 1998-1999 DEF	5,293,422	XXX	5,293,422	XXX	
0200027. 83a 5.25% 1994-1997 DEF	13,793,232	XXX	13,793,232	XXX	
0200028. A2000 5.25% 2001 DEF	369,290	XXX	369,290	XXX	
0200029. 83a 5.5% 1993 DEF	3,639,471	XXX	3,639,471	XXX	
0200030. A2000 5.5% 2000 DEF	888,404	XXX	888,404	XXX	
0200031. 83a 5.75% 1995 DEF	4,199,752	XXX	4,199,752	XXX	
0200032. 83a 6% 92 DEF	2,976,986	XXX	2,976,986	XXX	
0200033. 83a 6.25% 1987-1991 DEF	7,998,244	XXX	7,998,244	XXX	
0200034. 1971 IAM 8.25% 1983 DEF	171,615	XXX	171,615	XXX	
0200035. A2000 6.75% 2001 - NB IMM	220,668	XXX	220,668	XXX	
0299997. Totals (Gross)	236,763,098	XXX	217,690,634	XXX	19,072,464
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	236,763,098	XXX	217,690,634	XXX	19,072,464
0300001. 1937 SA 3.5% (-3, -8) - 1985	386,734		386,734		
0300002. a-1949 3.5% NLP - 1982	31,506		31,506		
0300003. 1983 Table a (M,F) 4% - 1997	3,222,772		3,222,772		
0300004. 71 IAM 6.0% 1975 - 1985	24,317		24,317		
0300005. A2000 (M,F) 4% 1996 - 2014	6,430,767		6,430,767		
0300006. 71 IAM 7.5% 1980 - 1982	10,742		10,742		
0300007. 1983 GAM 5% 1998 - NB	4,611,777		4,611,777		
0300008. 71 IAM 11.25% 1983 - 1984	8,216		8,216		
0300009. 1994 GAR (M,F) 5% 1998 - NB	2,825,951		2,825,951		
0300010. 71 IAM 11.0% 1985	16,897		16,897		
0300011. 2012 IAR 4% 2015 - NB	1,269,251		1,269,251		
0300012. 83a 9.25% 1986	8,592		8,592		
0300013. Policy Holder Miscellaneous Accounting Adjustment	85,083		85,083		
0300014. 83a 8.0% 1987 - 1991	170,591		170,591		
0300015. 83a 8.75% 1988 - 1989	87,951		87,951		
0300016. 83a 7.75% 1992	97,793		97,793		
0300017. 83a 7.0% 1993	114,065		114,065		
0300018. 83a 6.5% 1994	95,976		95,976		
0300019. 83a 7.25% 1995	155,228		155,228		
0300020. 83a 6.75% 1996 - 1997	187,707		187,707		
0300021. A2000 6.25% 1998 - 1999	319,057		319,057		
0300022. A2000 7% 2000 - 2001	30,973		30,973		
0300023. A2000 6.75% 2001-NB	225,395		225,395		
0399997. Totals (Gross)	20,417,340		20,417,340		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	20,417,340		20,417,340		
0400001. INTERCO and 1941 CSO 2.5% 1948 - 1965	590,509		590,509		
0400002. INTERCO and AE 3% - 1948	1,896		1,896		
0400003. 1959 ADB and 1958 CSO 2.5% 1965 - 1986	3,145,053		3,145,053		
0400004. 1959 ADB and 1980 CSO-B 2.5% 1986 - 2005	450		450		
0400005. 1959 ADB and 1980 CSO-B 4% 1986 - 2005	1,118,607		1,118,607		
0400006. 1959 ADB and 2001 CSO-Unisex 3.5% 2013 - NB	118,451		118,429		21
0400007. 1959 ADB and 2001 CSO-Unisex 3.75% 2013 - NB	10,376		10,376		
0400008. 1959 ADB and 2001 CSO-Unisex 4% 2006 - 2012	253,225		253,225		
0400009. INTERCO & 41 CSO NLP 2 .25%	6		6		
0400010. 59 ADB & 58 CSO NLP varies 1966 - 1986	55,525		55,525		
0499997. Totals (Gross)	5,294,097		5,294,076		21
0499998. Reinsurance ceded	2,722		2,722		
0499999. Accidental Death Benefits: Totals (Net)	5,291,376		5,291,355		21
0500001. 1952 Period 2 Benefit-5, 1958 CSO 2.5%-6 Month WP 1964 - 1971	6,758		6,758		
0500002. 1952 Period 2 Benefit-5, 1958 CSO 3%-6 Month WP 1971 - 1986	687,545		687,545		
0500003. 100% Class III @ 1941 CSO 2.5%-6 Month W P 1950 - 1964	608		608		
0500004. 150% Class III @ 1941 CSO 2.5%-6 Month W P 1948 - 1960					
0500005. 1952 Period 2 Benefit-5, 1980 CSO-B 4%-6 Month WP 1986 - 2006	77,980,093		77,980,093		
0500006. 1952 Period 2 Benefit-5, 2001 CSO-B 3.5%-6 Month WP 2013 - NB	17,507,794		17,504,948		2,846
0500007. 1952 Period 2 Benefit-5, 2001 CSO-B 3.75%-6 Month WP 2013 - NB	583,888		583,888		
0500008. 1952 Period 2 Benefit-5, 2001 CSO-B 4%-6 Month WP 2006 - 2012	47,228,712		47,228,712		
0500009. 1952 INTERCO/1958 CSO Var. Rates 1966-1988	97,020		97,020		
0500010. 1952 INTERCO/1980 CSO Var. Rates 1988 - NB	923,855		923,855		
0599997. Totals (Gross)	145,016,274		145,013,428		2,846
0599998. Reinsurance ceded	15,429,001		15,429,001		
0599999. Disability-Active Lives: Totals (Net)	129,587,273		129,584,427		2,846
0600001. 1952 Benefits 5 and 4 2.5% 1964 - 1971	126,057		126,057		
0600002. 1952 Benefits 5 3% 1971 - 1986	6,575,160		6,575,160		
0600003. Extended Death Benefit	206,690,512		49,693		206,640,818
0600004. Class III 90 Day Table 2.5% 1948 - 1964	26,156		26,156		
0600005. Class III 90 Day Table 2.5% 1948 - 1964					
0600006. 1952 Benefits 5 4% 1986 - 2005	94,437,485		94,437,485		
0600007. 1952 Benefits 5 3.5% 2013 - NB	7,699,613		7,699,613		
0600008. 1952 Benefits 5 3.75% 2013 - NB	74,101		74,101		
0600009. 1952 Benefits 5 4% 2005 - 2012	34,644,842		34,644,842		
0600010. 1926 Class 3 NLP Var. rates	479		479		
0600011. 1952 INTERCO DIS /1941 CSO NLP 2.5%	22,053		22,053		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600012. 1952 INTERCO/1958 CSO Var. Rates	1,316,980		1,316,980		
0699997. Totals (Gross)	351,613,437		144,972,619		206,640,818
0699998. Reinsurance ceded	6,720,417		6,720,417		
0699999. Disability-Disabled Lives: Totals (Net)	344,893,020		138,252,202		206,640,818
0700001. For excess of valuation net premium over gross premium on respective policies, computed according to standard of valuation required by this state.	57,254,386		57,254,386		
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	454,315		454,315		
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	162,892,896		162,892,896		
0700004. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	2,674,612		8		2,674,604
0700005. Additional Actuarial Reserves - Asset/Liability Analysis					
0700006. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	3,881,136				3,881,136
0700007. Substandard Extra (including Flat Extra)	131,547,635		131,547,635		
0700008. Group Conversion	9,845,060		9,845,060		
0700009. Term Pre Conversion	413,967,546		413,967,546		
0700010. Post Term Conversion	60,957,898		60,957,898		
0700011. Guaranteed Issue Option Type Pre Election Reserve	18,795,324		18,795,324		
0700012. Guaranteed Issue Option Type Post Election Reserve	624,135		624,135		
0700013. Excess Interest on Premiums Paid In Advance	83,319		83,319		
0700014. Reg #147					
0700015. Unearned COI	195,422		195,422		
0700016. Minimum Death Benefit Guarantee	207,450		207,450		
0700017. Immediate payment of claims					
0700018. Extra Reserve Over Separate Account					
0700019. Excess Interest Over Fixed Rate Option					
0700020. Misc. Contingency Reserve	5,000,000		5,000,000		
0700021. Long Term Care Rider	3,070,060		3,070,060		
0799997. Totals (Gross)	871,451,193		864,895,453		6,555,740
0799998. Reinsurance ceded	22,863,815		22,862,751		1,064
0799999. Miscellaneous Reserves: Totals (Net)	848,587,378		842,032,703		6,554,676
9999999. Totals (Net) - Page 3, Line 1	35,678,952,887		35,112,146,017		566,806,870

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.
Participating

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

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

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

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

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

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

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

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Claim Reserves	1985 CIDC Mod Various	1985 CIDC Mod Various	8,265,535
0299999. Subtotal	XXX	XXX	8,265,535
9999999 - Total (Column 4, only)			8,265,535

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	56,220,737	10,053,693		43	41,932,604	95,848	4,138,549		
2.	Additional contract reserves (a)	624,945,515	22,613,550		1,571	592,418,909	600,493	9,310,992		
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	681,166,253	32,667,243		1,615	634,351,513	696,341	13,449,541		
8.	Reinsurance ceded	254,759,458	394,666		897	248,878,594	337,628	5,147,673		
9.	Totals (Net)	426,406,794	32,272,577		718	385,472,919	358,713	8,301,867		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	5,241,583,159	1,169,990,921		180	4,029,487,105	26,588,376	15,516,578		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	5,241,583,159	1,169,990,921		180	4,029,487,105	26,588,376	15,516,578		
15.	Reinsurance ceded	1,954,755,928	32,861,229		100	1,911,079,410	3,134,903	7,680,285		
16.	Totals (Net)	3,286,827,231	1,137,129,692		80	2,118,407,694	23,453,473	7,836,292		
17.	TOTAL (Net)	3,713,234,025	1,169,402,269		798	2,503,880,613	23,812,186	16,138,160		
18.	TABULAR FUND INTEREST	138,119,657	40,597,416		37	96,250,956	717,848	553,400		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

Valuation Standards Used in Calculating Reserves

For Exhibit 6, Line 2

*1964 CDT with 1958 C.S.O @ 3.50%	1 Year Pre Term
*1964 CDT with 1958 C.S.O @ 3.50%	2 Year Pre Term
*1964 CDT with 1958 C.S.O @ 4.00%	1 Year Pre Term
*1964 CDT with 1958 C.S.O @ 4.00%	2 Year Pre Term
*1964 CDT with 1958 C.S.O @ 4.50%	1 Year Pre Term
*1964 CDT with 1958 C.S.O @ 4.50%	2 Year Pre Term
*1964 CDT with 1980 C.S.O @ 5.50%	1 Year Pre Term
*1964 CDT with 1980 C.S.O @ 6.00%	1 Year Pre Term
*1964 CDT with 1980 CSO @ 4.50%	2 Year Pre Term
*1964 CDT with 1980 CSO @ 5.50%	2 Year Pre Term
*1964 CDT with 1980 CSO @ 6.00%	2 Year Pre Term
*1985 CIDA with 1980 C.S.O @ 4.50%	1 Year Pre Term
*1985 CIDA with 1980 C.S.O @ 5.00%	1 Year Pre Term
*1985 CIDA with 1980 C.S.O @ 5.50%	1 Year Pre Term
*1985 CIDA with 1980 C.S.O @ 6.00%	2 Year Pre Term
*1985 CIDA with 1980 CSO @ 4.00%	2 Year Pre Term
*1985 CIDA with 1980 CSO @ 4.50%	2 Year Pre Term
*1985 CIDA with 1980 CSO @ 5.00%	2 Year Pre Term
*1985 CIDA with 1980 CSO @ 5.50%	2 Year Pre Term
*1985 CIDA with 2001 CSO @ 3.50%	2 Year Pre Term
*1985 CIDA with 2001 CSO @ 4.00%	2 Year Pre Term
*1985 CIDA with 2001 CSO @ 4.00%	1 Year Pre Term
*26-33 INTER-COMP. DBL. INDEM. with 1941 C.S.O @ 3.50%	Net Level Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX--M with 1958 C.S.O @ 3.50%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX--M with 1958 C.S.O @ 4.00%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX--M with 1958 C.S.O @ 4.50%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX--M with 1980 C.S.O @ 5.50%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX--M with 1980 C.S.O @ 6.00%	2 Year Pre Term
*1926 Intercompany with 1960 CSG 4.5%	NLP

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	406,751,921		6,361,571	268,442,281	104,334,289	27,613,780
2. Deposits received during the year	878,239,615	800,000,000	510,031	75,339,568	1,933,269	456,747
3. Investment earnings credited to the account	12,601,078	2,845,556	150,790	4,723,860	3,912,952	967,921
4. Other net change in reserves						
5. Fees and other charges assessed	56,815					56,815
6. Surrender charges						
7. Net surrender or withdrawal payments	87,817,955		952,615	74,635,692	7,992,351	4,237,297
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,209,717,843	802,845,556	6,069,777	273,870,016	102,188,159	24,744,335
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,209,717,843	802,845,556	6,069,777	273,870,016	102,188,159	24,744,335

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	37,915		22,000				15,915				
	1.2 Reinsurance assumed	8,353,018		912,511				62,550		7,377,957		
	1.3 Reinsurance ceded	(2,408)								(2,408)		
	1.4 Net	8,393,341		934,511				78,465		7,380,365		
2. In course of settlement:												
2.1 Resisted	2.11 Direct	555,000		250,000				305,000				
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded	225,000		225,000								
	2.14 Net	330,000		(b) 25,000	(b)		(b)	(b) 305,000				
2.2 Other	2.21 Direct	378,002,351		166,538,276	709,621			39,557,158		132,192,366		39,004,930
	2.22 Reinsurance assumed	39,293,884		3,201,430								36,092,454
	2.23 Reinsurance ceded	74,811,703		29,966,517						5,840,256		39,004,930
	2.24 Net	342,484,531		(b) 139,773,189	(b) 709,621		(b)	(b) 39,557,158		(b) 126,352,110	(b)	(b) 36,092,454
3. Incurred but unreported:												
	3.1 Direct	423,105,832		33,127,964				72,916,279		313,524,239		3,537,350
	3.2 Reinsurance assumed	20,337,740		713,580						15,264,576		4,359,584
	3.3 Reinsurance ceded	10,935,067		5,875,071				27,469		2,843,551		2,188,977
	3.4 Net	432,508,505		(b) 27,966,473	(b)		(b)	(b) 72,888,810		(b) 325,945,264	(b)	(b) 5,707,958
4. TOTALS	4.1 Direct	801,701,098		199,938,240	709,621			112,794,352		445,716,604		42,542,281
	4.2 Reinsurance assumed	67,984,642		4,827,520				62,550		22,642,533		40,452,039
	4.3 Reinsurance ceded	85,969,363		36,066,588				27,469		8,681,399		41,193,907
	4.4 Net	783,716,377	(a)	(a) 168,699,172	709,621			(a) 112,829,434		459,677,739		41,800,412

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 24,963,351 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 1,137,129,692 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 20,994,970 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	3,171,576,090		736,527,584	1,093,954	2,451,210		340,480,765	3,895,390	1,857,156,306		229,970,882
1.2 Reinsurance assumed	245,562,218		15,718,820				843,300		1,925,089		227,075,009
1.3 Reinsurance ceded	340,457,578		108,469,358				1,112,007		6,091,976		224,784,236
1.4 Net	(d) 3,076,680,730		643,777,045	1,093,954	2,451,210		340,212,058	3,895,390	1,852,989,419		232,261,655
2. Liability December 31, current year from Part 1:											
2.1 Direct	801,701,098		199,938,240	709,621			112,794,352		445,716,604		42,542,281
2.2 Reinsurance assumed	67,984,642		4,827,520				62,550		22,642,533		40,452,039
2.3 Reinsurance ceded	85,969,363		36,066,588				27,469		8,681,399		41,193,907
2.4 Net	783,716,377		168,699,172	709,621			112,829,434		459,677,739		41,800,412
3. Amounts recoverable from reinsurers December 31, current year	6,310,534		4,740,395						1,570,140		
4. Liability December 31, prior year:											
4.1 Direct	702,667,301		136,704,225	28,921			105,423,577		421,335,197		39,175,381
4.2 Reinsurance assumed	69,769,544		3,066,290				297,000		27,836,306		38,569,948
4.3 Reinsurance ceded	63,971,046		21,394,980				404,916		4,058,281		38,112,868
4.4 Net	708,465,799		118,375,535	28,921			105,315,661		445,113,222		39,632,460
5. Amounts recoverable from reinsurers December 31, prior year	10,020,509		8,791,938				25,082		1,203,489		
6. Incurred Benefits											
6.1 Direct	3,270,609,887		799,761,598	1,774,653	2,451,210		347,851,540	3,895,390	1,881,537,713		233,337,782
6.2 Reinsurance assumed	243,777,316		17,480,051				608,850		(3,268,684)		228,957,099
6.3 Reinsurance ceded	358,745,921		119,089,423				709,477		11,081,745		227,865,275
6.4 Net	3,155,641,283		698,152,226	1,774,653	2,451,210		347,750,913	3,895,390	1,867,187,284		234,429,606

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,627,601 in Line 1.1, $ 1,627,601 in Line 1.4.
$ 1,627,601 in Line 6.1, and $ 1,627,601 in Line 6.4.

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	6,446,457	6,451,723	5,266
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	691,811	847,079	155,267
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	3,187,980	6,383,089	3,195,109
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	10,326,248	13,681,891	3,355,643
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	5,615,339	6,649,132	1,033,793
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	310,511	145,977	(164,534)
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	273,489,337	182,778,041	(90,711,296)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	36,630,908	47,812,561	11,181,652
21.	Furniture and equipment, including health care delivery assets	12,369,630	6,078,391	(6,291,239)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	28,867,953	25,314,271	(3,553,682)
25.	Aggregate write-ins for other than invested assets	21,868,761	22,619,303	750,542
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	389,478,688	305,079,567	(84,399,121)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	389,478,688	305,079,567	(84,399,121)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Prepaid asset - pension plan	9,332,938	7,597,959	(1,734,979)
2502.	Leasehold improvements	8,618,145	11,411,989	2,793,844
2503.	Miscellaneous receivable	3,917,677	3,609,356	(308,322)
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	21,868,761	22,619,303	750,542

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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 years ended December 31, 2016 and 2015.

		SSAP #	F/S Page	F/S Line #	2016	2015
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	SSAP #1	4	35	$ 367,666,256	$ 433,052,138
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	Impact on deferred premiums				$ 6,578,960	$ 10,567,338
	Impact on admitted unearned premiums/allowances				$ (4,663,304)	$ (6,252,205)
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:				$ 1,915,656	$ 4,315,134
(4)	NAIC SAP (1-2-3=4)	SSAP #1	4	35	$ 369,581,912	$ 437,367,271
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	SSAP #1	3	38	$ 6,172,487,404	$ 6,089,670,493
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
	Impact on deferred premium				$ 132,970,087	$ 122,386,746
	Impact on admitted unearned premiums/allowance				$ (55,451,893)	$ (49,404,274)
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:				$	$
(8)	NAIC SAP (5-6-7=8)	SSAP #1	3	38	$ 6,250,005,598	$ 6,162,652,965

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year and are determined by means of formulas that reflect the relative contribution of each group of policies to the results of operations. Policyholder dividends are approved annually by the Board of Directors, and a portion of the policyholder dividends approved annually is guaranteed by the Board of Directors.

NOTES TO FINANCIAL STATEMENTS

In addition, the Company uses the following accounting policies:

(1) Short-term investments that have maturities of greater than three months and less than twelve months are stated at amortized cost. The Company considers all investments purchased with an original maturity of three months or less to be cash equivalents.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. Bonds rated 6 by the NAIC are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(3) Unaffiliated common stocks are carried at fair value using quoted market prices for common stocks without quoted market prices, fair value is estimated using independent pricing services or internally developed pricing models. The cost basis of common stocks is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(4) Preferred stocks are stated at amortized cost, except preferred stock designated as lower than medium quality which are valued at lower of cost or market. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(5) Mortgage loans on real estate are stated at amortized cost. The cost basis of mortgage loans is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated semi-annually and are accounted for on the retrospective basis. The prospective yield method is used on securities where the yield has become negative. The cost basis on loan-backed bonds and structured securities is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(7) Investments in stocks of insurance subsidiaries are valued at their underlying statutory equity. Investments in stocks on non-insurance subsidiaries and affiliates are carried at their underlying GAAP equity.

(8) Joint Ventures, limited liability companies, and other forms of partnerships are accounted for on the equity basis. The cost basis and carrying value of joint ventures and limited partnerships investments are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in income.

(9) Derivatives instruments that are designated as hedges for accounting purposes and meet the qualifications for hedge accounting are reported on a basis consistent with the asset or liability being hedged (i.e. at amortized cost). Derivatives that are used to mitigate risk but are not designated as hedges for accounting purposes or do not meet the criteria for hedge accounting treatment are stated at fair value. The change in fair value during the accounting period is recorded as an unrealized gain or loss and recognized in surplus.

(10) The Company anticipates investment income as a factor in the premium deficiency reserve calculation, in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts."

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

(12) Real estate held for income production, real estate held for sale and real estate occupied by the Company are stated at the lower of cost less accumulated depreciation and encumbrances or fair value if events or circumstances indicate the carrying amount of the asset may not be recoverable. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(13) Pharmaceutical rebate receivables

Not applicable.

D. Going Concern

Not applicable.

2. Accounting Changes and Correction of Errors

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

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Not applicable.

B. Statutory Merger

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Assumption Reinsurance

Not applicable.

D. Impairment Loss

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2016 were:

Commercial loans 3.05% and 5.00% respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 64.98%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total

None.

(4) Age Analysis of Mortgage Loans

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current					$ 3,471,561,693		$ 3,471,561,693
(b) 30 - 59 Days Past Due							
(c) 60 - 89 Days Past Due							
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							
b. Prior Year							
1. Recorded Investment							
(a) Current					$ 3,315,787,976	$ 63,000,000	$ 3,378,787,976
(b) 30 - 59 Days Past Due					$ 9,144,717		$ 9,144,717
(c) 60 - 89 Days Past Due							
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							

NOTES TO FINANCIAL STATEMENTS

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

None.

(6) Investment in Impaired Loans – Average Recorded Investments. Interest Income Recognized.

None.

(7) Allowance for credit losses:

a) None.

b) None.

c) None.

d) None.

e) None.

(8) Mortgage loans derecognized as a result of foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized as a result of foreclosure	$ -
b) Real estate collateral recognized	$ -
c) Other collateral recognized	$ -
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ -

(9) The policy for recognizing interest income on impaired loans, including the method for recording cash receipts:

The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

During 2015, the Company impaired and restructured a bond for Millennium Labs (6.5% 4/16/21) into another issue (7.5% 12/21/20). The total recorded investment in the restructured loan, the realized capital loss related to this loan and the total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in trouble debt restructurings are shown below:

Year	Current Year	Prior Year
Debt Restructuring		
(1) The total recorded investment in restructured loans, as of year-end	$ -	$ 4,084,074
(2) The realized capital losses related to these loans	$ -	$ 10,272,188
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

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

C. Reverse Mortgages

Not applicable.

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 uses IDC pricing service or broker dealer surveys in determining the market value of its loan backed

(2) Not Applicable.

(3) Not Applicable.

NOTES TO FINANCIAL STATEMENTS

(4)

All impaired securities (fair value is less than cost or amortized cost) for which 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):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	29,489,694
2. 12 Months or Longer	$	2,744,989

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

1. Less than 12 Months	$	1,664,831,444
2. 12 Months or Longer	$	156,929,524

(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

(1) Not applicable.

(2) Not applicable.

(3) Not applicable.

(4) Not applicable.

(5) Not applicable.

(6) Not applicable.

(7) Not applicable.

F. Real Estate

(1) The Company did not take any new impairment write-downs of Real Estate as of December 31, 2016.

a) Not applicable.

b) Not applicable.

c) Not applicable.

(2) The Company had four (4) Real Estate properties with a carrying value of $10,216,687 classified as held for sale as of December 31, 2016.

a) Not applicable.

b) Not applicable.

(3) Not applicable.

(4) Not applicable.

(5) None.

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

(1) As of December 31, 2016, the Company has invested $5,891,863 in the Georgia Tax Credit Fund VIII, LP. There is a 10 year holding period of these credits (2011-2022).

(2) $ 1,872,445 of tax benefits was recognized during the year.

(3) The balance of the investment recognized in the statement of financial position for the reporting period was $5,891,863.

(4) If the LIHTC property is currently subject to any regulatory reviews and the status of such review (e.g., investigations by the housing authority).

(5) The significance of an investment to the reporting entity's financial position and results of operations shall be considered in evaluating the extent of disclosures of the financial position and results of operations of an investment in an LIHTC. If, in the aggregate, the LIHTC investments exceed 10% of the total admitted assets of the reporting entity, the following disclosures shall be made:

a. (1) The name of each partnership or limited liability entity and percentage of ownership - N/A

(2) The accounting policies of the reporting entity with respect to investments in partnerships and limited liability entities – N/A

NOTES TO FINANCIAL STATEMENTS

(3) The difference, if any, between the amount at which the investment is carried and the amount of underlying equity in net assets (i.e. non-admitted goodwill or other non-admitted assets) – N/A

(4) The accounting treatment of the difference. - N/A

b. For partnerships, and limited liability entities for which a quoted fair value is available, the aggregate value of each partnership, or limited liability entity investment based on the quoted fair value. - N/A

c. Summarized information as to assets, liabilities, and results of operations for partnerships, and limited liability entities either individually or in groups. - N/A

(6) A reporting entity that recognizes an impairment loss shall disclose the following in the financial statements that include the period of the impairment write-down:

a. A description of the impaired assets and the facts and circumstances leading to the impairment.

b. The amount of the impairment and how fair value was determined.

CS Global Co Investments, LP	$ 24,412,302
Calvert Street Partners III, LP	$ 1,941,170
Quintana Energy Partners II, LP	$ 3,263,483
CMEA VII, LP	$ 6,073,095
NB Co Investments Partners, LP	$ 7,186,984
Quintana Energy Partners, LP	$ 2,795,037

(7) The amount and nature of the write-downs or reclassifications made during the year resulting from the forfeiture or ineligibility of tax credits, etc. These write-downs may be based on actual property level-foreclosure, loss of qualification due to occupancy levels, compliance issues with tax code provisions within an LIHTC investment or other issues.

H. Restricted Assets

1.Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown							
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale- excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with states	$ 3,922,257				$ 3,922,257	$ 3,915,457	$ 6,800
k. On deposit with other regulatory bodies							
l. Pledged collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories	$ 19,574,272				$ 19,574,272	$ 7,837,572	$ 11,736,700
n. Other restricted assets							
o. Total Restricted Assets	$ 23,496,529				$ 23,496,529	$ 11,753,029	$ 11,743,500

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements				
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock				
i. FHLB capital stock				
j. On deposit with states		$ 3,922,257		
k. On deposit with other regulatory bodies				
l. Pledged collateral to FHLB (including assets backing funding agreements)				
m. Pledged as collateral not captured in other categories		$19,574,272		
n. Other restricted assets				
o. Total Restricted Assets		$ 23,496,529		

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Non-admitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
US Treasury securities held as futures collateral	$ 19,574,572				$19,574,572	$ 7,837,572	$ 11,737,000	$ 19,574,572	0.016%	0.016%
Total	$ 19,574,572				$19,574,572	$ 7,837,572	$ 11,737,000	$ 19,574,572	0.016%	0.016%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Non-admitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
									0.000%	0.000%
Total	-	-	-	-	-	-	-	-	0.000%	0.000%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

(4)

Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
a. Cash				
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)				

* Column 1 divided by Asset Page, Line 26 (Column 1)

** Column 1 divided by Asset Page, Line 26 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
k. Recognized Obligation to Return Collateral Asset		0.000 %

* Column 1 divided by Liability Page, Line 26 (Column 1)

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and netting Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Currency Swaps	$ 34,045,163		$ 34,045,163
Index Participation Feature	$ 30,499		$ 30,499
(2) Liabilities			
Currency Swaps	$ 828,717		$ 828,717

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

K. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Y/N)
CVS Pass-through Trust 126650-BP-4	$ 16,883,442	$ 18,487,668	$ 16,762,347	N
Total	$ 16,883,442	$ 18,487,668	$ 16,762,347	XXX

L. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	1	$14,124,961	$8,023,779	$14,124,961	$8,023,779
(2) LB&SS - AC						
(3) Preferred Stock - AC						
(4) Preferred Stock - FV						
(5) Total (1+2+3+4)	2	1	$14,124,961	$8,023,779	$14,124,961	$8,023,779

AC - Amortized Cost FV - Fair Value

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have any investments in Joint Ventures, Partnerships and Limited Liability Companies that exceeded 10% of its admitted assets.

B. The Company did not recognized any write downs in 2016.

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

A. Due and accrued income is excluded from surplus on the following bases:

Bonds – non-admitted where investment income due and accrued amounts are over 90 days past due.

Stocks – non-admitted where investment income due and accrued amounts are over 90 days past due.

Mortgage Loans – non-admitted where investment income due and accrued amounts are over 180 days past due.

Real Estate – non-admitted where investment income due and accrued amounts are over 90 days past due.

B. There were no due and accrued income amounts non-admitted at December 31, 2016.

8. Derivative Instruments

In the normal course of business, the Company enters into derivative transactions to reduce its exposure to fluctuation in foreign currency exchange rates and market volatility. These hedging strategies include the use of forwards, futures, put options and swaps.

Currency Indexed:

A. The Company uses currency futures contracts, which are exchange traded, to hedge fluctuation in currency exchange rates of certain bond holdings. Margin payments are required to enter into a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract.

B. Not applicable.

C. Changes in fair value are reported in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

Foreign currency:

A. The Company uses foreign currency forward contracts to hedge some of the foreign exchange risk of investments denominated in foreign currencies. The Company's foreign currency forward contracts involve the exchange of two currencies at a specified future date and at a specified price. The average term of the contracts is typically three months. No cash is exchanged at the time the agreement is entered into.

B. Foreign currency forwards are reported at fair value in the statutory basis balance sheet. At December 31, 2016, $0 and $0 were reported as derivative assets and miscellaneous liabilities, respectively.

C. Changes in fair value are reported in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

Currency swaps:

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. Foreign currency swaps deemed hedge effective are valued at the spot rate to correspond with the value of the hedged bond. Those that are ineffective are recorded at fair value. At December 31, 2016, $33,216,446 was reported as derivative assets.

C. Changes in fair value are reported in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Equity-indexed futures and options:

A. The Company uses equity-indexed futures contracts, which are exchange traded, to hedge market fluctuations of the Company's portfolio of common stock. These contracts are used to offset changes in the Company's public equity holdings and certain related company plan liabilities. Margin payments are required to enter a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract. Equity index futures are also used to mitigate the change in value of the liability the Company has to participants in its deferred compensation plans that allocate their plan account balances to equity funds offered under the plan. Equity index futures obligate the Company to pay or to receive an amount based on a specified equity market index as of a future date applied to the notional amount of the contract.

B. There were no put options contracts entered into during 2016.

C. The change in the fair value of the futures contracts are recorded as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its deferred compensation liability. If the hedge is deemed to be ineffective for any period of time the change in the fair value of the futures contracts for that time period is recorded in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

Credit Default Swaps:

A. The Company "has the ability to" write (sell) credit default swaps to earn a premium by issuing insurance to the buyer of default protection as part of a replication strategy. Additionally, the Company pays a premium to the counterparty for insurance to hedge the risk of a negative credit event on selective investments in the Company's portfolio. These swap contacts allow the Company to receive a payment if a negative credit event occurs on a covered investment.

B. Credit default swaps are reported at book value in the statutory balance sheet. As of December 2016, $14,651,384 was reported as derivative liability.

C. Changes in fair values are reported in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

9. Income Taxes

A. The components of the net DTA recognized in the Company's Assets, Liabilities, Surplus and Other Funds are as dollars:

1.

	December 31, 2016		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 1,894,314,955	$ 44,981,840	$1,939,296,795
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	1,894,314,955	44,981,840	1,939,296,795
(d) Deferred Tax Assets Nonadmitted	273,489,336	-	273,489,336
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	1,620,825,619	44,981,840	1,665,807,459
(f) Deferred Tax Liabilities	816,874,526	121,579,208	938,453,734
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 803,951,093	$ (76,597,368)	$ 727,353,725

	December 31, 2015		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 1,785,442,222	$ 37,754,084	$1,823,196,306
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	1,785,442,222	37,754,084	1,823,196,306
(d) Deferred Tax Assets Nonadmitted	182,778,042	-	182,778,042
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	1,602,664,180	37,754,084	1,640,418,264
(f) Deferred Tax Liabilities	808,054,167	125,847,302	933,901,469
(g) Net Admitted Deferred Tax Asset (1e - 1f)	$ 794,610,013	$ (88,093,218)	$ 706,516,795

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 108,872,733	$ 7,227,756	$ 116,100,489
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	108,872,733	7,227,756	116,100,489
(d) Deferred Tax Assets Nonadmitted	90,711,294	-	90,711,294
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	18,161,439	7,227,756	25,389,195
(f) Deferred Tax Liabilities	8,820,359	(4,268,094)	4,552,265
(g) Net Admitted Deferred Tax Asset (1e - 1f)	$ 9,341,080	$ 11,495,850	$ 20,836,930

Deferred income taxes are generally recognized, based on enacted tax rates, when assets and liabilities have different values for financial statement and tax purposes. A valuation allowance is recorded if it is more likely than not that some portion or all of the deferred tax asset will not be realized.

The Company's management has concluded that the deferred income tax assets are more likely than not to be realized. Therefore, no valuation allowance has been provided.

2. Admission Calculation Components SSAP No. 101

The Company follows the guidance in Statement of Statutory Accounting Principles No. 101 - Income Taxes, A Replacement of SSAP No. 10R and SSAP No.10 ("SSAP 101"). SSAP 101 included a similar calculation for limitation of gross deferred tax assets as SSAP 10R for insurers that maintain a minimum of 300% of their authorized control level RBC computed without net deferred tax assets. The Company exceeded the 300% minimum RBC requirement at December 31, 2016 and 2015.

	December 31, 2016	
	Ordinary	Capital
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 683,566,398	$ 43,787,327
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-
1. Adjusted Gross Deferred Tax Assets Expected To Be Realized Following The Balance Sheet Date	-	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	N/A	N/A
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	937,259,221	1,194,513
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101.Total (2(a)+2(b) +2(c))	$ 1,620,825,619	$ 44,981,840

	December 31, 2015	
	Ordinary	Capital
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 654,196,672	$ 36,579,055
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	15,741,068	-
1. Adjusted Gross Deferred Tax Assets Expected To Be Realized Following The Balance Sheet Date	15,741,068	-
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	N/A	N/A
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	932,726,440	1,175,029
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101.Total (2(a)+2(b) +2(c))	$ 1,602,664,180	$ 37,754,084

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 29,369,726	$ 7,208,272	$ 36,577,998
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	(15,741,068)	-	(15,741,068)
1. Adjusted Gross Deferred Tax Assets Expected To Be Realized Following The Balance Sheet Date	(15,741,068)	-	(15,741,068)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	N/A	N/A	8,986,044
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	4,532,781	19,484	4,552,265
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101.Total (2(a)+2(b) +2(c))	$ 18,161,439	$ 7,227,756	$ 25,389,195

3.	2016	2015
(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount	996%	1027%
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation	$ 6,742,689,093	$ 6,651,580,656

4.

Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage	December 31, 2016 Ordinary	December 31, 2016 Capital
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 1,894,314,955	$ 44,981,840
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	2.3%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 1,620,825,619	$ 44,981,840
4. character admitted because of the impact of tax planning strategies	0.0%	6.0%

	December 31, 2015 Ordinary	December 31, 2015 Capital
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 1,785,442,222	$ 37,754,084
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.3%	2.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 1,602,664,180	$ 37,754,084
4. character admitted because of the impact of tax planning strategies	0.7%	5.2%

	Change Ordinary	Change Capital
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 108,872,733	$ 7,227,756
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-0.3%	0.3%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 18,161,439	$ 7,227,756
4. character admitted because of the impact of tax planning strategies	-0.7%	0.8%

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

NOTES TO FINANCIAL STATEMENTS

B. All DTL were recognized as of December 31, 2016 and December 31, 2015

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

1. Current Income Tax	December 31, 2016	December 31, 2015	Change
(a) Federal	$ 140,681,472	$ 82,215,457	$ 58,466,015
(b) Foreign	-	-	-
(c) Subtotal	140,681,472	82,215,457	58,466,015
(d) Federal income tax on net capital gains	163,537,428	132,399,840	31,137,588
(e) Utilization of capital loss carry-forwards			-
(f) Other			-
(g) Federal and foreign income taxes incurred	$ 304,218,900	$ 214,615,297	$ 89,603,603
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of Unpaid Losses	-	-	-
(2) Unearned premium reserve	-	-	-
(3) Policyholder Reserve	617,355,427	600,503,617	16,851,810
(4) Investment		-	-
(5) Deferred acquisition costs	410,687,244	392,696,573	17,990,671
(6) Policyholder dividends accrual	297,854,488	293,122,607	4,731,881
(7) Fixed assets	12,297,454	12,297,454	-
(8) Compensation and benefits accrual	152,204,146	144,797,047	7,407,099
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	334,686,034	281,152,404	53,533,630
(11) Net operating loss carry-forward		-	-
(12) Tax Credit carry-forward		-	-
(13) Other (including items <5% of total ordinary tax assets	69,230,162	60,872,520	8,357,642
(99) Subtotal	$ 1,894,314,955	$ 1,785,442,222	$ 108,872,733
(b) Statutory valuation allowance adjustment	-	-	-
(c) Nonadmitted	273,489,336	182,778,042	90,711,294
(d) Admitted ordinary deferred tax assets (2a99 -2b -2c)	$ 1,620,825,619	$ 1,602,664,180	$ 18,161,439
(e) Capital:			
(1) Investments	$ 38,830,735	$ 30,058,388	$ 8,772,347
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)	6,151,105	7,695,696	(1,544,591)
(99) Subtotal	44,981,840	37,754,084	7,227,756
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	-	-	-
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	44,981,840	37,754,084	7,227,756
(i) Admitted deferred tax assets (2d + 2h)	$ 1,665,807,459	$ 1,640,418,264	$ 25,389,195
3. Deferred Tax Liabilities			
(a) Ordinary:			
(1) Investment	$ 85,705,499	$ 89,768,682	$ (4,063,183)
(2) Fixed Assets			-
(3) Deferred and uncollected premium	370,129,483	357,252,371	12,877,112
(4) Policyholder reserves	26,839,852	16,215,702	10,624,150
(5) Other (including items <5% of total ordinary tax liabilities)	334,199,692	344,817,412	(10,617,720)
(99) Subtotal	$ 816,874,526	$ 808,054,167	$ 8,820,359
(b) Capital			
(1) Investment	$ 118,062,069	$ 124,672,655	$ (6,610,586)
(2) Real Estate			-
(3) Other (including items <5% of total ordinary tax liabilities)	3,517,139	1,174,647	2,342,492
(99) Subtotal	121,579,208	125,847,302	(4,268,094)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 938,453,734	$ 933,901,469	$ 4,552,265
4. Net deferred tax assets/liabilities (2i - 3c)	$ 727,353,725	$ 706,516,795	$ 20,836,930

NOTES TO FINANCIAL STATEMENTS

The change in net deferred income taxes is comprised of the following:

	December 31, 2016	December 31, 2015	Change
Adjusted gross deferred tax assets	$ 1,939,296,795	$ 1,823,196,306	$ 116,100,489
Total Deferred Tax Liabilities	938,453,734	933,901,469	4,552,265
Net deferred tax assets (liabilities)	$ 1,000,843,061	$ 889,294,837	111,548,224
Tax effect of unrealized gains (losses)			(19,749,401)
Change in net deferred income tax			$ 91,798,823

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing the difference are as follows:

Description	December 31, 2016	Effective Tax Rate
Net gain from operations after dividends to policyholders and before Federal income tax @ 35%	$ 180,858,107	
Net realized capital gains (losses) @ 35%	54,301,697	
Provision calculated at statutory rate	$ 235,159,805	35.00%
Tax effect of:		
Interest maintenance reserve	31,630,194	4.71%
Affordable Care Act Fees	12,265,863	1.83%
Pension Adjustment	(55,741,047)	-8.30%
Other	(10,894,738)	-1.62%
Total statutory income taxes	$ 212,420,077	31.62%
Federal and foreign income taxes incurred	$ 304,218,900	45.28%
Change in net deferred income taxes	(91,798,823)	-13.66%
Total statutory income taxes	$ 212,420,077	31.62%

E. Operating Loss and Tax Credit carryforwards

(1) As of December 31, 2016, the Company does not have any net ordinary loss carry forwards, capital loss carry forwards or tax credit carry forwards.

(2) The following are income taxes incurred in prior years that will be available for recoupment in the event of future net losses.

Year	Ordinary	Capital	Total
2016	$ 171,190,474	$ 135,572,246	$ 306,762,720
2015	154,941,201	137,449,837	292,391,038
2014	90,592,099	103,009,477	193,601,576
Total	$ 416,723,774	$ 376,031,560	$ 792,755,334

(3) As of December 31, 2016, the Company does not have any deposits admitted pursuant to the Internal Revenue Code Section 6603.

F. Consolidated Federal Income Tax Return

The Company's federal income tax return is consolidated with the following entities

- Guardian Insurance & Annuity Company, Inc. and its subsidiaries,
- Park Avenue Life Insurance Company,
- Sentinel American Life Insurance Company,
- Family Service Life Insurance Company,
- Managed Dental Care of California,
- Managed Dental Guard of Texas,
- Managed Dental Guard of New Jersey,
- Innovative Underwriters Inc.,
- Berkshire Life Insurance Company of America,
- First Commonwealth Inc. and its subsidiaries
- Reed Group Ltd
- GIS Canada Holdings Corp
- Guardian Abbey LLC
- STX Healthcare Management Services, Inc.
- Vital Smiles, Inc.

(1) The Company files a consolidated federal income tax return as parent, with its subsidiaries. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes.

NOTES TO FINANCIAL STATEMENTS

(2) The Internal Revenue Code limits the amount of non-life insurance losses that may offset life insurance company taxable income. The consolidated income tax liability is allocated among the members of the group pursuant to a tax allocation agreement. In accordance with the tax allocation agreement, each qualifying member of the group computes its tax provision and liability on a separate return basis, but may, where applicable, recognize benefits of net operating losses and capital losses utilized in the consolidated group. Subsidiary tax liabilities/benefits are settled subsequent to the filing of the federal income tax return.

G. The Company does not anticipate any significant changes to its tax contingencies within the next 12 months.

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

A.B.C. The Company maintains investments in affiliated mutual funds amounting to $218,740,979 at December 31, 2015.

In 2016 and 2015, the Company sold $26,617,600 and $170,410,976 of bank loans to a downstream affiliate, Park Avenue Institutional Advisers CLO LTD 2016-1.

In 2016 and 2015, the Company made the following capital contributions to its real estate joint ventures and affiliates:

	2016	2015
Guardian CapCo, LLC	$ 2,720,000	$ 3,494,400
Guardian LCP Hospitality Finance, LLC	49,739	593,522
Guardian LCP Hospitality I, LLC	224,348	457,828
Truamerica Multifamily, LLC	455,200	6,214,400
Truamerica Properties, LLC	6,586,639	9,489,008
Truamerica Properties II, LLC	1,139,298	20,786,401
Guardian Ponderosa, LLC	325,000	-
Guardian Carriages, LLC	200,000	-
Lowes Capital Partners 2A, LLC	3,453,333	6,294,999
Lowes Capital Partners 2B, LLC	1,525,000	1,665,050
Hanover Acquisitions II, LLC	8,000	5,000
Guardian Desail Holdings, LLC	-	12,035,668
Guardian Mercury Holdings, LLC	-	9,151,774
Hanover Hoffman Estates, LLC (1)	86,298	19,106,627
Hanover Swanee, LLC (1)	-	1,247,462
Guardian Abbey, LLC	848,312	2,283,208
Airside Business Park, LLC	-	480,000
Guardian Leim, LLC	-	11,000
Hanover Acquisitions III, LLC	470,862	18,812
G-M Joint Ventures, LLC	19,167	-
GH Scottsdale, LLC	81,015	-
Guardian Shores, LLC	16,259,281	-
Total	$ 34,451,492	$ 93,335,159

(1) Capital contributions were made by transferring mortgage loan investments.

In 2016 and 2015, the Company made the following capital contributions to its subsidiaries:

	2016	2015
Guardian Insurance and Annuity Company, Inc. ("GIAC")	$ 100,000,000	$ 50,000,000
Guardian Investor Services, LLC ("GIS")	364,733,985	155,046,979
First Commonwealth, Inc. ("FCW")	204,230,522	-
Total	$ 668,964,507	$ 205,046,979

Of the $364,733,985 contribution to GIS in 2016, $234,313,604 was made by transferring real estate joint venture LLC's and $130,420,381 was made by transferring Reed Group Ltd., a previously wholly owned subsidiary of FCW.

In 2016 and 2015, the Company also received returns of capital from its real estate affiliates as follows:

	2016	2015
Guardian CapCo, LLC	$ 333,022	$ 6,574,760
Guardian LCP Hospitality I, LLC	586,957	1,171,528
Guardian Campus Holdings, LLC	312,156	989,391
Guardian Westwood Holdings, LLC	10,292,827	980,100
Guardian LCP Hospitality Finance, LLC	2,532,677	2,834,860
Guardian Commercial I,LLC	-	7,061,032
Total	$ 14,057,639	$ 19,611,671

NOTES TO FINANCIAL STATEMENTS

In 2016 and 2015, the Company received net returns of capital of $55,952,812 and $77,105,640 respectively from its real estate joint ventures.

In 2016 and 2015, the Company also received returns of capital from its subsidiaries as follows:

	2016	2015
FCW	$ 158,004,381	$ 8,870,000
Berkshire Life Insurance Company of America ("BLICOA")	20,000,000	65,000,000
GIS	178,000,000	-
Total	$ 356,004,381	$73,870,000

Of the $158,004,381 return from FCW in 2016, $130,420,381 was transfer of Reed Group, Ltd., a wholly owned subsidiary of FCW.

In 2016 and 2015, the Company received the following dividends from its affiliates and subsidiaries:

	2016	2016
Innovative Underwriters, Inc. ("IU")	$ 480,000	$ 143,500
Managed Dental Care of California (“MDC”)	5,086,400	2,543,200
Managed Dental Guard of Texas, Inc. (TX)	620,000	800,000
Guardian LEIM, LLC	467,303	468,569
Guardian CapCo, LLC	297,676	2,815,554
Guardian LCP Hosp Finance, LLC	83,218	1,037,140
Guardian Commercial I,LLC	-	3,552,192
Guardian Westwood LLC	190,767	-
Park Avenue Life Insurance Company	-	25,000,000
Total	$ 7,225,364	$ 36,360,155

The Company (Lender) has a revolving line of credit agreement with GIAC (Borrower). Effective May 1, 2015, the revolving line of credit between the Company and GIAC increased from $225,000,000 to $300,000,000, which was further increased to $350,000,000 effective December 3, 2015. As of December 31, 2016 and December 31, 2015, the amount of drawings on the line of credit amounted to $147,800,000 and $105,400,000 respectively and is included in “Cash, cash equivalents, and short-term investments.” Interest income and commitment income of $2,432,397 and $2,165,790 for the twelve months ended December 31, 2016 and December 31, 2015 respectively, are included in “Net Investment Income”, of which $179,934 and $46,910 is receivable interest income included in “Investment Income Due & Accrued” as of December 31, 2016 and December 31, 2015 respectively.

Effective April 30, 2015, the Company (Lender) entered into a revolving line of credit agreement with RS Investment Management Co. LLC (“RS”) (Borrower) for $15,000,000. As of December 31, 2015, the amount of drawings on the line of credit amounted to $15,000,000. Interest income and commitment income for of $119,991 and $92,037 for the twelve months ended December 31, 2016 and December 31, 2015 respectively are included in “Net Investment Income”. This revolving line of credit terminated upon the sale of RS on July 29, 2016.

D. At December 31, 2016 and December 31, 2015, the Company reported $21,555,794 and $185,770,381 respectively as net amounts receivable from subsidiaries. The net amounts due are settled at least on a quarterly basis.

E. The Company continues to be subject to a written letter of financial support for a term without expiration given to MDC, a subsidiary, in a prior year. For additional information pertaining to these guarantees or undertakings, please refer to the disclosures in Note 14.

F. The Company has expense sharing agreements with its subsidiaries. During 2016 and 2015, the Company had net billings of $296,138,920 and $300,826,300, respectively under these expense-sharing agreements. The unpaid net receivable balance due from subsidiaries relevant to these agreements was $28,738,796 and $31,191,665 at December 31, 2016 and December 31, 2015, respectively.

G. Not applicable.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Non admitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX			
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX			
c. SSAP No. 97 8b(iii) Entities				
Total SSAP No. 97 8b(iii) Entities	XXX			
d. SSAP No. 97 8b(iv) Entities				
MDC	100%	$ 4,889,783	$ 4,889,783	
First Commonwealth, Inc.	100%	$ 508,269,459	$ 508,269,459	
Innovative Underwriters	100%	$ 6,446,457	$ -	$ 6,446,457
GIS	100%	$ 709,697,254	$ 709,697,254	
Total SSAP No. 97 8b(iv) Entities	XXX	$ 1,229,302,953	$ 1,222,856,496	$ 6,446,457
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX			
f. Aggregate Total (a+ e)	XXX			

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resub-mission Required Y/N	Code **
a. SSAP No. 97 8a Entities						
Managed Dental Care of California	SUB-2	6/30/16	$ 6,066,562	Y	N	I
First Commonwealth	SUB-2	12/30/16	$ 419,636,533	Y	N	I
Innovative Underwriters	SUB-2	n/a		n/a	n/a	I
Guardian Investor Services, LLC	n/a	n/a		n/a	n/a	I
Total SSAP No. 97 8a Entities	XXX	XXX	$425,703,095	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX		XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Total SSAP No. 97 8b(iii) Entities	XXX	XXX		XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX		XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX		XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX		XXX	XXX	XXX

N. Not applicable

11. Debt

A. Not applicable.

B. Not applicable.

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

A. Defined Benefit Plan

The Company sponsors non-contributory defined benefit pension plans covering all eligible employees.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2016 and 2015, along with amounts recognized in the Company's statement of financial position at December 31, 2016.

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2016	2015	2016	2015
1. Benefit obligation at beginning of year	$ -	$ -	$ 2,037,651,242	$ 2,107,839,956
2. Service cost	-	-	70,702,713	70,021,745
3. Interest cost	-	-	95,314,804	88,429,175
4. Contribution by plan participants	-	-	-	-
5. Actuarial gain (loss)	-	-	229,399,947	(94,707,151)
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(71,789,788)	(72,788,371)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special	-	-	(9,603,271)	(61,144,112)
10. Benefit obligation at end of year	$ -	$ -	$ 2,351,675,647	$ 2,037,651,242

b. Post retirement Benefits

	Overfunded		Underfunded	
	2016	2015	2016	2015
1. Benefit obligation at beginning of year	$ -	$ -	$ 240,278,916	$ 250,081,318
2. Service cost	-	-	5,744,333	6,144,891
3. Interest cost	-	-	10,646,265	10,202,464
4. Contribution by plan participants	-	-	-	-
5. Actuarial gain (loss)	-	-	9,044,888	(14,794,690)
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(13,183,834)	(11,355,067)
8. Plan amendments	-	-	(8,539,671)	
9. Business combinations, divestitures, curtailments, settlements and special	-	-	(18,232,900)	
10. Benefit obligation at end of year	$ -	$ -	$ 225,757,997	$ 240,278,916

c. Special or contractual benefits Per SSAP No. 11

Not applicable.

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits	
	2016	2015	2016	2015	2016	2015
a. Fair value of plan assets at beginning of year	$ 1,671,467,639	$ 1,804,385,101	$ 133,812,297	$ 136,352,618	$ -	$ -
b. Actual return on plan assets	150,923,365	(11,786,569)	12,545,922	(912,934)	-	-
c. Foreign currency exchange rate changes	-	-		-	-	-
d. Employer contribution	14,976,824	11,229,753		-	-	-
e. Plan participants' contributions	-	-			-	-
f. Benefits paid	(71,789,788)	(72,788,371)	5,679,575	(1,627,387)	-	-
g. Business combinations, divestitures and settlements	-	(59,572,275)	(18,232,900)	-	-	-
h. Fair value of plan assets at end of year	$ 1,765,578,040	$ 1,671,467,639	$ 133,804,894	$ 133,812,297	$ -	$ -

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Overfunded:				
a. Assets (nonadmitted)				
1. Prepaid benefit costs	$ -	$ -	$ -	$ -
2. Overfunded plan assets	-	7,597,959	9,332,938	-
3. Total assets (nonadmitted)	$ -	$ 7,597,959	$ 9,332,938	$ -
Underfunded:				
b. Liabilities recognized				
1. Accrued benefit costs	$ -	$ -	$ -	$ -
2. Liability for pension benefits	586,097,608	373,781,563	85,290,494	77,465,018
3. Total liabilities recognized	586,097,608	373,781,563	85,290,494	77,465,018
c. Unrecognized liabilities	$ -	$ -	$ 16,000,000	$ 29,000,000

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits	
	2016	2015	2016	2015	2016	2015
a. Service cost	$ 70,702,713	$ 70,021,745	$ 5,744,333	$ 6,144,891	$ -	$ -
b. Interest cost	95,314,804	88,429,175	10,646,265	10,202,464	-	-
c. Expected return on plan assets	(131,802,646)	(142,264,135)	(10,252,618)	(10,601,609)	-	-
d. Amortization of unrecognized transition asset	523,000	523,000		-	-	-
e. Amount of recognized losses	45,890,494	42,115,630	17,279,160	4,788,515	-	-
f. Amount of prior service cost recognized	38,000	3,232,234	(8,391,949)	(2,576,156)	-	-
g. Amount of (gain) or loss recognized due to a settlement, curtailment or special termination benefits	1,000	1,665,800	(3,176,050)	-	-	-
h. Total net periodic benefit cost	$ 80,667,365	$ 63,723,449	$ 11,849,140	$ 7,958,105	$ -	$ -

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Items not yet recognized as a component of net periodic cost - prior year	$ 170,863,649	$ 130,681,695	$ 67,815,112	$ 73,307,618
b. Net transition asset or obligation recognized	(523,000)	(523,000)	-	-
c. Net prior service cost or credit arising during the period	(39,000)	(3,232,234)	14,098,780	2,576,156
d. Net prior service cost or credit recognized	-	-	(8,539,671)	-
e. Net gain and loss arising during the period	(45,890,494)	(45,353,267)	6,751,584	(3,280,147)
f. Net gain and loss recognized	246,760,322	89,290,455	(29,142,578)	(4,788,515)
g. Items not yet recognized as a component of net periodic cost - current year	$ 371,171,477	$ 170,863,649	$ 50,983,227	$ 67,815,112

NOTES TO FINANCIAL STATEMENTS

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Net transition asset or obligation	$ 523,000	$ 523,000	$ -	$ -
b. Net prior service cost or credit	36,000	38,000	(2,324,307)	(2,560,407)
c. Net recognized gains or losses	$ 58,429,612	$ 45,051,713	$ 3,175,610	$ 4,349,148

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
a. Net transition asset or obligation	$ 1,822,000	$ 2,345,000	$ -	$ -
b. Net prior service cost or credit	541,000	580,000	2,386,829	(3,172,280)
c. Net recognized gains or losses	$ 796,452,465	$ 641,667,003	$ 57,929,336	$ 70,987,692

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

	2016	2015
a. Weighted average discount rate	4.75%	4.35%
b. Expected long-term rate of return on plan assets	8.00%	8.20%
c. Rate of compensation increase	3.00%	3.00%

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

d. Weighted average discount rate	4.35%	4.75%
e. Expected long-term rate of return on plan assets	8.00%	8.20%

For measurement purposes, a 6.5 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2016. The rate was assumed to decrease gradually to 4.5 percent for 2026 and remain at that level thereafter.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $2,089,143,237 for the current year and $1,817,891,538 for the prior year.

(10) Not applicable.

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

	1 percentage Point Increase	1 percentage Point Decrease
a. Effect on total of service and interest cost components	$ 98,173	$ (91,640)
b. Effect on postretirement benefit obligations	$ 1,456,613	$ (1,504,853)

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

Years	Pension Amount
a. 2017	189,162,622
b. 2018	71,897,456
c. 2019	75,471,291
d. 2020	79,926,189
e. 2021	85,615,647
f. 2022 through 2026	573,217,750

(13) The Company does not have any regulatory contribution requirements for 2016 and does not intend to make voluntary contributions ir

NOTES TO FINANCIAL STATEMENTS

B. Investment Policies and Strategies

The asset allocations were set with the objective of meeting long term investment objectives to fund Plan liabilities while achieving o optimum plan cash contribution level. Scenario modeling was performed with the assistance of an outside consultant primarily usin the Capital Asset Pricing Model as well as historical asset class returns (Ibbotson data) to provide analysis to establish the target as allocation ranges. Given the nature of the liabilities, the overall allocation to stocks should be in the 40% - 65% range with an objecti of not exceeding 65%.

Asset Category	Target Allocation 2017	As of December 31, 2016
U.S. Stocks	10%-50%	36%
International Stocks	5%-15%	7%
Non-convertible Bonds	45%-75%	57%
Convertible Bonds	0%-10%	0%
		100%

C.

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description of each class of plan assets	Level 1	Level 2	Level 3	Total
Fixed Maturities				
US government	$ 1,775,390	$ -	$ -	$ 1,775,390
All other government	-	7,453,000	-	7,453,000
States, territories, and possessions	-	3,436,368	-	3,436,368
Political subdivisions	-	542,280	-	542,280
Special Revenue	-	5,877,628	-	5,877,628
Industrial and miscellaneous	-	1,022,987,514	-	1,022,987,514
Hybrid	-	1,011,128	-	1,011,128
MBS/CMO	-	546,040	-	546,040
Common stock	-	643,206,361	-	643,206,361
Total Plan Assets	$ 1,775,390	$ 1,685,060,319	$ -	$ 1,686,835,709

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

Not applicable.

D. Long Term Rate of Return Assumption

We derive our long-term rate of return assumption for the Pension Trust using a building-block method whereby we've selected a long-term inflation assumption and then added the expected real rate of return based on the asset allocation employed for investing the funds. We believe this methodology provides a balanced and appropriate approach to determining our long-term rate of return assumption.

For our valuations as of December 31, 2016, we have set our expected long-term rate of return on plan assets to be 8.0%. The current year's rate represents a decrease of 0.2% from last year. A decision has been made to gradually increase the Pension Trust's fixed income holdings. over the next few years. The asset mix between fixed income and equity securities did not change significantly during 2016. Guardian's goal is to de-risk the Pension Trust portfolio by moving out of equities and into fixed income securities gradually in future years.

E. Defined Contribution Plan

The Company sponsors defined contribution plans as follows:

Home office employees are covered by an investment and profit sharing plan [(401(k)/401(a)]. Employees can invest up to 3% of salary matched by an equal amount from the Company. They are also allowed an additional 10% (if not highly paid) of non-matched contributions. In addition, the Company provides a profit sharing allocation in proportion to salary. Field representatives are covered by an investment plan [401(k)/401(a)] in which they can invest up to 3% of salary matched by an equal amount from the Company. They are also allowed an additional 12% (if not highly paid) of non-matched contributions. The assets for the home office employees and field representative plans are held in a trust. Full time agents and general agents are covered by non-contributory plans. Total Company expenses for these plans in 2016 and 2015 were $24,162,398 and $25,060,369, respectively.

F. Multiemployer Plans — Not applicable.

G. Consolidated/Holding Company Plans — Not applicable.

H. Post Employment Benefits and Compensate — Not applicable.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) The Medicare Prescription Drug, Improvement and Modernization Act of 2003 ("the Act") was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the APBO and net periodic postretirement cost for the Plan:

(a) A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D; and

(b) The opportunity for a retiree to obtain a prescription drug benefit under Medicare.

(2) The Company did not receive a reduction in the Company's net postretirement benefit cost for the subsidy related to benefits attributed to former employees.

(3) Disclosure of Gross Benefit Payments

The Company's gross benefit payments for 2016 were $20,023,711 and estimates future payments to be $12,000,000 annually. The Company does not expect to receive future Medicare Prescription Drug Improvement and Modernization

Plan Amendments

On September 8, 2016, the Company announced a plan amendment to freeze The Guardian Retirement Plan for Field Clerical Employees effective December 31, 2016. The plan amendment affects only the Field Clerical defined benefit pension plan. The announcement of the plan freeze resulted in a plan curtailment. As a result of this amendment, all plan participants ceased accruing additional benefits under the plan effective December 31, 2016. As of December 31, 2016, all active plan participants who completed one year of service (were hired no later than January 1, 2016) were fully vested in their accrued benefit. On September 26, 2016, the Company filed a determination letter with the Internal Revenue Service requesting approval to terminate the plan.

On September 8, 2016, the Company announced that all postretirement benefits offered to Field Clerical employees, Full Time Agents and General Agents ended on December 31, 2016. Field Clerical employees, Full Time Agents and General Agents eligible for postretirement benefits received a Special Transition Benefit in December 2016. The Special Transition Benefit was a one-time, lump sum cash payment in lieu of life insurance coverage and the contribution Guardian provides to retirees to help pay for retiree medical and dental coverage. The Company recorded a curtailment gain to recognize a reduction in the accrued postretirement benefit obligation for removing Field Clerical employees, Full Time Agents and General Agents who were not eligible for postretirement benefits as of December 31, 2016.

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

(1) The Company is a mutual company and therefore does not have shares of common stock authorized, issued or outstanding.

(2) The Company has no preferred stock outstanding.

(3) The Company is a mutual company and therefore does not pay dividends to shareholders.

(4) Not applicable.

(5) The Company is a mutual company and therefore does not pay dividends to shareholders.

(6) The Company's unassigned surplus per line 35, Page 3 of this statement is held exclusively for the policyholders.

(7) There have been no advances made against surplus.

(8) The Company does not hold stock for special purposes.

(9) Not applicable.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses are $(138,748,728).

NOTES TO FINANCIAL STATEMENTS

(11) On October 6, 2009, the Company issued Surplus Notes ("Notes") with a principal balance of $400 million, bearing interest at 7.375%, and a maturity date of September 30, 2039. Proceeds from the issuance of the Notes were $392.4 million, net of discounts. The Notes were issued pursuant to Rule 144A under Securities Act of 1933, as amended, and will be administered by The Bank of New York Mellon as fiscal agent. Interest on these Notes is scheduled to be paid semiannually on March 31 and September 30 of each year.

On June 19, 2014, the Company issued Surplus Notes ("Notes") with a principal balance of $450 million, bearing interest at 4.875%, and a maturity date of June 19, 2064. Proceeds from the issuance of the Notes were $444.6 million, net of discounts. The Notes were issued pursuant to Rule 144A under Securities Act of 1933, as amended, and will be administered by The Bank of New York Mellon as fiscal agent. Interest on these Notes is scheduled to be paid semiannually on March 31 and September 30 of each year.

The Company issued the following surplus debentures or similar obligations:

1 Date Issued	2 Interest Rate	3 Par Value (Face Amount of Notes)	4 Carrying Value of Note*	5 Interest And/Or Principal Paid Current Year	6 Total Interest And/Or Principal Paid	7 Unapproved Interest And/Or Principal	8 Date of Maturity
10/09/2009	7.375	$ 400,000,000	$ 396,861,346	$ 29,500,000	$ 206,121,610	$ 7,375,000	09/30/2039
06/19/2014	4.875	$ 450,000,000	$ 448,567,875	$ 21,937,500	$ 54,843,750	$ 609,375	06/19/2064
1311999	Total	$ 850,000,000	$ 845,429,221*	$ 51,437,500	$ 260,965,360	$ 7,984,375	XXX

* Total should agree with Page 3, Line 32.

(12) Not applicable.

(13) Not applicable.

14. Liabilities, Contingencies and Assessments

A. (1) Contingent Commitments

The Company had commitments to fund mortgage loans or other investments in the normal course of business, which totaled $1,415,710,095 and $1,159,658,869 in 2016 and 2015, respectively.

(2)

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
Guarantee of additional capital infusion to dental subsidiary, Managed Dental Care of California up to $5 million, as needed for a term without expiration.	Exception - see SSAP No. 5 R - 17.f	Investment in SCA	$ 3,500,000	$1.5 million has already been provided in previous years. Currently, the subsidiary has $6 million more capital than is required by California.
Guarantee of lease obligations for office space leased by agencies in the Company's distribution system.	$1,000,000	Expense	$ 19,300,000	The Company has a management review process which considers an agency's financial strength, strategic value and commitment to the location being leased prior to granting the guarantee. The Company does not expect to make any payouts under the guarantee at this time.
Total	$1,000,000		$ 22,800,000	

(3)

	Amount
a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 22,800,000
b. Current Liability Recognized in F/S:	
1. Non-contingent Liabilities	-
2. Contingent Liabilities	1,000,000
c. Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	3,500,000
2. Joint Venture	-
3. Dividends to Stockholders (capital contribution)	-
4. Expense	19,300,000
5. Other	-
6. Total (Should equal (3) a.)	$ 22,800,000

NOTES TO FINANCIAL STATEMENTS

B. Assessments

(1) Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribe limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2016 and December 31, 2015, the liability balance included in other liabilities and accrued expenses were $28 million and $1.7 million, respectively. Some states permit member insurers to recover assessments through full or partial premium tax offsets. The related premium tax offsets included in other assets were $16.5 million and $10 million as of December 31, 2016 and December 31, 2015, respectively.

(2) Not Applicable.

C. Gain Contingencies

Not applicable.

D. Claims related extra contractual obligation and bad faith stemming from lawsuits

Not applicable.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

Not applicable.

15. Leases

A. (1) In 1998 the Company executed a long-term lease for its New York City home office facility. The term of the lease is 21 years, with a Company option to buy the property in 2019. A portion of the property is subleased to tenants under lease terms expiring in 2019. Rental expense was $20,934,771 and $20,934,771 in 2016 and 2015, respectively. Sublease income was $9,143,892 and $9,137,126 in 2016 and 2015, respectively.

(2a) At January 1, 2016, the minimum aggregate rental commitments are as follows:

Year Ending December 31,	
2017	$ 20,934,771
2018	20,934,771
2019	15,701,077
2020	-
2021	-
Total	$ 57,570,619

(2b) At January 1, 2016, the minimum aggregate sublease income receivables are as follows:

Year Ending December 31,	
2017	$ 9,146,511
2018	9,152,270
2019	6,582,945
2020	-
2021	-
Total	$ 24,881,726

(3) On December 3, 2015, the company sold its building at 81 Highland Ave, Bethlehem PA and leased back until August 31, 2016. The aggregate amount of the leaseback is $264,378.

B. (1a) Substantially all remaining leases of the Company are operating leases principally for the rental of real estate. Rental expense for these properties was $19,989,866 and $7,760,310 in 2016 and 2015, respectively. The following is a schedule of minimum rental payments required under operating leases that have initial or remaining non-cancelable lease terms in excess of one year:

(1b) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

2017	$ 21,668,388
2018	18,870,231
2019	17,012,607
2020	15,644,085
2021	13,850,804
Total	$ 87,046,115

(1d) Not applicable.

(2) Not applicable.

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

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

	Assets		Liabilities	
	2016	2015	2016	2015
a. Swaps	$ 17,336,046	$ 3,010,781	$ -	$ -
b. Futures	20,067,500	7,653,500		
c. Options	3,289	-	-	-
d. Total	$ 37,406,835	$ 10,664,281	$	$

See Schedule DB of the Company's annual statement for additional detail.

(2) See Footnote No. 8 for a discussion of the Company's derivative instruments.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because exchange-traded futures are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to put up collateral for any futures contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up U.S. Treasury securities to satisfy this collateral requirement.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. The Company did not participate in any securities lending programs during 2016.

C. Wash Sales

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2016 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	20	$ 28,677,511	$ 25,028,158	$ 1,604,923
Bonds	4	22	$ 39,652,846	$ 31,124,205	$ 360,397
Common Stock		143	$ 438,670	$ 16,373,695	$ 70,196

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans

The net gain (loss) from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2016:

	(1) ASO Uninsured Plans	(2) Uninsured Portion of Partially Insured Plans	(3) Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 4,416,000	$ -	$ 4,416,000
b. Total net other income or expenses (including interest paid to or received from plans)	$ (1,546,000)	$ -	$ (1,546,000)
c. Net gain (loss) from operations	$ 2,870,000	$ -	$ 2,870,000
d. Total claim payment	$ 488,255,535	$ -	$ 488,255,535

B. ASC Plans

Not applicable.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract:

Not applicable.

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

Not applicable.

20. Fair Value

(A)

(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	$	$ 1,593,750	$	$ 1,593,750
Total Bonds	$ -	$ 1,593,750	$ -	$ 1,593,750
Common Stock				
Industrial and Misc	$	$ 437,892,158	$ 25,019	$ 437,917,177
Total Common Stock	$ -	$ 437,892,158	$ 25,019	$ 437,917,177
Derivative Assets				
Foreign exchange contracts	$	$	$	$ -
Total Derivatives	$ -	$ -	$ -	$ -
Total assets at fair value	$ -	$ 439,485,908	$ 25,019	$ 439,510,927
b. Liabilities at fair value				
Derivative Liabilities	$	$ 14,651,384	$	$ 14,651,384
Total liabilities at fair value	$ -	$ 14,651,384	$ -	$ 14,651,384

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

NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of 1/1/16	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 12/31/16
a. Assets:										
Bonds										
Industrial & Miscellaneous (Unaffiliated)	8,250,000							(8,250,000)		-
Common Stock										
Industrial & Miscellaneous (Unaffiliated)	330,132		(298,110)					(7,003)		25,019
Total Assets	8,580,132	-	(298,110)	-	-	-	-	(8,257,003)	-	25,019
b. Liabilities										
										-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

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

(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 $437,917,177 at December 31, 2016. $0 was valued based on quoted market prices from an active market for that identical investment and $437,892,158 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 $25,019 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 December 31, 2016, 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 December 31, 2016, the Company had four properties with a carrying value of $10,263,514 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.

NOTES TO FINANCIAL STATEMENTS

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	$ 36,534,241,948	$ 35,447,350,772	$ 1,571,685,838	$ 32,467,677,730	$ 2,494,878,380	
Common Stock	437,917,177	437,917,177	-	437,892,158	25,019	
Perpetual Preferred Stock	50,139,436	40,486,681	-	16,272,500	33,866,936	
Mortgage Loans	3,549,650,313	3,471,561,693	-	-	3,549,650,313	
Derivative Assets	-	-	-	-	-	
Derivative Liabilities	$ 14,651,384	$ 14,651,384	$ -	$ 14,651,384	$ -	

D. Not applicable.

21. Other Items

A. Unusual or Infrequent Items

Not Applicable.

B. Trouble Debt Restructuring: Debtors

None.

C. Other disclosures

Assets in the amounts of $3,922,257 and $3,915,457 at December 31, 2016 and 2015, respectively, were on deposit with government authorities or trustees as required by law. Assets valued at $19,574,572 and $7,837,572 at December 31, 2016 and 2015, respectively, were pledged as collateral for derivatives contracts.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

Not applicable.

F. (1) Sub-prime, Mortgage Related Risk Exposure

Sub-prime mortgages are residential loans to borrowers with weak credit profiles. Alt-A mortgages are residential loans to borrowers who have credit profiles above sub-prime but do not conform to traditional (“prime”) mortgage underwriting guidelines. The Company holds investments in certain debt and structured securities that include exposure to mortgage loans with below-prime borrowers. These investments are reported as bonds on page 2 “Assets” of the Company’s Annual Statement. These bonds are reported in the Annual Statement at amortized cost, less any valuation adjustments. At December 31, 2016 and 2015, the reported statement value of sub-prime and Alt-A investments was $424,858,031 and $244,002,409 respectively. At December 31, 2016 and 2015, the estimated fair value of sub-prime and Alt-A investments was $433,155,510 and $239,930,164, respectively. The Company has not taken any impairment on these bonds due to credit deterioration in the sub-prime and non-prime mortgage market. To date, the Company has not invested in collateralized debt obligations (“CDOs”) or collateralized loan obligations (“CLOs”).

(2) Not Applicable.

(3) Direct Exposure through other investments

	(1) Actual Cost	(2) Book/Adjusted Carrying Value (excluding interest)	(3) Fair Value	(4) Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 425,111,646	$ 424,858,031	$ 433,155,510	$ -
b. Commercial mortgage backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	$ 425,111,646	$ 424,858,031	$ 433,155,510	$ -

These investments comprise .82 % of the companies invested assets.

(4) Not Applicable.

NOTES TO FINANCIAL STATEMENTS

G. (1) Retained asset accounts may be used as a means to settle claims. Guardian uses a third party administrator to manage its retained asset account program.

The balance at the beginning of the year is in account – Deposit Type Contract-Bal. The settled death claims are deposited to account – Deposit Type Contract-Dep. Withdrawals either closing the account or a partial withdrawal are in account – Deposit Contracts-Withdrawals. Interest earned is in account – Deposit Contracts-Invest Earn. The accounts are separated by LOB depending on whether the proceeds are from a Life, Annuity or Group policy. The RAA is reported in Exhibit 7 – Deposit Type Contracts, as a Supplemental Contract without Life Contingencies.

In 2016, Guardian credited an interest rate of 1.5% to the retained asset account. This rate remained the same all year. Guardian does not charge a direct, explicit fee to the retained asset account. Guardian does have an indirect fee as we reduce the gross investment rate earned on the account by 15bps in order to set the credited rate of 1.50%. The 15bps is used to cover the cost of administering these contracts. The retained asset account is not the default method.

(2)

Individual

	In Force			
	As of End of Current Year		As of End of Prior Year	
	(a) Number	(b) Balance	(c) Number	(d) Balance
a. Up to and including 12 Months	192	$32,248,459	219	$36,983,048
b. 13 to 24 Months	191	$23,775,711	187	$23,842,849
c. 25 to 37 Months	150	$20,148,695	155	$19,382,759
d. 37 to 48 Months	129	$16,162,539	124	$11,463,578
e, 49 to 60 Months	107	$9,577,323	92	$6,856,180
f. Over 60 Months	940	$61,717,455	993	$60,729,201
g. Total	1,709	$163,630,182	1,770	$159,257,615

Group

	In Force			
	As of End of Current Year		As of End of Prior Year	
	(a) Number	(b) Balance	(c) Number	(d) Balance
a. Up to and including 12 Months	35	$2,950,194	57	$5,254,431
b. 13 to 24 Months	50	$3,696,669	33	$2,017,411
c. 25 to 37 Months	26	$1,360,427	40	$2,906,477
d. 37 to 48 Months	33	$2,398,349	38	$1,186,899
e, 49 to 60 Months	33	$843,862	44	$3,004,880
f. Over 60 Months	1242	$37,822,554	1340	$38,075,820
g. Total	1,419	$49,072,055	1,552	$52,445,918

(3)

	Individual Number	Individual Balance/ Amount	Group Number	Group Balance/Amount
a. Number/Balance of Retained Asset Accounts at the Beginning of the Year	1,770	$159,257,616	1,552	$52,445,919
b. Number/Amount of Retained Asset Accounts Issued/Added During the Year	192	59,734,047	40	5,080,300
c. Investment Earnings Credited to Retained Asset Accounts During the Year	-	2,436,285	N/A	762,608
d. Fees and Other Charges Assessed to Retained Asset Accounts During the Year	-	-	N/A	-
e. Number/Amount of Retained Asset Accounts Transferred to State Unclaimed Property funds During the Year	-	-	21	73,693
f. Number/Amount of Retained Asset Accounts Closed/Withdrawn During the Year	253	57,797,768	152	9,143,079
g. Number/Balance of Retained Asset Accounts at the End of the Year (g = a + b + c – d – e –f)	1,709	$163,630,180	1,419	$49,072,055

NOTES TO FINANCIAL STATEMENTS

H. Insurance-Linked Securities (ILS) Contracts

Not Applicable.

22. Events Subsequent

The health insurance industry assessment mandated by the Patient Protection and Affordable Care Act of 2010 was levied on health insurance beginning in 2014 based on a ratio of an insurer's net health insurance premiums written for the previous calendar year compared to the total premiums written by U.S. health insurance industry for that year. The Company recorded a liability for the amount of its expected fees as of January 1, 2016 of $34,903,000 and as of January 1, 2015 of $35,045,324. It paid the actual fee amount of $35,045,324 and $35,906,929 to the U.S. Treasury in September 2016 and 2015, respectively. The 2016 fee amount was based on $1,994,896,611 of dental and vision premiums written in 2015.

The Consolidated Appropriations Act, 2016 imposes a moratorium on the health insurance industry assessment mandated by the Affordable Care Act for the 2017 calendar year. Therefore, there are no health insurance provider fees due in 2017 and no liability will be recorded.

The Company considers events occurring after the balance sheet date but prior to February 21, 2017, the issuance of the financial statements to be subsequent events requiring disclosure.

On January 24, 2017, the Company issued a Surplus Notes with a principal balance of $350,000,000 bearing interest at 4.850% and a maturity date of January 24, 2077. Proceeds from the issuance were $343,560,000 net of discounts and fees.

On January 9, 2017, the Company exercised the purchase option on its New York home office.

23. Reinsurance

A. The Company has no commutation of Ceded Reinsurance.

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
Yes ( ) No (X)
If yes, give full details.

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

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

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

If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate $850 million.

NOTES TO FINANCIAL STATEMENTS

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

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

Not Applicable.

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance balances during 2016.

C. Commutation of Reinsurance Reflected in Income and Expenses.

Not Applicable.

D. Certified Reinsurer Downgraded or Status Subject to Revocation

Not Applicable.

E. Not Applicable.

F. Not Applicable.

G. Ceding Entities That Utilized Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

Not Applicable.

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

A. Not applicable.

B. Not applicable.

C. Not applicable.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

Not applicable.

E. Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

No.

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:

	2016	2015
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance Recoverable at January 1	$ 3,574,645,654	$ 3,299,904,495
Incurred related to:		
Current year	2,388,829,870	2,288,854,945
Prior year	(90,285,723)	(75,196,055)
Total incurred	$ 2,298,544,147	$ 2,213,658,889
Paid related to:		
Current year	1,546,907,598	1,459,024,150
Prior year	537,976,823	479,893,581
Total paid	$ 2,084,884,421	$ 1,938,917,730
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance Recoverable at December 31	$ 3,788,305,380	$ 3,574,645,656

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivable

A. None.

B. None.

29. Participating Policies

For the reporting period ended December 31, 2016, premiums under Individual Life participating policies were $4,070,013,962 or 100% of total individual life premiums earned. The company accounts for its policy holder dividends based upon cash and the change in a full year's liability. The company paid dividends in the amount of $837,164,553 to policy holders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserve - Health

Not applicable.

31. Reserves for Life Contracts and Deposit-Type Contracts

(1) The company does not deduct fractional premiums upon the death of the insured. Additionally, it returns any premiums paid beyond the end of the policy month of the death of the insured. Because our reserves are fully continuous, they consider both of these conditions. There are no surrender values that exceed the reserves.

(2) For policies issued on single lives, the company holds additional reserves. These are based on higher expected mortality, and consider the period of time during which the policyholder has to pay the extra premium. For fixed premium survivorship policies, the company bases values and reserves on age rating. That is, they consider the substandard insured as if he were standard at a higher age.

(3) As of December 31, 2016, the Company had $13,739,015,727 of direct insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. The reserves to cover the above insurance totaled $33,022,490 at December 31, 2016, and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest has been determined by formula as described in the instructions.

The Tabular Less Actual Reserve Released has been determined by formula as described in the instructions

The Tabular Cost has been determined by formula as described in the instructions.

(5) For determination of Tabular Interest on funds not involving life for each valuation rate of interest, Tabular Interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation. The total amount of such products is entered under Exhibit 7, line 3.

(6) As of December 31, 2016, the company held Contingency reserves of $5,000,000 to cover possible movements in reserves in anticipation of converting from the existing traditional life valuation system to a new valuation system.

			ORDINARY				GROUP	
Item	Total	Industrial Life	Life Ins.	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Misc. Contingency Reserve	$5,000,000		$5,000,000					
Total	$5,000,000		$5,000,000					

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit Liabilities

	(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account NonGuaranteed	(4) Total	(5) % of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$9,803,714	$ -	$ -	$9,803,714	0.64%
(2) At book value less current surrender charge of 5% or more	63,104,580			63,104,580	4.10%
(3) At fair value	-	-	-	-	-
(4) Total with market value adjustment or fair value (total of 1 through 3)	72,908,294	-	-	72,908,294	4.73%
(5) At book value adjustment (minimal or no charge or adjustment)	548,481,974			548,481,974	35.62%
B. Not subject to discretionary withdrawal	845,508,014	-	-	845,508,014	54.91%
C. Total (gross: direct + assumed)	1,466,898,282	-	-	1,466,898,282	100.00%
D. Reinsurance ceded					
E. Total (net) * (C) – (D)	$1,466,898,282			$1,466,898,282	
F. Life & Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section, Total (net)	$236,763,098				
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	20,417,341				
3. Exhibit 7, Deposit-Type Contacts, Line 14, Column 1	1,209,717,843				
4. Subtotal	$1,466,898,282				
Separate Account Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	-				
6. Exhibit 3, Line 0399999, Column 2	-				
7. Policyholder dividend and coupon accumulations	-				
8. Policyholder premiums					
9. Guaranteed interest contracts	-				
10. Other contract deposit funds	-				
11. Subtotal					
12. Combined Total	$1,466,898,282				

33. Premium and Annuity Considerations Deferred and Uncollected

A Deferred and uncollected life insurance premiums and annuity consideration as of December 31, 2016, were as follows:

	Type	(1) Gross	(2) Net of Loading
(1)	Industrial	-	-
(2)	Ordinary new business	$ 67,335,819	$ 66,801,885
(3)	Ordinary renewal	656,300,645	569,447,194
(4)	Credit Life	-	-
(5)	Group Life	168,311,339	340,642,820
(6)	Group Annuity	-	-
(7)	Totals	$ 891,947,803	$ 976,891,899

34. Separate Accounts

Not applicable.

NOTES TO FINANCIAL STATEMENTS

35. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2016 and December 31, 2015 were $79,343,111 and $80,124,746 respectively.

The Company incurred $48,555,028 and paid $49,268,040 of claims adjustment expenses in the current year, of which $14,350,595 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by $0.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New York

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

Pricewaterhouse Coopers LLP, PricewatherhouseCooper Center,300 Madison Ave, New York, NY 10017

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

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

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

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

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

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

Michael Slipowitz, SVP, Corporate Chief Actuary, 7 Hanover Square, New York, N.Y. 10004-4025, The Guardian Life Insurance Company of America

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

12.11 Name of real estate holding company ..... See attached

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 884,454,354

12.2 If, yes provide explanation:

The Company owns securities of real estate holding companies. The company also owns subsidiaries that own real estate. .....

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 8,539
- 22.22 Amount paid as expenses ..... $ 926,786
- 22.23 Other amounts paid ..... $

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 3,922,257
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 21,456,226
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

28.05 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

28.0597 For those firms/individuals listed in the table for Question 28.05, 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]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 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

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	36,262,780,769	37,345,608,463	1,082,827,694
30.2 Preferred stocks	40,486,681	50,139,436	9,652,755
30.3 Totals	36,303,267,450	37,395,747,899	1,092,480,449

30.4 Describe the sources or methods utilized in determining the fair values:
Prices are determined by various external pricing services or third party broker quotes

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

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

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Broker prices are used in a small number of instances for the pricing of certain securities such as convertibles and private placements.

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

32.2 If no, list exceptions:
See attached

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 133,809,153

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

1 Name	2 Amount Paid

34.1 Amount of payments for legal expenses, if any? $ 18,385,868

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

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 547,044

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

1 Name	2 Amount Paid
American Council of Life Insurers	287,103
Life Insurance Council of New York	145,040

GI # 12.11 attachment

AGREE LIMITED PARTNERSHIP
ALEXANDRIA REAL ESTATE E
AMERICAN ASSETS TRUST, LP
AMERICAN TOWER CORP
APARTMENT INVT & MGMT CO
AVALON BAY COMMUNITIES INC
BOSTON PROPERTIES INC
BRIXMOR OPERATING PART
CBRE GROUP INC
CLARION LION PROPERTIES FUND HOLDINGS
CLARION PROPERTIES FUND HLDGS, LP
CORESITE, L.P.
CTR PARTNERSHIP/CARETRST
CUBESMART LP
DDR CORP
DEASIL LAND PARTNERS LLC
DIGITAL REALTY TRUST, INC.
DUKE REALTY LP
EDENS INVESTMENT LTD PARTNERSHIP
EPR PROPERTIES
EQUITY RESIDENTIAL
ESSEX PORTFOLIO LP
ESSEX PROPERTY TRUST INC.
EXTRA SPACE STORAGE
FEDERAL REALTY INVESTMENT TRUST
FIBRA MACQUARIE MEXICO
GENERAL GROWTH PROPERTIES
GPT OPERATING PARTNERSHIP LP
HCP INC
HOSPITALITY PROPERTIES T
HOST HOTELS & RESORTS INC
ICPF FINANCE PTY LTD
ICRE REIT HOLDINGS
IRON MOUNTAIN INC
JAMES CAMPBELL COMPANY LLC
KILROY REALTY LP
KIMCO REALTY CORP
KITE REALTY GROUP L.P.
LIBERTY LIVING PROPERTIES LTD.
LIBERTY PROPERTY LP
LIFESTORAGE LP
LION INDUSTRIAL PROPERTIES
LONDONMETRIC PROPERTY PLC.
MACERICH CO/THE
MEPT EDGEMOOR OPERATING LP
MERCURY LAND PARTNERS
MID - AMERICA APARTMENTS, L.P.
NATIONAL RETAIL PROP INC
PEBBLEBROOK HOTEL TRUST
PLACES FOR PEOPLE TREASURY PLC
PRIME PROPERTY FUND LLC
PRISA LHC, LLC
PROLOGIS INC
PUBLIC STORAGE INC.
REALTY INCOME CORP
RETAIL PROPERTIES OF AMERICA INC
RREEF AMERICA REIT II, INC
SABRA HEALTH/CAPTL CORP
SHURGARD LUXEMBOURG SARL
SIMON PROPERTY GROUP INC.
SL GREEN REALTY CORP
SOVRAN SELF STORAGE INC.

STAG INDUSTRIAL OPERATING PARTNERSHIP
STOCKLAND TRUST MANAGEMENT LIMITED
STORE CAPITAL CORPORATION
SVF HOLDING REAL ESTATE INVESTMENT TRUST
TANGER PROPERTIES L.P.
TERRENO REALTY LLC
UDR INC
VENTAS INC
VICINITY CENTRES
VORNADO REALTY TRUST
WEINGARTEN REALTY INVEST
WELLTOWER INC
WERELDHAVE NV
WEYERHAEUSER

GI # 32.2 attachment

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA
Bonds Not Filed with the SVO **EXHIBIT A** **Page 1**
As of December 31, 2016

CUSIP	Description	Interest	Maturity
06887#AC5	BARRY-WEHMILLER COMPANIES, INC	3.65	07/15/2027
10567@AA0	BRAVES STADIUM COMPANY, LLC	3.77	09/30/2041
12696#AA8	HSS PROPERTIES	4.21	09/01/2047
303250B@2	FAIR ISAAC CORPORATION	7.18	05/07/2018
375916A#0	GILDAN ACTIVEWEAR INC	2.70	08/25/2023
375916B@1	GILDAN ACTIVEWEARINC	2.91	08/25/2026
39839#AC5	GRIFFITH LABORATORIES INT'L	5.55	12/20/2020
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
466313A@2	JABIL CIRCUIT, INC	4.90	07/14/2023
48268@AN4	KPMG, LLP	3.41	06/30/2028
68715#AA7	ORORA DGP	3.26	07/16/2023
84857LA*2	SPIRE INC.	2.52	09/01/2021
84857LA@0	SPIRE INC.	3.13	09/01/2026
88150*AA1	TERRENO REALTY LLC	4.23	09/01/2022
88150*AC7	TERRENO REALTY LLC	3.99	07/07/2026
92927KB*2	WABCO HOLDING INC.	0.84	11/15/2023
96928#AH6	WILLIAM BLAIR & COMPANY SERIES 2006-A	6.13	01/15/2032
AC0516164	LION INDUSTRIAL PROPERTIES	3.99	05/16/2026
G2765@AA0	DIONYSUS AVIATION LIMITED	4.19	08/02/2021
G2765@AB8	DIONYSUS AVIATION LIMITED	4.71	08/02/2023
G3157#AB0	EUROPEAN METAL RECYCLING LIMITED	4.60	12/17/2022
G5600#AA0	LONDONMETRIC PROPERTY PLC.	2.62	09/21/2023
Q3261#AP1	DOWNER GROUP	4.57	07/08/2025
Q3915*AC4	FLETCHER BUILDING LIMITED	3.70	07/20/2026
Q3915*AD2	FLETCHER BUILDING LIMITED	3.80	07/20/2028
Q4557*AB7	HEALTHSCOPE FINANCE PTY LTD PRIV PLACE	4.05	05/23/2026
Q8773@AJ7	STOCKLAND TRUST MANAGEMENT LIMITED	3.09	08/24/2026
Q8773@AK4	STOCKLAND TRUST MANAGEMENT LIMITED	3.19	08/24/2028
Q9193@AH1	TRANSPACIFIC INDUSTRIES GROUP LTD	8.54	12/17/2017
TD0217167	PRUDENTIAL INSURANCE CO OF AMERICA	4.35	02/17/2025
TD0217613	PRUDENTIAL INSURANCE CO OF AMERICA	4.42	02/17/2026
TP1215163	DELAWARE NORTH COMPANIES, INC.	3.40	12/15/2026
	TOTAL ISSUES:	**34**	

Preferred Stocks Not Filed with the SVO **EXHIBIT A**
As of December 31, 2016

CUSIP	Description	
	NONE	
TOTAL ISSUES:		**0**

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	2,135,690,998	2,020,633,582
2.2	Premium Denominator	7,772,716,072	7,337,708,952
2.3	Premium Ratio (2.1/2.2)	0.275	0.275
2.4	Reserve Numerator	557,698,888	543,274,065
2.5	Reserve Denominator	39,327,315,911	36,957,268,067
2.6	Reserve Ratio (2.4/2.5)	0.014	0.015

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 2,581,494
4.22 Received $ 298,785,474

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $
7.12 Stock $

GENERAL INTERROGATORIES

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

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

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	(3,754)		(3,754)
8.32	Paid claims	545,895		545,895
8.33	Claim liability and reserve (beginning of year)	7,298,807		7,298,807
8.34	Claim liability and reserve (end of year)	7,261,121		7,261,121
8.35	Incurred claims	508,209		508,209

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit

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

10.1 Amount of loss reserves established by these annuities during the current year: ..... $

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

13.1 Direct Premium Written ..... $ .....

13.2 Total Incurred Claims ..... $ .....

13.3 Number of Covered Lives ....

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

FIVE-YEAR HISTORICAL DATA

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

		1 2016	2 2015	3 2014	4 2013	5 2012
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	201,764,706	196,006,313	191,175,664	185,345,325	177,486,182
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	152,874,094	140,090,486	128,259,861	116,927,888	106,042,619
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	236,177,629	219,374,574	199,623,255	180,787,142	160,460,257
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	590,816,429	555,471,373	519,058,780	483,060,355	443,989,058
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	11,881,314	11,679,401	12,055,217	13,744,701	13,236,192
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	21,719,321	20,530,271	20,005,557	19,753,848	17,594,554
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	40,005,277	34,084,595	34,727,487	34,909,511	34,400,221
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	73,605,912	66,294,266	66,788,261	68,408,059	65,230,967
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,823,918,519	3,640,838,761	3,546,057,844	3,466,573,882	3,359,008,169
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	16,395,612	19,456,986	19,031,966	24,227,620	20,724,898
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	543,116,049	505,047,129	463,748,870	426,162,007	382,914,938
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	2,912,433,022	2,719,631,193	2,540,042,666	2,384,918,904	2,242,223,274
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	471,382,560	446,702,326	425,148,152	399,100,371	1,109,116
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)		231	(6,814)	2,081	695
20.	Total	7,767,245,762	7,331,676,626	6,994,022,683	6,700,984,864	6,005,981,089
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	51,883,712,174	48,120,890,404	45,297,378,336	42,065,979,357	37,530,716,596
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	45,711,224,770	42,031,219,911	39,605,810,243	37,054,094,152	32,790,602,306
23.	Aggregate life reserves (Page 3, Line 1)	35,678,952,887	33,557,190,483	31,634,030,360	29,690,243,624	27,784,969,029
24.	Aggregate A & H reserves (Page 3, Line 2)	3,713,234,025	3,498,827,761	3,249,363,822	3,023,747,586	883,474,315
25.	Deposit-type contract funds (Page 3, Line 3)	1,209,717,843	406,751,921	401,466,261	389,553,993	384,722,794
26.	Asset valuation reserve (Page 3, Line 24.01)	809,617,334	798,261,446	754,174,395	685,785,496	607,718,884
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	6,172,487,404	6,089,670,493	5,691,568,093	5,011,885,205	4,752,013,475
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,706,781,463	2,585,843,185	2,561,835,712	2,126,844,446	2,040,746,116
	Risk-Based Capital Analysis					
30.	Total adjusted capital	7,470,042,822	7,358,097,448	6,885,551,932	6,132,983,578	5,803,968,751
31.	Authorized control level risk - based capital	677,211,858	647,961,441	653,041,525	614,239,166	616,171,426
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	75.6	73.5	73.0	72.6	71.0
33.	Stocks (Lines 2.1 and 2.2)	3.2	3.8	4.1	4.4	5.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	7.4	7.8	7.5	7.5	8.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.8	1.0	0.4	0.4	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	1.8	1.8	1.9	1.7	0.8
37.	Contract loans (Line 6)	7.3	7.7	8.0	8.2	8.5
38.	Derivatives (Page 2, Line 7)	0.1	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	3.8	4.4	5.2	5.2	5.0
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.0		0.1		
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	14,124,961	14,124,961			
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	1,050,191,379	972,555,486	1,012,372,876	1,022,049,719	1,008,386,508
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	857,528,826	653,993,741	729,622,943	654,973,107	535,521,360
50.	Total of above Lines 44 to 49	1,921,845,166	1,640,674,188	1,741,995,819	1,677,022,826	1,543,907,868
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	389,478,688	305,079,567	359,567,803	453,731,915	868,116,346
53.	Total admitted assets (Page 2, Line 28, Col. 3)	51,883,712,174	48,120,890,404	45,297,378,336	42,065,979,357	37,530,716,596
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,052,328,963	1,984,669,258	2,145,842,131	1,765,427,289	1,728,419,662
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(8,389,722)	(65,002,902)	76,802,656	65,955,097	28,976,030
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(102,931,689)	30,812,750	(224,124,575)	(15,120,531)	48,263,774
57.	Total of above Lines 54, 55 and 56	1,941,007,552	1,950,479,106	1,998,520,212	1,816,261,854	1,805,659,467
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,192,081,900	2,122,208,264	2,021,532,580	1,846,900,257	1,814,557,186
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	2,101,616,890	1,982,952,153	1,835,322,102	1,818,533,455	1,522,389,465
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	2,155,846,545	1,918,295,640	1,939,113,056	1,915,104,938	1,806,970,974
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	206,140,729	209,063,266	225,616,236	2,127,162,328	38,499,336
62.	Dividends to policyholders (Line 30, Col. 1)	838,603,112	826,079,814	778,226,666	770,371,635	791,665,969
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	22.0	23.8	24.0	25.0	22.2
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.7	4.0	4.0	4.3	4.6
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	69.2	71.0	70.0	143.1	70.2
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.7	0.5	0.5	0.5	0.7
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	32.8	31.9	31.5	33.1	29.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	1,344,557,753	1,226,486,229	1,143,790,728	1,058,855,000	1,033,193,336
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	1,490,618,982	1,375,456,193	1,289,838,529	1,221,424,378	1,173,360,735
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	2,139,802,181	1,998,222,211	1,866,468,121	1,771,084,461	31,617,990
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	2,084,026,674	1,924,448,302	1,804,479,443	34,716,100	51,176,199
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	153,102,020	292,499,230	322,250,266	103,507,629	113,928,011
74.	Ordinary - individual annuities (Col. 4)	1,300,007	2,565,834	2,170,699	4,571,819	(1,034,845)
75.	Ordinary-supplementary contracts (Col. 5)	5,637,931	10,530,331	10,964,757	10,171,422	9,415,852
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	64,877,976	49,879,607	35,284,238	40,067,035	41,677,450
78.	Group annuities (Col. 8)	(8,646,250)	11,119,254	95,457,833	(36,756,052)	(21,772,411)
79.	A & H-group (Col. 9)	102,084,755	106,155,297	132,009,717	94,165,145	68,668,588
80.	A & H-credit (Col. 10)			(1,413)	55,922	(44,810)
81.	A & H-other (Col. 11)	57,576,797	25,561,913	37,583,940	1,451,729	13,404,468
82.	Aggregate of all other lines of business (Col. 12)	122,739	(256,425)	(696,541)	2,347,491	79,387
83.	Total (Col. 1)	376,055,978	498,055,040	635,023,497	219,582,139	224,321,689

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2016

NAIC Group Code 0429 — NAIC Company Code 64246

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,248,603,286		531,648,724		3,780,252,010
2. Annuity considerations	15,239,336				15,239,336
3. Deposit-type contract funds	456,747	XXX		XXX	456,747
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,264,299,368		531,648,724		3,795,948,093
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	25,163,016				25,163,016
6.2 Applied to pay renewal premiums	172,513,679				172,513,679
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	620,827,265				620,827,265
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	818,503,960				818,503,960
Annuities:					
7.1 Paid in cash or left on deposit	475,915				475,915
7.2 Applied to provide paid-up annuities	811,336				811,336
7.3 Other	769,463				769,463
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,056,713				2,056,713
8. Grand Totals (Lines 6.5 plus 7.4)	820,560,673				820,560,673
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	734,899,983		340,480,765		1,075,380,748
10. Matured endowments	1,627,601				1,627,601
11. Annuity benefits	1,093,954		3,895,390		4,989,343
12. Surrender values and withdrawals for life contracts	1,110,658,901				1,110,658,901
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	1,848,280,439		344,376,155		2,192,656,593
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	789	75,995,719			757	105,423,583			1,546	181,419,302
17. Incurred during current year	4,387	799,761,598			7,694	362,158,824			12,081	1,161,920,423
Settled during current year:										
18.1 By payment in full	4,374	736,527,584			7,296	340,480,765			11,670	1,077,008,349
18.2 By payment on compromised claims										
18.3 Totals paid	4,374	736,527,584			7,296	340,480,765			11,670	1,077,008,349
18.4 Reduction by compromise	2	1,090,281							2	1,090,281
18.5 Amount rejected					409	14,307,284			409	14,307,284
18.6 Total settlements	4,376	737,617,865			7,705	354,788,049			12,081	1,092,405,914
19. Unpaid Dec. 31, current year (16+17-18.6)	800	138,139,453			746	112,794,358			1,546	250,933,811
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	717,064	331,592,601,823		(a)	44,228	219,166,729,000			761,292	550,759,330,823
21. Issued during year	42,438	33,445,647,682			7,186	40,005,276,500			49,624	73,450,924,182
22. Other changes to in force (Net)	(32,646)	(14,592,537,885)			(5,385)	(23,184,872,000)			(38,031)	(37,777,409,885)
23. In force December 31 of current year	726,856	350,445,711,620		(a)	46,029	235,987,133,500			772,885	586,432,845,120

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,910,235,329	2,925,689,067		1,857,156,306	1,975,682,233
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)	750	743			(2)
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	163,758,297	164,692,501	1,527,926	219,853,898	235,065,694
25.2 Guaranteed renewable (b)	469,511	473,573	293	3,297,069	3,957,483
25.3 Non-renewable for stated reasons only (b)	13,544,591	13,622,401	961,072	3,749,229	3,023,178
25.4 Other accident only					
25.5 All other (b)	7,466,479	6,860,518		3,070,687	3,773,286
25.6 Totals (sum of Lines 25.1 to 25.5)	185,238,878	185,648,993	2,489,291	229,970,882	245,819,640
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,095,474,957	3,111,338,803	2,489,291	2,087,127,188	2,221,501,871

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

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			973,086	336,096,799			45,146	2,753,294	219,374,574	555,471,373
2.	Issued during year			42,438	33,600,635			7,185	453,793	40,005,277	73,605,912
3.	Reinsurance assumed			2,528	27,133			887	2,609	190,495	217,628
4.	Revived during year			13,666	291,012						291,012
5.	Increased during year (net)			156	675,965				43,613	3,806,712	4,482,677
6.	Subtotals, Lines 2 to 5			58,788	34,594,745			8,072	500,015	44,002,484	78,597,229
7.	Additions by dividends during year	XXX		XXX	1,218,473	XXX		XXX	XXX		1,218,473
8.	Aggregate write-ins for increases				11,788,949						11,788,949
9.	Totals (Lines 1 and 6 to 8)			1,031,874	383,698,966			53,218	3,253,309	263,377,057	647,076,023
	Deductions during year:										
10.	Death			4,967	803,434			XXX	7,296	334,737	1,138,170
11.	Maturity			82	6,277			XXX			6,277
12.	Disability							XXX			
13.	Expiry			4,379	1,544,075						1,544,075
14.	Surrender			13,559	5,889,888				8	215	5,890,103
15.	Lapse			16,841	6,726,780			4,763	331,329	26,864,477	33,591,257
16.	Conversion			1,305	1,851,732			XXX	XXX	XXX	1,851,732
17.	Decreased (net)							1,539			
18.	Reinsurance										
19.	Aggregate write-ins for decreases			14,504	12,237,981						12,237,981
20.	Totals (Lines 10 to 19)			55,637	29,060,166			6,302	338,633	27,199,429	56,259,595
21.	In force end of year (Line 9 minus Line 20)			976,237	354,638,800			46,916	2,914,676	236,177,629	590,816,429
22.	Reinsurance ceded end of year	XXX		XXX	149,290,487	XXX		XXX	XXX	163,362	149,453,849
23.	Line 21 minus Line 22	XXX		XXX	205,348,313	XXX	(b)	XXX	XXX	236,014,267	441,362,580
	DETAILS OF WRITE-INS										
0801.	Dividend term additions during year				11,788,949						11,788,949
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)				11,788,949						11,788,949
1901.	Recaptures			14,504	90,103						90,103
1902.	Term additions expire				12,147,878						12,147,878
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)			14,504	12,237,981						12,237,981

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ ..... ; Individual $ .....

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	22,030,976
25.	Other paid-up insurance			38,334	11,755,436
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			1	81
28.	Term policies - other	18,430	20,400,692	404,159	138,931,747
29.	Other term insurance - decreasing	XXX		XXX	335,607
30.	Other term insurance	XXX	1,318,629	XXX	817,475
31.	Totals (Lines 27 to 30)	18,430	21,719,321	404,160	140,084,911
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	11,557,374
33.	Totals, extended term insurance	XXX	XXX	8,495	1,231,809
34.	Totals, whole life and endowment	24,008	11,881,314	563,582	201,764,706
35.	Totals (Lines 31 to 34)	42,438	33,600,635	976,237	354,638,800

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		33,600,635	4,258,562	350,380,238
38.	Credit Life (Group and Individual)				
39.	Group	30,973	39,974,304	219,198	235,958,431
40.	Totals (Lines 36 to 39)	30,973	73,574,939	4,477,760	586,338,669

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	2,910,868	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			3,572	219,198

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	2,031,115

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 For wife and spouse level term rider and child rider, the exact amounts issued are included; for the wife and spouse income rider, equivalent amounts are used.

47.2 For term insurance on spouses and children, the coverages are level amounts so the amounts issued are included above.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certifi-cates	8 Amount of Insurance (a)
48.	Waiver of Premium			447,008	189,376,271			2,911,104	235,958,431
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	447,008	(b) 189,376,271		(b)	2,911,104	(b) 235,958,431

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	550	2,508		1,552
2.	Issued during year	9	238		40
3.	Reinsurance assumed				
4.	Increased during year (net)	3			
5.	Total (Lines 1 to 4)	562	2,746		1,592
	Deductions during year:				
6.	Decreased (net)	44	362		173
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	44	362		173
9.	In force end of year	518	2,384		1,419
10.	Amount on deposit		(a) 224,797,960		(a) 49,072,055
11.	Income now payable	376	16,992		
12.	Amount of income payable	(a) 2,979,826	(a) 6,069,778	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	110	1,671	29	649
2.	Issued during year		74		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	110	1,745	29	649
	Deductions during year:				
6.	Decreased (net)	1	150		48
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1	150		48
9.	In force end of year	109	1,595	29	601
	Income now payable:				
10.	Amount of income payable	(a) 633,044	XXX	XXX	(a) 1,717,130
	Deferred fully paid:				
11.	Account balance	XXX	(a) 59,666,865	XXX	(a) 5,208,395
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 153,110,944	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	5,375,486	2,818,053,084			295,485	455,691,506
2.	Issued during year	742,164	392,421,923			477	882,244
3.	Reinsurance assumed					208,830	338,569,297
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	6,117,650	XXX		XXX	504,792	XXX
	Deductions during year:						
6.	Conversions	187	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	543,551	XXX		XXX	202,444	XXX
8.	Reinsurance ceded		XXX		XXX	477	XXX
9.	Totals (Lines 6 to 8)	543,738	XXX		XXX	202,921	XXX
10.	In force end of year	5,573,912	(a) 2,981,328,401		(a)	301,871	(a) 477,013,497

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	117	15,207
2.	Issued during year		28
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	117	15,235
	Deductions During Year:		
6.	Decreased (net)	5	815
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	5	815
9.	In force end of year	112	14,420
10.	Amount of account balance	(a) 24,743,997	(a) 102,188,160

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	373,156,892
2.	Current year's realized pre-tax capital gains/(losses) of $ 326,717,833 transferred into the reserve net of taxes of $ 114,351,241	212,366,593
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	585,523,485
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	121,994,609
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	463,528,876

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2016	91,884,676	30,109,934		121,994,609
2.	2017	67,587,268	23,206,275		90,793,543
3.	2018	45,665,692	16,711,435		62,377,126
4.	2019	28,556,135	14,744,337		43,300,472
5.	2020	17,354,370	12,767,083		30,121,453
6.	2021	11,880,136	10,698,152		22,578,288
7.	2022	9,857,819	9,110,315		18,968,134
8.	2023	9,229,293	8,251,475		17,480,768
9.	2024	9,115,064	7,278,306		16,393,369
10.	2025	8,612,524	6,237,818		14,850,342
11.	2026	7,568,341	5,196,445		12,764,786
12.	2027	6,271,018	4,756,515		11,027,533
13.	2028	5,905,797	4,682,127		10,587,923
14.	2029	6,098,911	4,744,395		10,843,305
15.	2030	6,527,220	4,698,288		11,225,508
16.	2031	6,497,511	4,755,485		11,252,996
17.	2032	6,685,213	4,641,834		11,327,047
18.	2033	6,280,909	4,412,311		10,693,220
19.	2034	5,665,293	4,232,041		9,897,333
20.	2035	5,138,293	4,004,607		9,142,900
21.	2036	4,547,853	3,750,012		8,297,865
22.	2037	3,629,011	3,543,445		7,172,456
23.	2038	2,640,600	3,426,999		6,067,599
24.	2039	1,385,699	3,192,046		4,577,745
25.	2040	321,746	3,083,651		3,405,397
26.	2041	(401,462)	2,870,789		2,469,327
27.	2042	(674,797)	2,559,449		1,884,652
28.	2043	(358,860)	2,037,112		1,678,253
29.	2044	(199,196)	1,462,542		1,263,346
30.	2045	(115,184)	887,972		772,788
31.	2046 and Later		313,402		313,402
32.	Total (Lines 1 to 31)	373,156,892	212,366,593		585,523,485

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	301,450,962	32,694,112	334,145,074	120,640,614	343,475,757	464,116,371	798,261,446
2. Realized capital gains/(losses) net of taxes - General Account	43,690,321		43,690,321	3,525,199	(4,213,414)	(688,215)	43,002,106
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	1,681,900		1,681,900	13,376,421	(54,879,613)	(41,503,192)	(39,821,292)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	72,095,457	6,718,671	78,814,128		340,949	340,949	79,155,077
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	418,918,640	39,412,784	458,331,423	137,542,234	284,723,680	422,265,914	880,597,337
9. Maximum reserve	323,937,137	31,151,128	355,088,264	126,708,012	327,821,057	454,529,069	809,617,333
10. Reserve objective	222,868,904	23,971,604	246,840,508	126,708,012	327,534,458	454,242,469	701,082,977
11. 20% of (Line 10 - Line 8)	(39,209,947)	(3,088,236)	(42,298,183)	(2,166,844)	8,562,156	6,395,311	(35,902,872)
12. Balance before transfers (Lines 8 + 11)	379,708,693	36,324,548	416,033,240	135,375,389	293,285,835	428,661,225	844,694,465
13. Transfers	(20,694,425)	(5,173,420)	(25,867,845)	(8,667,378)	34,535,223	25,867,845	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(35,077,131)		(35,077,131)				(35,077,131)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	323,937,137	31,151,128	355,088,264	126,708,011	327,821,058	454,529,070	809,617,334

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,602,377,088	XXX	XXX	1,602,377,088	0.0000		0.0000		0.0000	
2.	1	Highest Quality	16,536,431,204	XXX	XXX	16,536,431,204	0.0004	6,614,572	0.0023	38,033,792	0.0030	49,609,294
3.	2	High Quality	15,001,613,340	XXX	XXX	15,001,613,340	0.0019	28,503,065	0.0058	87,009,357	0.0090	135,014,520
4.	3	Medium Quality	1,205,322,124	XXX	XXX	1,205,322,124	0.0093	11,209,496	0.0230	27,722,409	0.0340	40,980,952
5.	4	Low Quality	997,573,071	XXX	XXX	997,573,071	0.0213	21,248,306	0.0530	52,871,373	0.0750	74,817,980
6.	5	Lower Quality	101,849,041	XXX	XXX	101,849,041	0.0432	4,399,879	0.1100	11,203,395	0.1700	17,314,337
7.	6	In or Near Default	2,184,902	XXX	XXX	2,184,902	0.0000		0.2000	436,980	0.2000	436,980
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	35,447,350,770	XXX	XXX	35,447,350,770	XXX	71,975,319	XXX	217,277,306	XXX	318,174,064
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	14,500,589	XXX	XXX	14,500,589	0.0019	27,551	0.0058	84,103	0.0090	130,505
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default	25,986,092	XXX	XXX	25,986,092	0.0000		0.2000	5,197,218	0.2000	5,197,218
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	40,486,681	XXX	XXX	40,486,681	XXX	27,551	XXX	5,281,322	XXX	5,327,724
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	13,000,000	XXX	XXX	13,000,000	0.0004	5,200	0.0023	29,900	0.0030	39,000
20.	2	High Quality	9,007,012	XXX	XXX	9,007,012	0.0019	17,113	0.0058	52,241	0.0090	81,063
21.	3	Medium Quality	2,002,195	XXX	XXX	2,002,195	0.0093	18,620	0.0230	46,050	0.0340	68,075
22.	4	Low Quality	1,654,122	XXX	XXX	1,654,122	0.0213	35,233	0.0530	87,668	0.0750	124,059
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	25,663,329	XXX	XXX	25,663,329	XXX	76,167	XXX	215,860	XXX	312,197
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality	41,050,789	XXX	XXX	41,050,789	0.0004	16,420	0.0023	94,417	0.0030	123,152
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	41,050,789	XXX	XXX	41,050,789	XXX	16,420	XXX	94,417	XXX	123,152
34.		Total (Lines 9 + 17 + 25 + 33)	35,554,551,569	XXX	XXX	35,554,551,569	XXX	72,095,457	XXX	222,868,904	XXX	323,937,137

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,220,548,208		XXX	2,220,548,208	0.0010	2,220,548	0.0050	11,102,741	0.0065	14,433,563
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,203,183,067		XXX	1,203,183,067	0.0035	4,211,141	0.0100	12,031,831	0.0130	15,641,380
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	47,830,418		XXX	47,830,418	0.0060	286,983	0.0175	837,032	0.0225	1,076,184
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,471,561,693		XXX	3,471,561,693	XXX	6,718,671	XXX	23,971,604	XXX	31,151,128
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,471,561,693		XXX	3,471,561,693	XXX	6,718,671	XXX	23,971,604	XXX	31,151,128

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	437,893,426	XXX	XXX	437,893,426	0.0000		0.1000 (a)	43,793,284	0.1000 (a)	43,793,284
2.		Unaffiliated - Private	23,750	XXX	XXX	23,750	0.0000		0.1600	3,800	0.1600	3,800
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	525,551,625	XXX	XXX	525,551,625	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other	518,193,298	XXX	XXX	518,193,298	0.0000		0.1600	82,910,928	0.1600	82,910,928
17.		Total Common Stock (Sum of Lines 1 through 16)	1,481,662,099			1,481,662,099	XXX		XXX	126,708,012	XXX	126,708,012
		REAL ESTATE										
18.		Home Office Property (General Account only)	13,229,077			13,229,077	0.0000		0.0750	992,181	0.0750	992,181
19.		Investment Properties	360,971,455		270,150,897	631,122,352	0.0000		0.0750	47,334,176	0.0750	47,334,176
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	374,200,532		270,150,897	644,351,429	XXX		XXX	48,326,357	XXX	48,326,357
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality	19,095,687		XXX	19,095,687	0.0035	66,835	0.0100	190,957	0.0130	248,244
40.		Mortgages - CM3 - Medium Quality	45,391,128		XXX	45,391,128	0.0060	272,347	0.0175	794,345	0.0225	1,021,300
41.		Mortgages - CM4 - Low Medium Quality	10,002,384	(10,002,385)	XXX	(1)	0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)	74,489,199	(10,002,385)	XXX	64,486,814	XXX	339,182	XXX	985,302	XXX	1,269,544
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	74,489,199	(10,002,385)	XXX	64,486,814	XXX	339,182	XXX	985,302	XXX	1,269,544

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1600 (a)		0.1600 (a)	
66.		Unaffiliated Private	945,255,338	XXX	XXX	945,255,338	0.0000		0.1600	151,240,854	0.1600	151,240,854
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other	709,699,260	XXX	XXX	709,699,260	0.0000		0.1600	113,551,882	0.1600	113,551,882
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,654,954,598	XXX	XXX	1,654,954,598	XXX		XXX	264,792,736	XXX	264,792,736
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	57,015,184	10,002,385	110,973,471	177,991,040	0.0000		0.0750	13,349,328	0.0750	13,349,328
73		Properties Acquired in Satisfaction of Debt	666,878			666,878	0.0000		0.1100	73,357	0.1100	73,357
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	57,682,062	10,002,385	110,973,471	178,657,918	XXX		XXX	13,422,685	XXX	13,422,685
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit	5,891,863			5,891,863	0.0003	1,768	0.0006	3,535	0.0010	5,892
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	5,891,863			5,891,863	XXX	1,768	XXX	3,535	XXX	5,892
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	29,565	XXX		29,565	0.0000		0.1300	3,843	0.1300	3,843
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	29,565	XXX		29,565	XXX		XXX	3,843	XXX	3,843
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,793,047,287		110,973,471	1,904,020,758	XXX	340,949	XXX	279,208,100	XXX	279,494,700

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
91283#AC7	R	912810-RQ-3	US TREASURY N/B	1	29,355,374			
12516*AB9	R	912828-R3-6	US TREASURY N/B	1	1,539,777			
0199999. Subtotal Default Component - Other Than Mortgage					30,895,151			
0599999 - Total					30,895,151			

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
6490010	L0000	SD	2015	250,000			Suicide within 2 years
6569790	L0000	NY	2013	500,000	60,000		Material misrepresentation/Compromised 1/26/2016
6827877	L1912	CA	2016	750,000			Material misrepresentation/Coverage not in effect
6827875	L1912	CA	2016	250,000			Material misrepresentation/Coverage not in effect
6741705	L2674	NJ	2016	780,258			Material misrepresentation
6741706	L2674	NJ	2016	109,777			Material misrepresentation
6840348	L2674	NJ	2016	220,727			Material misrepresentation/Coverage not in effect
5365127	L0000	LA	2015	1,000,281	350,000		Material misrepresentation/Compromised Settlement 8-18-16
0199999. Death Claims - Ordinary				3,861,043	410,000		XXX
0599999. Death Claims - Disposed Of				3,861,043	410,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
6714262	W5974	TX	2016	1,535	759		Material misrepresentation-waiver rider only
6773744	W8897	PA	2016	1,054			Material misrepresentation
1199999. Disability Benefits Claims - Ordinary				2,589	759		XXX
1599999. Disability Benefits Claims - Disposed Of				2,589	759		XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				3,863,632	410,759		XXX
6204691	L6205	NJ	2016	250,000		250,000	Material misrepresentation at reinstatement
2799999. Death Claims - Ordinary				250,000		250,000	XXX
503800	Z0102401400	AL	2016	305,000		305,000	Question of eligibility
2999999. Death Claims - Group				305,000		305,000	XXX
3199999. Death Claims - Resisted				555,000		555,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
4799999. Annuities with Life Contingencies-Ordinary							XXX
4899999. Annuities with Life Contingencies-Credit							XXX
4999999. Annuities with Life Contingencies-Group							XXX
5099999. Annuities with Life Contingencies-Industrial							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				555,000		555,000	XXX
5399999 - Totals				4,418,632	410,759	555,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	3,383,815,582	XXX	2,912,433,022	XXX		XXX	554	XXX	448,068,656	XXX	456,993	XXX	15,995,839	XXX		XXX	6,860,518	XXX
2. Premiums earned	3,385,233,505	XXX	2,915,579,997	XXX		XXX	549	XXX	446,421,717	XXX	463,870	XXX	15,906,855	XXX		XXX	6,860,518	XXX
3. Incurred claims	2,298,544,144	67.9	1,958,811,216	67.2			(6)	(1.1)	328,972,588	73.7	3,951,454	851.8	3,035,605	19.1			3,773,286	55.0
4. Cost containment expenses	24,640,313	0.7	24,640,313	0.8														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	2,323,184,456	68.6	1,983,451,529	68.0			(6)	(1.1)	328,972,588	73.7	3,951,454	851.8	3,035,605	19.1			3,773,286	55.0
6. Increase in contract reserves	18,896,930	0.6	1,357,606	0.0			(372)	(67.8)	17,306,362	3.9	(105,842)	(22.8)	339,178	2.1				
7. Commissions (a)	488,733,490	14.4	310,777,747	10.7					175,894,704	39.4	10,457	2.3	2,036,253	12.8			14,329	0.2
8. Other general insurance expenses	488,330,869	14.4	461,135,113	15.8					21,418,499	4.8	(86,417)	(18.6)	326,426	2.1			5,537,248	80.7
9. Taxes, licenses and fees	132,059,123	3.9	127,026,852	4.4					4,880,564	1.1	19,439	4.2	1,587	0.0			130,680	1.9
10. Total other expenses incurred	1,109,123,482	32.8	898,939,712	30.8					202,193,767	45.3	(56,521)	(12.2)	2,364,267	14.9			5,682,257	82.8
11. Aggregate write-ins for deductions	1,418,143	0.0	1,418,143	0.0														
12. Gain from underwriting before dividends or refunds	(67,389,507)	(2.0)	30,413,007	1.0			927	168.9	(102,051,000)	(22.9)	(3,325,221)	(716.8)	10,167,805	63.9			(2,595,024)	(37.8)
13. Dividends or refunds	1,438,559	0.0							822,345	0.2	858	0.2	615,356	3.9				
14. Gain from underwriting after dividends or refunds	(68,828,066)	(2.0)	30,413,007	1.0			927	168.9	(102,873,345)	(23.0)	(3,326,080)	(717.0)	9,552,449	60.1			(2,595,024)	(37.8)
DETAILS OF WRITE-INS																		
1101. Miscellaneous Income	1,418,143	0.0	1,418,143	0.0														
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	1,418,143	0.0	1,418,143	0.0														

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	36,052,029	9,659,027		19	24,286,977	91,827	2,014,179		
2. Advance premiums	48,545,097	42,031,940		1	5,402,654	75,686	167,335		867,480
3. Reserve for rate credits									
4. Total premium reserves, current year	84,597,127	51,690,967		21	29,689,631	167,513	2,181,514		867,480
5. Total premium reserves, prior year	84,385,140	54,458,425		15	27,340,721	175,565	2,112,659		297,755
6. Increase in total premium reserves	211,986	(2,767,458)		6	2,348,910	(8,052)	68,855		569,725
B. Contract Reserves:									
1. Additional reserves (a)	390,354,765	22,613,550		698	361,185,942	266,886	6,287,689		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	390,354,765	22,613,550		698	361,185,942	266,886	6,287,689		
4. Total contract reserves, prior year.	371,457,835	21,255,945		1,070	343,879,580	372,728	5,948,511		
5. Increase in contract reserves	18,896,930	1,357,606		(372)	17,306,362	(105,842)	339,178		
C. Claim Reserves and Liabilities:									
1. Total current year	3,788,305,378	1,596,807,431		82	2,157,502,303	24,134,858	8,946,617		914,087
2. Total prior year	3,574,645,656	1,490,618,982		88	2,051,257,219	23,330,095	9,227,784		211,488
3. Increase	213,659,722	106,188,449		(6)	106,245,084	804,763	(281,167)		702,599
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	537,976,824	331,752,382			202,464,564	891,747	2,756,045		112,086
1.2 On claims incurred during current year	1,546,907,598	1,520,870,386			20,262,940	2,254,944	560,727		2,958,601
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,946,383,110	1,012,805,371			1,906,503,889	23,720,496	3,343,031		10,323
2.2 On claims incurred during current year	841,922,268	584,002,059		82	250,998,414	414,362	5,603,586		903,764
3. Test:									
3.1 Lines 1.1 and 2.1	3,484,359,934	1,344,557,753			2,108,968,453	24,612,243	6,099,076		122,409
3.2 Claim reserves and liabilities, December 31, prior year	3,574,645,656	1,490,618,982		88	2,051,257,219	23,330,095	9,227,784		211,488
3.3 Line 3.1 minus Line 3.2	(90,285,722)	(146,061,229)		(88)	57,711,234	1,282,148	(3,128,708)		(89,079)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	474,800,489	20,557		557	458,171,993	258,814	16,348,569		
2. Premiums earned	473,066,886	20,557		551	456,525,054	261,140	16,259,584		
3. Incurred claims	329,344,322	(3,268,684)		(2)	329,244,979	132,973	3,235,056		
4. Commissions	208,471,604	46,387			206,050,067	10,872	2,364,279		
B. Reinsurance Ceded:									
1. Premiums written	199,562,395	10,206,226		693	175,563,186	134,495	13,657,796		
2. Premiums earned	200,401,132	10,129,627		686	176,466,982	139,110	13,664,728		
3. Incurred claims	264,023,647	13,602,336		(2)	246,944,645	165,110	3,311,558		
4. Commissions	47,651,464				45,754,232	13,105	1,884,128		

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	4,439,514	1,271,576,301	957,207,656	2,233,223,472
2. Beginning Claim Reserves and Liabilities	26,631,838	75,522,657	3,352,888,694	3,455,043,190
3. Ending Claim Reserves and Liabilities	27,718,503	81,829,814	3,491,591,156	3,601,139,473
4. Claims Paid	3,352,850	1,265,269,144	818,505,194	2,087,127,188
B. Assumed Reinsurance:				
5. Incurred Claims			329,344,322	329,344,322
6. Beginning Claim Reserves and Liabilities			2,091,452,918	2,091,452,918
7. Ending Claim Reserves and Liabilities			2,191,797,142	2,191,797,142
8. Claims Paid			229,000,098	229,000,098
C. Ceded Reinsurance:				
9. Incurred Claims			264,023,647	264,023,647
10. Beginning Claim Reserves and Liabilities			1,973,053,939	1,973,053,939
11. Ending Claim Reserves and Liabilities			2,006,201,373	2,006,201,373
12. Claims Paid			230,876,213	230,876,213
D. Net:				
13. Incurred Claims	4,439,514	1,271,576,301	1,022,528,332	2,298,544,147
14. Beginning Claim Reserves and Liabilities	26,631,838	75,522,657	3,471,287,673	3,573,442,169
15. Ending Claim Reserves and Liabilities	27,718,503	81,829,814	3,677,186,925	3,786,735,242
16. Claims Paid	3,352,850	1,265,269,144	816,629,079	2,085,251,074
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	4,439,514	1,294,553,583	1,024,191,363	2,323,184,460
18. Beginning Reserves and Liabilities	26,631,838	75,522,657	3,471,287,673	3,573,442,168
19. Ending Reserves and Liabilities	27,718,503	81,829,814	3,677,186,925	3,786,735,242
20. Paid Claims and Cost Containment Expenses	3,352,849	1,288,246,426	818,292,110	2,109,891,386

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
78778	13-2656036	07/01/1989	Guardian Insurance & Annuity Company Inc	DE	YRT/I	14,326	11	7			
78778	13-2656036	02/01/1998	Guardian Insurance & Annuity Company Inc	DE	MCO/G	190,494,897		1,170,240	62,550	9,889,239	
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	MCO/I	2,319,510,334	10,799,095	20,853,882	304,770	359,208,265	
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	YRT/I	767,316	819	5,491			
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	COMB/I	637,091,061	164,970,517	8,371,063	3,066,930	36,339,740	
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	YRT/I	2,903,567	14,085	11,284			
78778	13-2656036	01/01/2011	Guardian Insurance & Annuity Company Inc	DE	YRT/I	106,927,888	530,536	347,448			
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	COMB/I	260,991,421	3,481,605	4,152,622	16,326	25,485,193	
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	YRT/I	1,991,039	15,942	8,209			
71714	75-1277524	01/19/2005	Berkshire Life Insurance Company Of America	MA	CO/I	82,377,746	1,855,156	99,219	15,074		
0299999. General Account - U.S. Affiliates - Other						3,603,069,595	181,667,766	35,019,465	3,465,650	430,922,437	
0399999. Total General Account - U.S. Affiliates						3,603,069,595	181,667,766	35,019,465	3,465,650	430,922,437	
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates						3,603,069,595	181,667,766	35,019,465	3,465,650	430,922,437	
62626	39-0230590	08/01/2013	CMFG Life Insurance Company	WI	YRT/G	1,517,000	702,023				
62308	06-0303370	01/01/1965	Connecticut General Life Insurance Company	CT	YRT/I	18,820	875	896			
62057	22-0832760	01/01/1998	Lincoln Life & Annuity Company of New York	NY	YRT/I	87,951	4,982	2,939			
65676	35-0472300	04/28/1964	Lincoln National Life Insurance Company	IN	YRT/I	327,283	10,772	14,244			
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	YRT/I	23,084,768	553,473	188,352	15,730		
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	21,409,294	602,173	184,974			
67105	41-0451140	07/01/1996	Reliastar Life Insurance Company	MN	CO/G	735,149,844	6,891,590	1,672,222	1,408,690		
0899999. General Account - U.S. Non-Affiliates						781,594,960	8,765,888	2,063,627	1,424,420		
1099999. Total General Account - Non-Affiliates						781,594,960	8,765,888	2,063,627	1,424,420		
1199999. Total General Account						4,384,664,555	190,433,654	37,083,092	4,890,070	430,922,437	
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						4,384,664,555	190,433,654	37,083,092	4,890,070	430,922,437	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						4,384,664,555	190,433,654	37,083,092	4,890,070	430,922,437	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
71714	75-1277524	01/01/2013	Berkshire Life Insurance Company of America	MA	CO/I	464,171,940	26,304,391	2,496,443,785	40,452,039		2,473,566,470
0299999. U.S. Affiliates - Other						464,171,940	26,304,391	2,496,443,785	40,452,039		2,473,566,470
0399999. Total - U.S. Affiliates						464,171,940	26,304,391	2,496,443,785	40,452,039		2,473,566,470
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates						464,171,940	26,304,391	2,496,443,785	40,452,039		2,473,566,470
00000	AA-9995000	01/01/1968	American Accident Reinsurance Group I	NY	CO/G	8,018			413,889		
00000	AA-9995000	01/01/1999	American Accident Reinsurance Group I	NY	CO/G	(9,708)			315,164		15,409
00000	AA-9995001	01/01/1973	American Accident Reinsurance Group II	NY	CO/G				100,153		
71773	75-1016594	02/01/2000	American National Life Insurance Company of Texas	TX	CO/G	(301)			2,398,901		312,500
20443	36-2114545	01/01/1998	Continental Casualty Company	IL	CO/G				2,513,205		180,538
69140	04-1867050	07/01/1998	First Allmerica Financial Life Insurance Company	MA	CO/G	583			403,662		33,717
64211	36-1174500	03/01/2000	Guarantee Trust Life Insurance Company	IL	CO/G				248,137		
88072	06-0974148	01/01/1999	Hartford Life Insurance Company	CT	CO/G				8,142		
25445	94-1264187	07/01/2001	Ironshore Specialty Insurance Company	AZ	CO/G				336,070		
00000	AA-9995096	01/01/1999	LDG Re Underwriters Occupational A&H Facility	MA	CO/G				3,694,850		794,249
65498	23-1503749	03/01/2000	Life Insurance Company of North America	PA	CO/G				132,388		
67814	06-0493340	01/01/1998	Phoenix Life Insurance Company	NY	CO/G				448,458		75,000
00000	AA-9995074	01/01/1999	Special Risk Reinsurance Facility	MA	CO/G	1,560			5,233,996		2,775,080
86231	39-0989781	01/01/1997	Transamerica Life Insurance Company	IA	CO/G				162,408		3,294
62235	01-0278678	01/01/1998	Unum Life Insurance Company of America	ME	CO/G	2,261			2,284,161		102,821
20583	13-1290712	04/01/1997	XL Reinsurance America Incorporated	NY	CO/G				216,273		
0899999. U.S. Non-Affiliates						2,414			18,909,856		4,292,607
00000	AA-1122000	01/01/1999	Lloyds of London	GBR	CO/G	18,070			3,575,626		56,121
00000	AA-1561007	01/01/1999	Manufacturers Life Insurance Company	CAN	CO/G	73			157,050		
0999999. Non-U.S. Non-Affiliates						18,143			3,732,676		56,121
1099999. Total - Non-Affiliates						20,557			22,642,532		4,348,728
1199999. Total U.S. (Sum of 0399999 and 0899999)						464,174,354	26,304,391	2,496,443,785	59,361,895		2,477,859,078
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)						18,143			3,732,676		56,121
9999999 - Totals						464,192,497	26,304,391	2,496,443,785	63,094,571		2,477,915,199

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
86258	13-2572994	07/01/1971	General Re Life Corporation	CT		37
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
86258	13-2572994	01/01/1985	General Re Life Corporation	CT		149
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO		
86258	13-2572994	12/01/1988	General Re Life Corporation	CT		21,100
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO		
86258	13-2572994	09/01/1989	General Re Life Corporation	CT		5,082
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	231,759	749,608
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		27,469
86258	13-2572994	05/01/1991	General Re Life Corporation	CT	40,500	335,324
86258	13-2572994	09/01/1993	General Re Life Corporation	CT	18,000	95,661
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	10,824	123
86258	13-2572994	11/01/1993	General Re Life Corporation	CT		6,482
86258	13-2572994	08/01/1995	General Re Life Corporation	CT	11,884	
86258	13-2572994	07/01/1996	General Re Life Corporation	CT		635
86258	13-2572994	03/01/2003	General Re Life Corporation	CT	138	16,028
86258	13-2572994	11/15/2005	General Re Life Corporation	CT		47,206
86258	13-2572994	04/01/2010	General Re Life Corporation	CT		7,260
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company Of America	FL		89
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN	8,008	20,296
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN		631
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN		2,584,034
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	4,576	436
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	36,000	471,613
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN		630
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		813
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		688
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA		512
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA		944
66346	58-0828824	10/01/1989	Munich American Reassurance Company	GA	791	355
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA		10,808
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA	56,250	149,062
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA		49,830
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA		26,028
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	468	47,860
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA		6,523
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA	95,064	470,791
66346	58-0828824	11/15/2005	Munich American Reassurance Company	GA		94,411
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA		18,017
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA		3,657,279
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA		73,183
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA		97,072
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO	225,000	130,066
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO		114
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO	791	345,552
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO		288,304
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO	463,830	611,317
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO		3,238
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO		249,135
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	56,250	101,320
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO		312,063
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO	195,592	
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		60,962
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		19,828
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	180,803	320,862
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	542,408	922,977
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO		27,300
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO		27
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	184	14,782
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	1,047	276,909
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	167,935	44,592
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO		22,576
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO		693
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	135,282	241,041
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO		10,768
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	265	1,692,735
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	2,748	1,651,079
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	2,271	17,149
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		2,154,268
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		11,545
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		24,882
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	43,521	72,272
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO		89
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	141	94,551
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE		2,788
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE		30,748
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO	94,500	2,856,154
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO		232
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	MO		30,728
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO	141	91,706
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO		456
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE		148
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE		103
87572	23-2038295	05/01/1988	Scottish Re U.S. Inc	DE	791	10,098
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE		3,339
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE		16,734
68713	84-0499703	12/01/1990	Security Life of Denver Insurance Company	CO		6,005
68713	84-0499703	11/01/1993	Security Life of Denver Insurance Company	CO		7,354
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO		6,927
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO	49,500	486,636
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO	168,750	125,743
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO		10,680
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	810,000	1,388,354
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	MO		223
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	MO		16
82627	06-0839705	07/01/1976	Swiss Re Life & Health America Inc	MO		122
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO		904,866
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO		192
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO		364

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO		4,015
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO		120
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	333,000	1,350,528
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO		591
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO		167,019
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO	791	17,962
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO		193,036
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO		596
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	MO		14,252
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	MO		271
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	MO	28,328	724
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	MO	201,282	20,624
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO		1,270
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO		840
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO		10,983
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO		12,331
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	MO		13,590
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	496	43,043
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO		424,081
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	MO		161,513
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	MO	564	475,137
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc	MO		47,206
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	MO		5
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	MO		13,549
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	441	188,701
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	7,011	1,268,469
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	965	24,401
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	MO		4,486,830
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	MO	7,834	85,924
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO		18,617
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO		39,485
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	MO		118
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO	16	102,309
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	270,458	474,725
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY		59
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY		119
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	79,220	395,252
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY		162
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	18,000	6,072
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY		194
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	5,548	262,925
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	177	75,563
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		481
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		198
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	70,875	668,071
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		954
66133	41-1760577	06/03/2002	Wilton Reassurance Company	MN	18	2,267
0899999. Life and Annuity - U.S. Non-Affiliates					4,681,033	35,872,959
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	45,000	221,098
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	14,362	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					59,362	221,098
1099999. Total Life and Annuity - Non-Affiliates					4,740,395	36,094,057
1199999. Total Life and Annuity					4,740,395	36,094,057
71714	75-1277524	01/01/2013	Berkshire Life Insurance Company of America	MA		41,032,259
1399999. Accident and Health - U.S. Affiliates - Other						41,032,259
1499999. Total Accident and Health - U.S. Affiliates						41,032,259
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						41,032,259
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	CT		161,648
39136	06-1325038	01/01/1999	Finial Reinsurance Company	CT		51,088
86258	13-2572994	08/01/2008	General Re Life Corporation	CT		
86258	13-2572994	01/01/1999	General Re Life Corporation	CT		5,500
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO		
70815	06-0838648	01/01/1999	Hartford Life & Accident Insurance Company	CT		2,750
39845	48-0921045	01/01/2002	Westport Insurance Corporation	KS	125,183	
22713	23-0723970	01/01/1999	Insurance Company of North America	PA		19,784
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	336,937	
24295	05-0204450	01/01/1999	Providence Washington Insurance Company	RI		27,697
86258	13-2572994	01/01/2006	General Re Life Corporation	CT		
10219	23-1641984	01/01/1999	QBE Reinsurance Corporation	PA		42,318
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	208,308	
67105	41-0451140	01/01/1999	Reliastar Life Insurance Company	MN		4,125
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO		2,947,461
38776	13-2997499	01/01/1999	Sirius America Insurance Company	NY		77,960
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	436,766	3,469,130
10945	13-4032666	01/01/1999	Tokio Marine America Insurance Company	NY		2,750
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.	NY		178,924
19453	13-5616275	01/01/1999	Transatlantic Reinsurance Company	NY		71,007
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
80802	38-1082080	01/01/1999	US Branch Sun Life Assurance Company of Canada	MI		11,009
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		906,880
42307	13-3138390	10/01/2013	Navigators Insurance Company	NY	439,657	861,332
1999999. Accident and Health - U.S. Non-Affiliates					1,546,850	8,841,362
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	CAN	23,289	
00000	AA-1780070	01/01/1999	QBE Reinsurance (Europe) Limited	IRL		1,685
2099999. Accident and Health - Non-U.S. Non-Affiliates					23,289	1,685
2199999. Total Accident and Health - Non-Affiliates					1,570,140	8,843,047
2299999. Total Accident and Health					1,570,139	49,875,306
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					6,227,883	85,746,580
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					82,651	222,783
9999999 Totals - Life, Annuity and Accident and Health					6,310,534	85,969,363

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
86258	13-2572994	07/01/1971	General Re Life Corporation	CT	YRT/I	XXXL0	749,645	17,663	42,311	31,600				
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO	OTH/G	OL								
86258	13-2572994	01/01/1985	General Re Life Corporation	CT	YRT/I	XXXL0	335,525	9,268	7,826	7,410				
93572	43-1235868	10/01/2003	RGA Reinsurance Company	MO	OTH/G	OL								
86258	13-2572994	12/01/1988	General Re Life Corporation	CT	YRT/I	XXXL0	4,310,277	139,724	134,790	136,615				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G	OL								
86258	13-2572994	09/01/1989	General Re Life Corporation	CT	YRT/I	XXXL0	11,454,994	427,244	424,733	405,618				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G	OL								
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	YRT/I	XXXL0	284,823,055	5,307,793	5,479,107	5,143,149				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	OL	163,362,151	131,867	134,017	268,951				
86258	13-2572994	05/01/1991	General Re Life Corporation	CT	MCO/I	XXXL0	427,649,444			2,872,855				
86258	13-2572994	09/01/1993	General Re Life Corporation	CT	MCO/I	XXXL0	114,067,967			692,514				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	XXXL0	2,473,832	88,637	92,742	105,599				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	XXXL0	14,610,153	202,203	289,377	161,179				
86258	13-2572994	08/01/1995	General Re Life Corporation	CT	YRT/I	XXXL0	4,475,735			56,261				
86258	13-2572994	07/01/1996	General Re Life Corporation	CT	YRT/I	XXXL0	12,792,937	92,705	87,490	86,050				
86258	13-2572994	03/01/2003	General Re Life Corporation	CT	CO/I	XXXL0	322,944,006	1,517,370	1,539,841	793,685				
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	YRT/I	XXXL0	29,518,930	617,586	568,167	386,109				
86258	13-2572994	11/15/2005	General Re Life Corporation	CT	YRT/I	XXXL0	126,842,183	1,343,238	1,186,583	1,184,635				
86258	13-2572994	04/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	148,145,148	601,330	534,190	461,915				
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company Of America	FL	YRT/I	XXXL0	41,380,607	185,153	171,194	105,442				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	CO/I	XXXL0	1,833,300	30,472	25,751	33,030				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,549,722	31,735	40,632	35,974				
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,154,182	35,515	24,813	33,720				
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA	YRT/I	XXXL0	2,128,330	54,442	91,965	66,348				
66346	58-0828824	10/01/1989	Munich American Reassurance Company	GA	YRT/I	XXXL0	801,017	14,133	34,936	10,551				
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXL0	24,361,574	168,903	174,913	117,341				
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,870,090,308	8,551,796	8,659,252	4,367,929				
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA	CO/I	XXXL0	1,004,040,596	4,466,330	4,521,705	2,392,517				
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXL0	524,445,882	2,171,736	2,069,159	940,718				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	CO/I	XXXL	964,344,976	20,122,367	20,697,241	1,235,362				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXL0	132,138,048	877,313	1,292,147	459,590				
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA	CO/I	XXXL	1,325,624,444	15,355,182	15,484,228	1,485,772				
66346	58-0828824	11/15/2005	Munich American Reassurance Company	GA	YRT/I	XXXL0	105,424,448	1,786,055	1,557,644	1,376,269				
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA	YRT/I	XXXL0	377,792,585	1,467,677	1,486,163	989,714				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	XXXL	10,484,894,573	63,168,694	52,790,384	13,292,453				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	XXXL0	1,099,107,718	837,575	846,909	1,055,383				
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,586,039,323	4,814,616	4,198,835	2,127,163				
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,955,908,467	1,682,509	966,452	603,411				
66346	58-0828824	06/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	62,995,747	333,578	98,467	78,155				
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	XXXL0	256,536	9,079	10,026	9,650				
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO	YRT/I	XXXL0	33,588,960	615,437	690,229	674,508				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	245,298,980	4,432,548	5,003,444	3,918,338				
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	96,254,375	2,098,617	2,172,966	2,106,026				
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXL0	7,298,947	131,963	138,027	94,244				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	10,555,198			99,166				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	MCO/I	XXXL0	486,299,325			1,545,066				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	908,124,736	3,949,243	4,162,601	1,985,064				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	MCO/I	XXXL0	620,858,292			2,059,641				
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXL0	136,435,277	129,998	124,231	1,324,297				
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL0	137,414,948	658,105	834,408	557,205				
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	44,694,090	365,131	328,002	317,365				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	934,161,465	22,738,144	24,170,696	1,322,971				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	2,004,387,105	45,037,609	48,029,753	2,518,636				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	550,071,882	2,290,710	2,182,232	961,708				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	542,492	15,115	20,970	1,180				
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	XXXL0	297,843,749	1,493,168	1,502,403	797,999				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	CO/I	XXXL	1,045,923,444	22,695,248	23,306,810	1,483,500				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXL0	913,086,934	5,742,736	6,314,871	3,466,988				
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL0	454,888,349	1,977,742	1,959,690	1,124,829				
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	161,611,529	680,393	765,880	567,928				
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL	776,567,018	9,245,138	9,300,709	950,235				
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO	CO/I	XXXL0	216,957,300	459,233	476,912	430,291				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL0	1,012,198,839	1,308,612	1,310,984	1,551,576				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	9,173,924,228	102,224,515	95,073,705	12,100,793				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	345,542,511	1,013,991	1,012,411	915,853				
93572	43-1235868	06/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	78,163,775	437,556	410,975	298,727				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	6,136,263,929	39,091,942	32,543,157	7,864,471				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	232,630,170	473,890	515,700	422,464				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL0	501,342,515	390,928	394,942	506,614				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,533,152,206	4,836,509	4,744,454	2,308,097				
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO	YRT/I	XXXL0	41,380,557	185,153	171,194	84,753				
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	COFW/I	XXXL	33,375,951,671	66,888,863	27,887,357	48,342,126				20,674,462
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,905,115,323	1,852,628	1,124,813	709,147				
97071	13-3126819	06/01/2009	SCOR Global Life USA Reinsurance Company	MO	YRT/I	XXXL0	113,598,251	643,857	582,706	445,953				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO	CO/I	XXXL	7,860,434,304	49,027,620	40,840,041	9,780,717				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO	YRT/I	XXXL0	4,669,403	25,828	19,481	7,625				
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	MO	YRT/I	XXXL0	659,509,001	2,225,887	2,122,796	1,713,852				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO	YRT/I	XXXL0	1,847,800,385	1,588,090	902,311	532,805				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO	YRT/I	XXXL0	9,184,385	15,731	4,958	6,187				
97071	13-3126819	06/01/2015	SCOR Global Life USA Reinsurance Company	MO	YRT/I	XXXL0	76,095,321	392,009	59,012	106,185				
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE	CO/I	XXXL0	333,300	4,713	4,216	2,443				
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	232,339	4,739	21,917	4,477				
87572	23-2038295	05/01/1988	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	22,761,470	378,602	602,398	344,757				
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	7,526,213	173,523	380,014	159,570				
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	37,721,236	276,382	312,782	231,122				
68713	84-0499703	12/01/1990	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	13,535,826	217,266	224,479	171,672				
68713	84-0499703	11/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	16,576,017	181,559	234,243	176,477				
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	139,578,483	3,073,219	3,315,056	2,450,608				
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO	MCO/I	XXXL0	647,514,827			2,427,872				
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	3,365,429	361	335	29,931				
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	1,400,228,410	6,313,764	6,485,329	3,570,251				
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	403,573	15,140	33,610	2,491				
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	20,473,423	1,188,465	1,223,310	405,413				
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	24,073,950	170,900	178,636	134,399				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXXL	3,084,922,780	71,591,595	76,120,703	3,983,972				
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	503,320	20,214	19,686	25,448				
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	35,997	1,718	3,530	866				
82627	06-0839705	07/01/1976	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	275,000	4,356	3,914	6,673				
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	98,054,349			1,249,326				
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0			3,307	(2,605)				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	433,300	6,356	5,690	3,570				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	820,150	14,681	29,589	17,862				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	9,049,122	336,065	325,585	268,582				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	269,989	14,957	7,431	15,323				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	1,606,457,041			9,826,884				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	11,910,284	87,832	119,265	53,560				
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	224,545,353	4,528,736	4,925,019	4,046,264				
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	40,488,817	798,769	1,050,973	787,253				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	190,694,906	2,762,462	2,989,057	2,274,967				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,343,492	42,747	39,973	51,604				
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	32,124,993	674,131	687,943	551,486				
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	609,940	44,466	42,113	41,598				
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	14,582,808	436,447	508,561	310,708				
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,519,597	101,381	140,288	83,014				
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	8,296,234			88,057				
82627	06-0839705	08/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,934,679			21,612				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	25,585,940	185,411	174,980	163,078				
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	16,927,576			90,294				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	24,756,542	210,527	197,638	190,654				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	27,794,689	212,879	234,579	142,422				
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	273,817,067	1,329,541	1,368,024	697,075				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	867,273,437	18,150,216	18,669,561	1,147,540				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,023,068,470	6,480,996	7,896,425	2,852,781				
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	86,352,364	1,848,614	1,702,175	1,080,651				
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	200,674,473	872,389	987,001	852,307				
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	1,413,197,573	16,563,591	16,723,887	1,641,543				
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	55,146,847	931,764	813,615	970,689				
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	97,669	535	507	479				
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	272,993,666	600,242	620,951	527,401				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	1,535,384,618	1,961,743	1,966,381	2,238,989				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	7,956,253,170	93,931,979	88,725,254	10,286,285				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	491,652,158	1,425,542	1,409,300	1,269,012				
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	10,164,517,770	65,331,908	55,008,999	12,984,721				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,830,149,811	5,325,578	4,728,092	2,461,102				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	375,113,032	733,934	806,642	651,970				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	795,589,754	604,283	613,106	756,765				
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	55,174,123	246,870	228,259	149,992				
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,061,439,622	1,787,729	1,094,001	726,116				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	1,268,895,008	29,391,687	31,231,011	1,650,253				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	1,188,265	24,645	24,944	8,814				
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	2,396,496	15,954	10,565	2,695				
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0			1,529	(225)				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	1,163,647,253	13,467,037	13,564,592	1,337,442				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	3,263,114	26,746	25,036	12,667				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL0	122,343,383	267,710	279,975	247,521				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	3,914,536	17,636	18,375	7,642				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,030,935,683	38,430,633	36,381,604	3,916,450				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL0	615,819,777	795,590	798,273	914,419				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	9,690,557	40,213	39,117	10,228				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	3,990,647	10,032	9,526	3,556				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,396,557,344	25,093,539	21,907,899	4,261,885				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	19,216,538	68,945	67,931	21,999				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	832,682	1,720	1,659	904				
0899999. General Account - Authorized U.S. Non-Affiliates							145,085,537,836	953,895,279	875,340,183	247,711,391				20,674,462
1099999. Total General Account - Authorized Non-Affiliates							145,085,537,836	953,895,279	875,340,183	247,711,391				20,674,462
1199999. Total General Account Authorized							145,085,537,836	953,895,279	875,340,183	247,711,391				20,674,462
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	1,682,030	67,843	64,843	90,574				
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	1,422,470	49,057	48,582	40,068				
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	265,735,575	4,197,218	4,704,482	3,499,910				
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	8,786,795	249,611	287,906	212,544				
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	MCO/I	XXXL0	589,621,493			2,476,824				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	8,472,388			50,334				
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	12,695,301	92,170	86,983	86,957				
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO	YRT/I	XXXL0	1,487,321,151	6,868,274	7,007,767	3,838,165				
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	56,169,200	216,902	177,013	62,684				
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	638,635,170	1,264,331	829,570	458,595				
1999999. General Account - Unauthorized U.S. Non-Affiliates							3,070,541,573	13,005,406	13,207,147	10,816,655				
2199999. Total General Account - Unauthorized Non-Affiliates							3,070,541,573	13,005,406	13,207,147	10,816,655				
2299999. Total General Account Unauthorized							3,070,541,573	13,005,406	13,207,147	10,816,655				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
66133	41-1760577	06/03/2002	Wilton Reassurance Company	MN	CO/I	XXXL0	45,686,338	239,804	231,381	124,731				
3099999. General Account - Certified U.S. Non-Affiliates							45,686,338	239,804	231,381	124,731				
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	CO/I	XXXL	1,180,875,758	12,429,158	11,393,192	1,514,440				
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	XXXL0	2,800,638	7,595	65,265	6,106				
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	XXXL0	68,406,496	373,713	338,169	240,988				
3199999. General Account - Certified Non-U.S. Non-Affiliates							1,252,082,892	12,810,466	11,796,626	1,761,534				
3299999. Total General Account - Certified Non-Affiliates							1,297,769,230	13,050,271	12,028,007	1,886,265				
3399999. Total General Account Certified							1,297,769,230	13,050,271	12,028,007	1,886,265				
3499999. Total General Account Authorized, Unauthorized and Certified							149,453,848,639	979,950,956	900,575,338	260,414,311				20,674,462
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							148,201,765,747	967,140,490	888,778,711	258,652,778				20,674,462
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							1,252,082,892	12,810,466	11,796,626	1,761,534				
9999999 - Totals							149,453,848,639	979,950,956	900,575,338	260,414,311				20,674,462

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
71714	75-1277524	07/01/2001	Berkshire Life Insurance Co. of America	MA	CO/I	LTDI	189,305,184	19,774,042	2,123,089,343				
0299999. General Account - Authorized U.S. Affiliates - Other							189,305,184	19,774,042	2,123,089,343				
0399999. Total General Account - Authorized U.S. Affiliates							189,305,184	19,774,042	2,123,089,343				
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates							189,305,184	19,774,042	2,123,089,343				
00000	AA-9992119	06/15/1991	Small Employer Reinsurance Pool	CT	OTH/G								
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	CT	YRT/I	LTDI			33,396,106				
39136	06-1325038	01/01/1999	Finial Reinsurance Company	CT	COFW/G	A,LB,OM,S,SLEL,STM							11,250
93572	43-1235868	10/01/2003	RGA Reinsurance Company	MO	OTH/G								
22713	23-0723970	01/01/1999	Insurance Company of North America	PA	COFW/G	A,LB,OM,S,SLEL,STM							3,750
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO	OTH/G								
24295	05-0204450	01/01/1999	Providence Washington Insurance Company	RI	COFW/G	A,LB,OM,S,SLEL,STM							5,250
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G	A							
10219	23-1641984	01/01/1999	QBE Reinsurance Corporation	PA	COFW/G	A,LB,OM,S,SLEL,STM							7,500
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G								
38776	13-2997499	01/01/1999	Sirius America Insurance Company	NY	COFW/G	A,LB,OM,S,SLEL,STM							12,750
39845	48-0921045	01/01/2002	Westport Insurance Corporation	KS	OTH/G	LTDI			1,982,388				
19453	13-5616275	01/01/1999	Transatlantic Reinsurance Company	NY	COFW/G	A,LB,OM,S,SLEL,STM							12,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	OTH/G	LTDI			4,867,970				
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	OTH/G	LTDI			7,577,588				
86258	13-2572994	01/01/2006	General Re Life Corporation	CT	OTH/G	LTDI							
86258	13-2572994	08/01/2008	General Re Life Corporation	CT	OTH/G	LTDI							
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	OTH/G	LTDI	4,696,680		18,026,707				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	LTDI	747,872		375,307				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	A	38,834		19,359				
42307	13-3138390	10/01/2013	Navigators Insurance Company	NY	OTH/G	SLEL	3,148,601						
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	OTH/G	A	1,215,952						
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.	NY	OTH/G	LTDI	358,287						
0899999. General Account - Authorized U.S. Non-Affiliates							10,206,226		66,245,425				52,500
1099999. Total General Account - Authorized Non-Affiliates							10,206,226		66,245,425				52,500
1199999. Total General Account Authorized							199,511,410	19,774,042	2,189,334,767				52,500
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	CAN	OTH/G	LTDI			406,577				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates									406,577				
2199999. Total General Account - Unauthorized Non-Affiliates									406,577				
2299999. Total General Account Unauthorized									406,577				
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							199,511,410	19,774,042	2,189,741,344				52,500
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							199,511,410	19,774,042	2,189,334,767				52,500
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)									406,577				
9999999 - Totals							199,511,410	19,774,042	2,189,741,344				52,500

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	67,843	28,304		96,147			163,970				96,147
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	406,577	23,289		429,866	475,000						429,866
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	49,057	631		49,688			84,739				49,688
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	4,197,218	2,584,034		6,781,253			11,564,791				6,781,253
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	249,611	5,012		254,623			434,235				254,623
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company		507,613		507,613			865,686				507,613
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company											
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	92,170	630		92,800			158,262				92,800
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	6,868,274	355,066		7,223,339			8,020,593				7,223,339
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	216,902	2,788		219,690	254,259	0001					219,690
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	1,264,331	30,748		1,295,079	1,498,867	0001					1,295,079
66133	41-1760577	06/03/2002	Wilton Reassurance Company	239,804	2,285		242,090	350,000	0002					242,090
0899999. General Account - Life and Annuity U.S. Non-Affiliates				13,651,787	3,540,401		17,192,188	2,578,126	XXX	21,292,276				17,192,188
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	12,429,158	266,098		12,695,255	12,757,485	0003					12,695,255
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	7,595	14,362		21,957	22,065	0003					21,957
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	373,713			373,713	375,545	0003					373,713
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				12,810,466	280,460		13,090,926	13,155,095	XXX					13,090,926
1099999. Total General Account - Life and Annuity Non-Affiliates				26,462,254	3,820,860		30,283,114	15,733,221	XXX	21,292,276				30,283,114
1199999. Total General Account Life and Annuity				26,462,254	3,820,860		30,283,114	15,733,221	XXX	21,292,276				30,283,114
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
00000	AA-1780070	01/01/1999	QBE Reinsurance (Europe) Limited		1,685		1,685						1,685	1,685
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates					1,685		1,685		XXX				1,685	1,685
2199999. Total General Account - Accident and Health Non-Affiliates					1,685		1,685		XXX				1,685	1,685
2299999. Total General Account Accident and Health					1,685		1,685		XXX				1,685	1,685
2399999. Total General Account				26,462,254	3,822,545		30,284,799	15,733,221	XXX	21,292,276			1,685	30,284,799
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				13,651,787	3,540,401		17,192,188	2,578,126	XXX	21,292,276				17,192,188
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				12,810,466	282,145		13,092,611	13,155,095	XXX				1,685	13,092,611
9999999 - Totals				26,462,254	3,822,545		30,284,799	15,733,221	XXX	21,292,276			1,685	30,284,799

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	021000021	JPMORGAN CHASE BANK, N.A.	1,753,126
0001	1	026004093	Royal Bank of Canada	475,000
0002	1	121000248	WELLS FARGO BANK, N.A.	350,000
0003	1	121000248	WELLS FARGO BANK, N.A.	13,155,095

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
1099999. Total General Account - Life and Annuity Non-Affiliates																	XXX					XXX	XXX		
1199999. Total General Account Life and Annuity																	XXX					XXX	XXX		
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account																	XXX					XXX	XXX		
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)																	XXX					XXX	XXX		
9999999 - Totals																	XXX					XXX	XXX		

(a)

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

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2016	2 2015	3 2014	4 2013	5 2012
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	465,396	463,168	464,103	457,363	460,240
2.	Commissions and reinsurance expense allowances	86,222	88,903	100,279	110,160	111,876
3.	Contract claims	358,746	337,169	353,746	319,426	311,836
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders	(2,489)	(2,595)	(2,708)	(3,422)	5,037
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	82,062	107,392	96,250	115,197	137,904
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	89,741	84,002	79,936	73,665	69,671
9.	Aggregate reserves for life and accident and health contracts	3,189,466	3,099,138	2,951,346	2,855,096	2,733,018
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	85,969	63,971	74,524	81,215	76,053
12.	Amounts recoverable on reinsurance	6,311	10,021	22,068	10,891	7,390
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)	(3,291)	(3,740)	(4,006)	(4,111)	4,669
15.	Commissions and reinsurance expense allowances due	2,945	3,114	3,258	4,874	4,670
16.	Unauthorized reinsurance offset			8	18	9
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	15,733	13,977	13,069	780	
20.	Trust agreements (T)	21,292	21,787	24,376	23,840	33,006
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)				10,404,369	8,768,760
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	46,918,333,536		46,918,333,536
2.	Reinsurance (Line 16)	2,518,479,487	(2,518,479,487)	
3.	Premiums and considerations (Line 15)	1,057,512,809	89,740,937	1,147,253,746
4.	Net credit for ceded reinsurance	XXX	5,704,174,253	5,704,174,253
5.	All other admitted assets (balance)	1,389,386,342		1,389,386,342
6.	Total assets excluding Separate Accounts (Line 26)	51,883,712,174	3,275,435,704	55,159,147,878
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	51,883,712,174	3,275,435,704	55,159,147,878
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	39,392,186,912	3,189,466,341	42,581,653,253
10.	Liability for deposit-type contracts (Line 3)	1,209,717,843		1,209,717,843
11.	Claim reserves (Line 4)	783,716,377	85,969,363	869,685,740
12.	Policyholder dividends/reserves (Lines 5 through 7)	800,696,920		800,696,920
13.	Premium & annuity considerations received in advance (Line 8)	297,502,015		297,502,015
14.	Other contract liabilities (Line 9)	484,492,324		484,492,324
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,742,912,379		2,742,912,379
20.	Total liabilities excluding Separate Accounts (Line 26)	45,711,224,770	3,275,435,704	48,986,660,474
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	45,711,224,770	3,275,435,704	48,986,660,474
23.	Capital & surplus (Line 38)	6,172,487,404	XXX	6,172,487,404
24.	Total liabilities, capital & surplus (Line 39)	51,883,712,175	3,275,435,704	55,159,147,879
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,189,466,341		
26.	Claim reserves	85,969,363		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	2,518,479,487		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	5,793,915,191		
34.	Premiums and considerations	89,740,937		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	89,740,937		
41.	Total net credit for ceded reinsurance	5,704,174,253		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	35,213,514	194,989	42,003,967		77,412,470	
2. Alaska	AK	L	2,087,464		4,860,308		6,947,773	
3. Arizona	AZ	L	34,525,743		29,601,278		64,127,021	
4. Arkansas	AR	L	10,492,317		16,093,794		26,586,111	
5. California	CA	L	222,971,110	989,464	410,763,546		634,724,120	
6. Colorado	CO	L	43,205,946	96,951	25,789,405		69,092,302	
7. Connecticut	CT	L	89,226,280		39,935,336		129,161,616	
8. Delaware	DE	L	12,769,264		5,405,620		18,174,884	
9. District of Columbia	DC	L	10,162,489	176,878	19,840,352		30,179,718	
10. Florida	FL	L	262,322,288	2,013,200	247,469,534		511,805,022	
11. Georgia	GA	L	128,593,127	1,880,774	98,968,546		229,442,447	16,628
12. Hawaii	HI	L	30,855,127		5,577,332		36,432,459	
13. Idaho	ID	L	2,797,711		2,267,086		5,064,797	
14. Illinois	IL	L	97,082,442	196,958	171,229,617		268,509,017	
15. Indiana	IN	L	55,586,753		62,889,412		118,476,165	
16. Iowa	IA	L	29,022,514		5,741,753		34,764,267	
17. Kansas	KS	L	9,007,487		17,049,715		26,057,202	
18. Kentucky	KY	L	22,738,784	293,229	33,764,576		56,796,589	
19. Louisiana	LA	L	44,369,744	859,029	36,083,957		81,312,730	
20. Maine	ME	L	8,817,442		2,044,203		10,861,644	
21. Maryland	MD	L	75,635,738		58,735,696		134,371,434	
22. Massachusetts	MA	L	160,612,493	280,240	82,525,185		243,417,918	306,564
23. Michigan	MI	L	47,334,288	35,782	92,002,091		139,372,161	
24. Minnesota	MN	L	62,711,395	102,928	21,140,953		83,955,276	
25. Mississippi	MS	L	21,096,139		32,327,633		53,423,772	
26. Missouri	MO	L	32,328,500		69,720,177		102,048,677	
27. Montana	MT	L	10,852,106		7,975,313		18,827,419	
28. Nebraska	NE	L	8,854,745	552,854	7,638,441		17,046,040	
29. Nevada	NV	L	25,177,966		28,407,858		53,585,824	
30. New Hampshire	NH	L	20,554,854		7,280,138		27,834,992	
31. New Jersey	NJ	L	386,468,706	1,245,208	116,508,191		504,222,104	10,481
32. New Mexico	NM	L	4,464,447		3,919,868		8,384,315	
33. New York	NY	L	858,334,853	4,318,937	398,802,966		1,261,456,756	
34. North Carolina	NC	L	81,261,860	25,737	71,870,667		153,158,263	64,074
35. North Dakota	ND	L	8,258,382		2,432,840		10,691,222	
36. Ohio	OH	L	124,467,321	253,502	126,905,615		251,626,438	
37. Oklahoma	OK	L	17,213,345		21,864,920		39,078,265	
38. Oregon	OR	L	30,506,763		24,702,286		55,209,049	
39. Pennsylvania	PA	L	201,578,905	216,281	125,944,838		327,740,024	
40. Rhode Island	RI	L	7,466,159	53,568	1,907,133		9,426,860	
41. South Carolina	SC	L	36,768,149		52,189,615		88,957,764	59,000
42. South Dakota	SD	L	4,320,541		2,844,018		7,164,559	
43. Tennessee	TN	L	43,736,175	818,155	49,212,150		93,766,480	
44. Texas	TX	L	173,082,683	332,143	259,445,662		432,860,489	
45. Utah	UT	L	16,465,931		7,116,812		23,582,743	
46. Vermont	VT	L	2,864,123	300	1,130,721		3,995,143	
47. Virginia	VA	L	79,514,117	237,229	79,642,604		159,393,951	
48. Washington	WA	L	23,309,416	65,000	19,349,322		42,723,738	
49. West Virginia	WV	L	9,447,619		15,906,764		25,354,384	
50. Wisconsin	WI	L	30,348,957		26,168,803		56,517,760	
51. Wyoming	WY	L	2,943,792		2,279,518		5,223,310	
52. American Samoa	AS	N	3,015		1,826		4,841	
53. Guam	GU	N						
54. Puerto Rico	PR	N	185,639		46,153		231,792	
55. U.S. Virgin Islands	VI	N	3,095		15,849		18,944	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	81,521		72,723		154,244	
58. Aggregate Other Alien	OT	XXX	20,150,729		60,270		20,211,000	
59. Subtotal		(a) 51	3,780,252,010	15,239,336	3,095,474,957		6,890,966,303	456,747
90. Reporting entity contributions for employee benefits plans		XXX	2,682,140		1,882,243		4,564,383	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	631,541,043	767,066			632,308,109	
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	18,562,954		11,907,017		30,469,971	
94. Aggregate or other amounts not allocable by State		XXX	149,411,722				149,411,722	
95. Totals (Direct Business)		XXX	4,582,449,869	16,006,402	3,109,264,217		7,707,720,488	456,747
96. Plus reinsurance assumed		XXX	37,702,640		464,803,241		502,505,881	
97 Totals (All Business)		XXX	4,620,152,509	16,006,402	3,574,067,458		8,210,226,369	456,747
98. Less reinsurance ceded		XXX	260,489,210		199,219,117		459,708,327	
99. Totals (All Business) less Reinsurance Ceded		XXX	4,359,663,299	16,006,402	(b) 3,374,848,341		7,750,518,042	456,747
DETAILS OF WRITE-INS								
58001. Other alien		XXX	20,150,729		60,270		20,211,000	
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	20,150,729		60,270		20,211,000	
9401. Paid-up		XXX	149,411,722				149,411,722	
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	149,411,722				149,411,722	

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

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

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

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

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

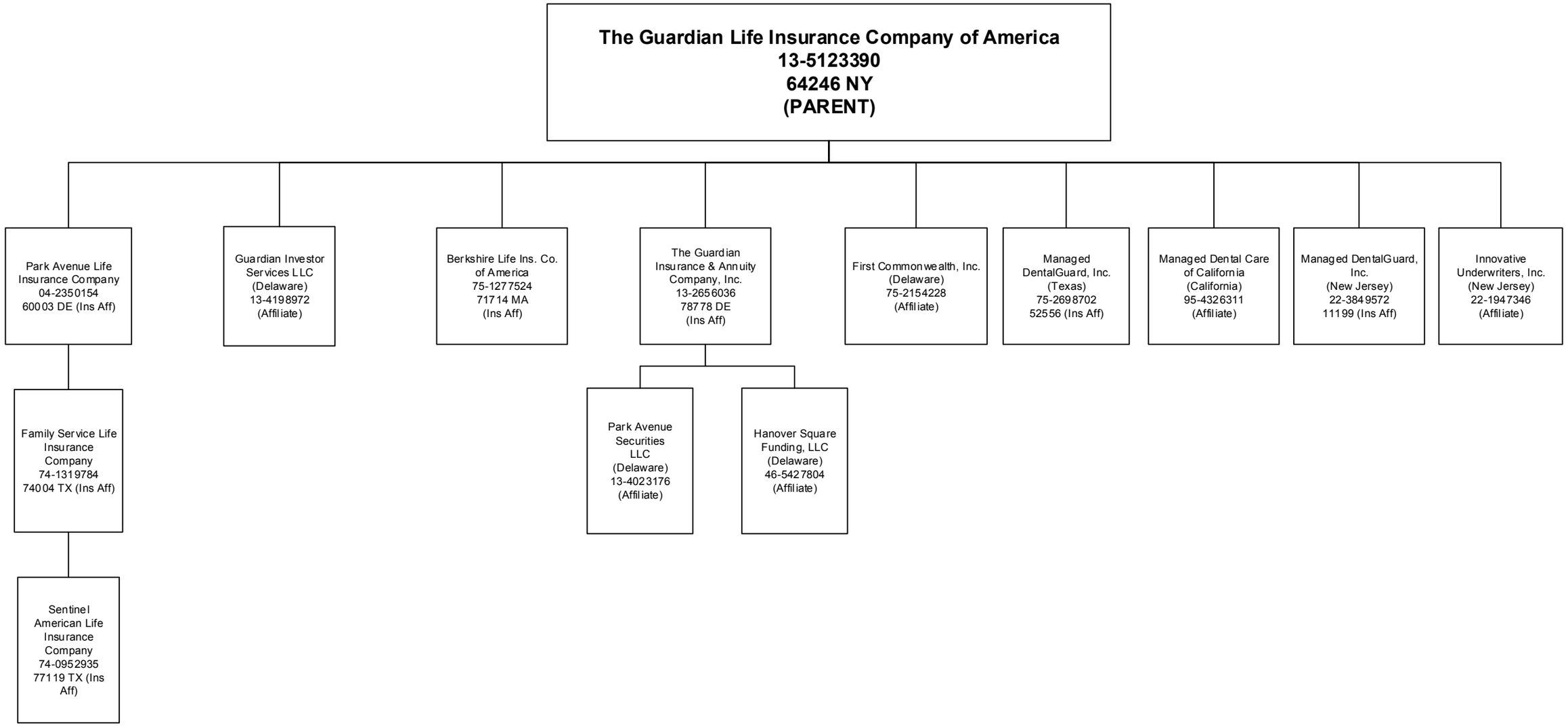
Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

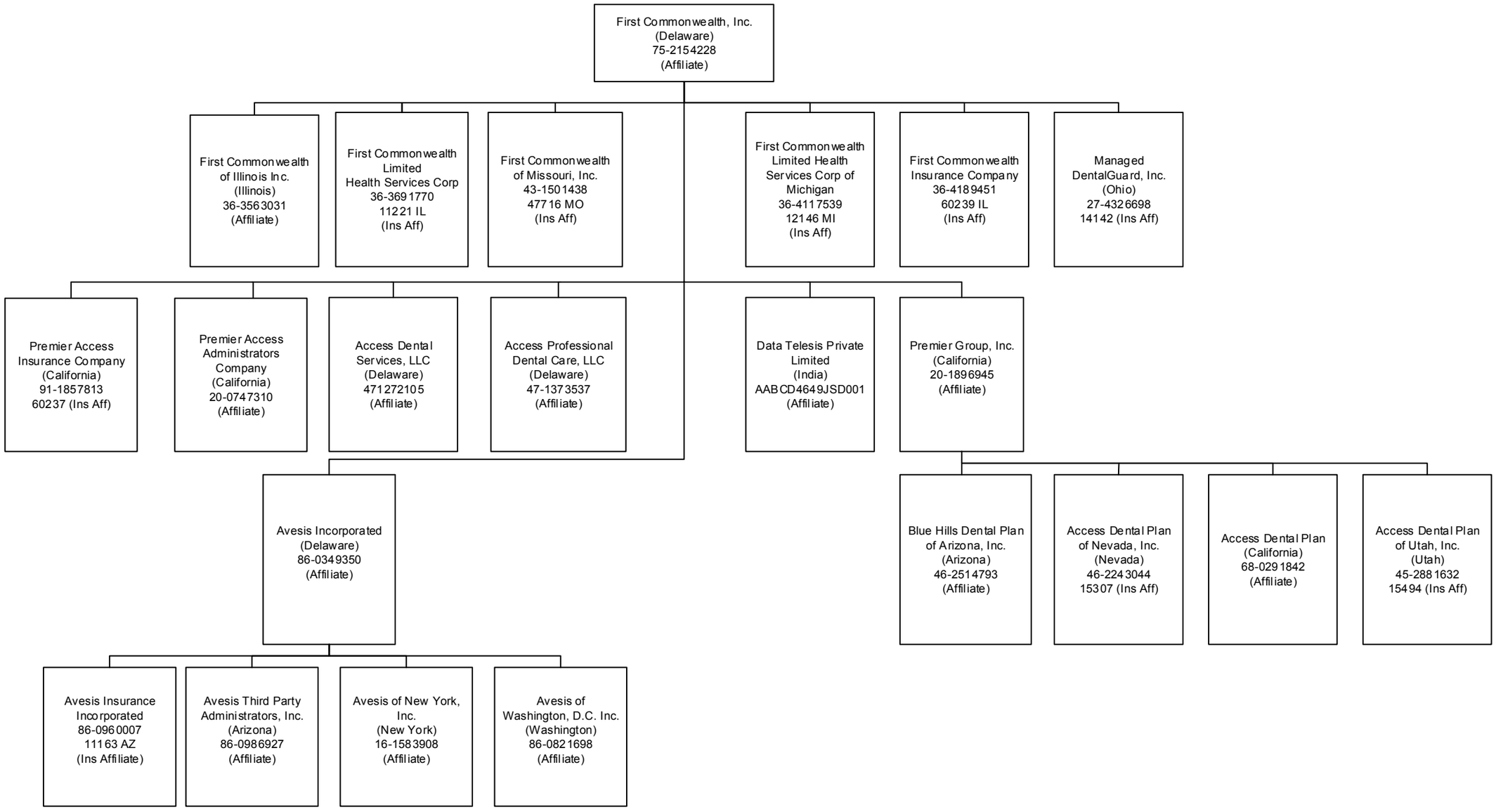
SCHEDULE T - PART 2

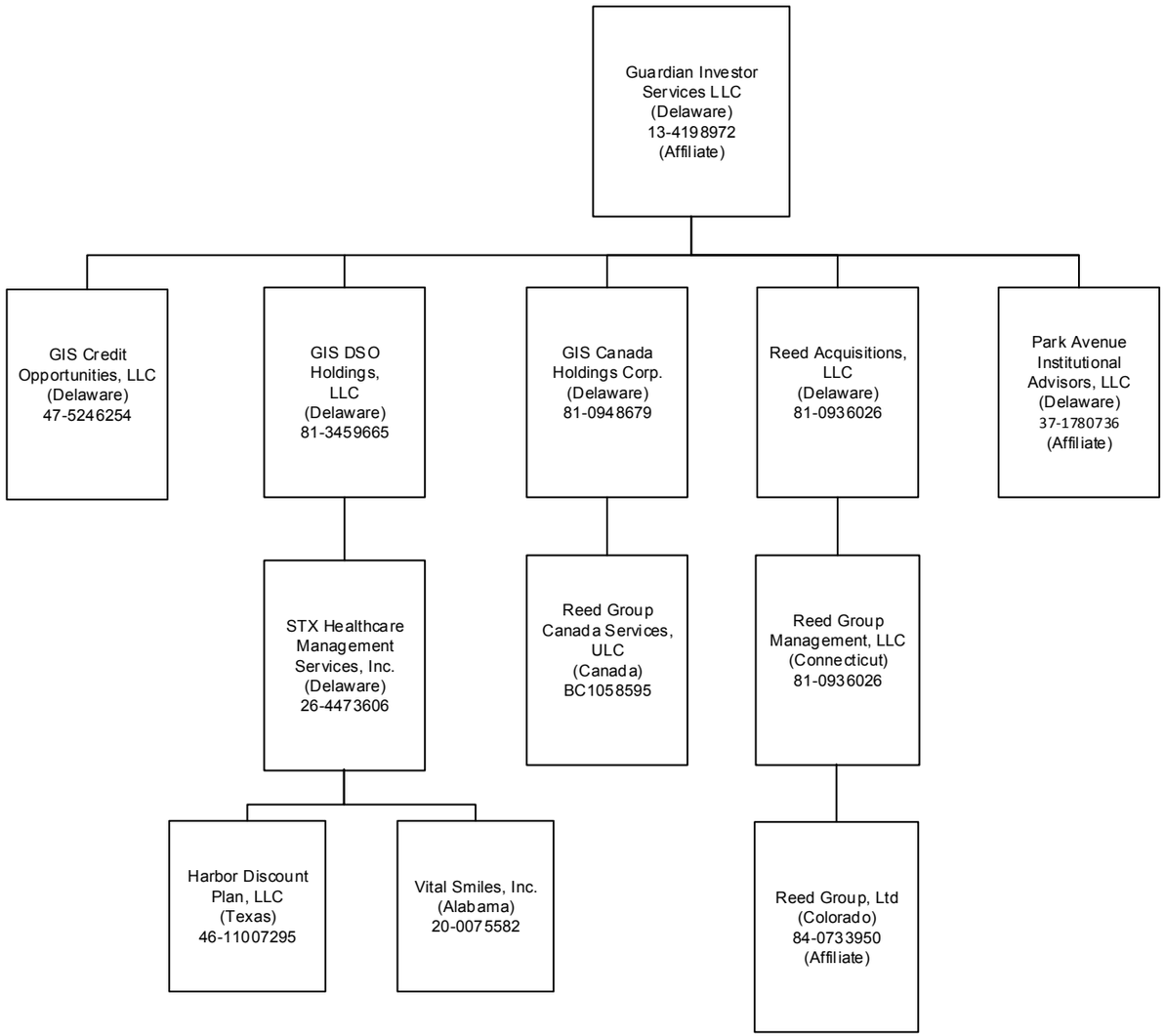
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	35,213,514	194,989	13,503,919			48,912,422
2. Alaska	AK	2,087,464		2,018,572			4,106,036
3. Arizona	AZ	34,525,743		7,962,090			42,487,833
4. Arkansas	AR	10,492,317		4,193,455			14,685,771
5. California	CA	222,971,110	989,464	103,350,755			327,311,329
6. Colorado	CO	43,205,946	96,951	8,446,192			51,749,089
7. Connecticut	CT	89,226,280		12,243,800			101,470,080
8. Delaware	DE	12,769,264		1,501,511			14,270,775
9. District of Columbia	DC	10,162,489	176,878	6,013,586			16,352,953
10. Florida	FL	262,322,288	2,013,200	38,629,728			302,965,215
11. Georgia	GA	128,593,127	1,880,774	32,349,576		16,628	162,840,105
12. Hawaii	HI	30,855,127		5,301,725			36,156,852
13. Idaho	ID	2,797,711		894,193			3,691,904
14. Illinois	IL	97,082,442	196,958	40,191,900			137,471,299
15. Indiana	IN	55,586,753		17,053,148			72,639,901
16. Iowa	IA	29,022,514		2,464,736			31,487,250
17. Kansas	KS	9,007,487		3,843,977			12,851,463
18. Kentucky	KY	22,738,784	293,229	10,122,313			33,154,326
19. Louisiana	LA	44,369,744	859,029	8,583,034			53,811,807
20. Maine	ME	8,817,442		928,069			9,745,511
21. Maryland	MD	75,635,738		22,874,159			98,509,897
22. Massachusetts	MA	160,612,493	280,240	33,785,346		306,564	194,984,642
23. Michigan	MI	47,334,288	35,782	32,184,752			79,554,822
24. Minnesota	MN	62,711,395	102,928	10,892,104			73,706,428
25. Mississippi	MS	21,096,139		5,195,543			26,291,682
26. Missouri	MO	32,328,500		22,013,257			54,341,757
27. Montana	MT	10,852,106		1,078,998			11,931,104
28. Nebraska	NE	8,854,745	552,854	2,400,670			11,808,269
29. Nevada	NV	25,177,966		5,187,311			30,365,277
30. New Hampshire	NH	20,554,854		3,615,004			24,169,858
31. New Jersey	NJ	386,468,706	1,245,208	40,025,939		10,481	427,750,333
32. New Mexico	NM	4,464,447		1,437,863			5,902,310
33. New York	NY	858,334,853	4,318,937	116,225,278			978,879,067
34. North Carolina	NC	81,261,860	25,737	17,291,460		64,074	98,643,131
35. North Dakota	ND	8,258,382		1,242,785			9,501,167
36. Ohio	OH	124,467,321	253,502	33,154,692			157,875,515
37. Oklahoma	OK	17,213,345		8,184,774			25,398,119
38. Oregon	OR	30,506,763		7,842,681			38,349,444
39. Pennsylvania	PA	201,578,905	216,281	37,157,898			238,953,085
40. Rhode Island	RI	7,466,159	53,568	1,541,735			9,061,462
41. South Carolina	SC	36,768,149		13,295,329		59,000	50,122,478
42. South Dakota	SD	4,320,541		616,013			4,936,553
43. Tennessee	TN	43,736,175	818,155	12,181,818			56,736,148
44. Texas	TX	173,082,683	332,143	55,969,785			229,384,611
45. Utah	UT	16,465,931		1,758,354			18,224,285
46. Vermont	VT	2,864,123	300	480,662			3,345,084
47. Virginia	VA	79,514,117	237,229	26,341,971			106,093,318
48. Washington	WA	23,309,416	65,000	7,809,343			31,183,759
49. West Virginia	WV	9,447,619		3,298,277			12,745,897
50. Wisconsin	WI	30,348,957		9,090,268			39,439,224
51. Wyoming	WY	2,943,792		444,743			3,388,535
52. American Samoa	AS	3,015		1,826			4,841
53. Guam	GU						
54. Puerto Rico	PR	185,639		46,153			231,792
55. U.S. Virgin Islands	VI	3,095		15,849			18,944
56. Northern Mariana Islands	MP						
57. Canada	CAN	81,521		72,723			154,244
58. Aggregate Other Alien	OT	20,150,729		60,270			20,211,000
59. Total		3,780,252,010	15,239,336	854,411,911		456,747	4,650,360,004


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)
Sentinel American Life Insurance Company
74-0952935
77119 TX (Ins Aff)
Park Avenue Securities LLC
(Delaware)
13-4023176
(Affiliate)
Hanover Square Funding, LLC
(Delaware)
46-5427804
(Affiliate)


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)
Access Dental Services, LLC
(Delaware)
471272105
(Affiliate)
Access Professional Dental Care, LLC
(Delaware)
47-1373537
(Affiliate)
Data Telesis Private Limited
(India)
AABCD4649JSD001
(Affiliate)
Premier Group, Inc.
(California)
20-1896945
(Affiliate)
Avesis Incorporated
(Delaware)
86-0349350
(Affiliate)
Blue Hills Dental Plan of Arizona, Inc.
(Arizona)
46-2514793
(Affiliate)
Access Dental Plan of Nevada, Inc.
(Nevada)
46-2243044
15307 (Ins Aff)
Access Dental Plan
(California)
68-0291842
(Affiliate)
Access Dental Plan of Utah, Inc.
(Utah)
45-2881632
15494 (Ins Aff)
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)
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	First Commonwealth Inc.	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	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	

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 *
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.		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				Blue Hills Dental Plan of Arizona, 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		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		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

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
64246	13-5123390	Guardian Life Insurance Company of America	6,186,400	(312,960,126)	26,617,600		281,459,607	131,982,981		(147,800,000)	(14,513,537)	(564,437,987)
78778	13-2656036	Guardian Insurance & Annuity Company, Inc.		100,000,000			(142,875,201)	3,407,194		134,800,000	95,331,993	179,749,313
00000	13-4198972	Guardian Investor Services LLC		186,733,985			17,360,011				204,093,996	
71714	75-1277524	Berkshire Life Insurance Company of America		(20,000,000)			(111,154,779)	(135,390,175)			(266,544,954)	384,688,674
60003	04-2350154	Park Avenue Life Insurance Company					(3,352,687)				(3,352,687)	
00000	95-4326311	Managed Dental Care of California	(5,086,400)				(3,426,569)				(8,512,969)	
11199	22-3849572	Managed DentalGuard Inc. (New Jersey)					(1,679,342)				(1,679,342)	
52556	75-2698702	Managed DentalGuard Inc. (Texas)	(620,000)				(1,770,485)				(2,390,485)	
14142	27-4326698	Managed DentalGuard, Inc. (Ohio)					(48,515)				(48,515)	
00000	13-4023176	Park Avenue Securities, LLC					5,881,770				5,881,770	
74004	74-1319784	Family Service Life Insurance Company					(5,773,353)				(5,773,353)	
77119	74-0952935	Sentinel American Life Insurance Company					(686,904)				(686,904)	
00000	22-1947346	Innovative Underwriters, Inc.	(480,000)				(598,015)				(1,078,015)	
00000	46-5427804	Hanover Square Funding, LLC					(1,715,495)			13,000,000	11,284,505	
00000	94-3321067	RS Investment Management Co. LLC					(430,628)				(430,628)	
00000	46-1177352	RS Funds Distributor LLC					(1,803,185)				(1,803,185)	
00000	37-1780736	Park Avenue Institutional Advisers, LLC					(7,962,653)				(7,962,653)	
00000		Park Avenue Institutional Advisers CLO Ltd 2016-1			(26,617,600)						(26,617,600)	
00000	75-2154228	First Commonwealth Inc.	15,226,500	46,226,141			1,887,134				63,339,775	
60239	36-4189451	First Commonwealth Insurance Company	(5,660,000)				(15,316,473)				(20,976,473)	
00000	36-3563031	First Commonwealth of Illinois, Inc.					12,893,578				12,893,578	
11221	36-3691770	First Commonwealth Limited Health Services Corporation (IL)	(130,000)				(127,689)				(257,689)	
47716	43-1501438	First Commonwealth of Missouri, Inc.	(500,000)				(623,796)				(1,123,796)	
12146	36-4117539	First Commonwealth Limited Health Services Corporation of Michigan	(760,000)				(2,818,118)				(3,578,118)	
00000	84-0733950	Reed Group Ltd.					(160,223)				(160,223)	
00000	81-0948679	GIS Canada Holdings Corp					(217,934)				(217,934)	
00000	04-3331304	Reed Group Management LLC					(2,198,683)				(2,198,683)	
00000	68-0291842	Access Dental Plan					(5,133,465)				(5,133,465)	
60237	91-1857813	Premier Access Insurance Company	(8,176,500)				(10,146,062)				(18,322,562)	
00000		Data Telesis Private Limited					5,597,644				5,597,644	
15307	46-2243044	Access Dental Plan of Nevada					52,894				52,894	
15494	45-2881632	Access Dental Plan of Utah					(428)				(428)	
00000	47-1373537	Access Professional Dental Care, LLC					2,606,236				2,606,236	
00000	47-1272105	Access Dental Services, LLC					(2,550,209)				(2,550,209)	
00000	26-4473606	STX Healthcare Management Services, Inc.					45,670				45,670	
00000		Harbor Discount Plan LLC					(49,230)				(49,230)	
00000	20-0075582	Vital Smiles, Inc.					7,518				7,518	
00000	86-0349350	Avesis Incorporated					(5,435,250)				(5,435,250)	

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11163	86-0960007	Avesis Insurance Incorporated					(1,974)				(1,974)	
00000	86-0986927	Avesis Third Party Administrators, Inc					265,284				265,284	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	YES
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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17. Only filed with the State of Domicile - not with NAIC
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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]

32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]

36. Medicare Part D Coverage Supplement [Document Identifier 365]

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

41. Long-Term Care Experience Reporting Forms [Document Identifier 306]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Modco receivable	147,884		147,884	156,705
2505.	Premium tax receivable	41,883		41,883	1,144,317
2506.	Prepaid asset - pension plan	9,332,939	9,332,938		
2507.	Leasehold improvements	8,618,145	8,618,145		
2597.	Summary of remaining write-ins for Line 25 from overflow page	18,140,851	17,951,084	189,767	1,301,022

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Reserve for special litigation expense	2,983,568	823,568
2505.	Contingency reserve for group life premiums and retired lives	1,453,110	2,979,043
2506.	Miscellaneous reinsurance liabilities	60,589	
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,497,267	3,802,610

Additional Write-ins for Liabilities Line 34

		1 Current Year	2 Prior Year
3404.	Affordable care act fee		34,903,000
3497.	Summary of remaining write-ins for Line 34 from overflow page		34,903,000

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Miscellaneous income	10,313,450	15,788,040
08.305.	Service fees	1,250,623	300,569
08.306.	Premiums on all other lines of business		231
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	11,564,073	16,088,840

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Interest expense on funds held ceded	677,110	272,982
2705.	Fines & penalties of regulatory authorities	145,576	176,161
2706.	Death benefits on all other lines of business - aviation	124,821	81,075
2707.	Interest on fines & penalties of regulatory authorities	9,952	5,480
2708.	Commissions on all other lines of business	5,431	6,032
2709.	Losses on all other lines of business	(326,124)	(364,688)
2797.	Summary of remaining write-ins for Line 27 from overflow page	636,767	177,043

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.	Joint venture administration expenses	267,615					267,615
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	267,615					267,615

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
08.304. Miscellaneous income	10,313,449		1,029,283	78,620	25,965		284,538	1,207,399	7,682,765		4,863	17
08.305. Service fees	1,250,623		7,602						1,243,021			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	11,564,072		1,036,885	78,620	25,965		284,538	1,207,399	8,925,786		4,863	17

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
2704. Interest expense on funds held ceded	677,110		677,110									
2705. Fines & penalties of regulatory authorities	145,576		70,530	139			9,150		65,757			
2706. Death benefits on all other lines of business- aviation	124,821											124,821
2707. Interest on fines & penalties of regulatory authorities	9,952		5,034	10			653		4,255			
2708. Commissions on all other line of business	5,431											5,431
2709. Losses on all other lines of business	(326,124)											(326,124)
2797. Summary of remaining write-ins for Line 27 from overflow page	636,767		752,673	149			9,804		70,012			(195,871)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,597,534,017	3.405	1,597,534,017		1,597,534,017	3.405
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,678,572	0.008	3,678,572		3,678,572	0.008
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	36,856,331	0.079	36,856,331		36,856,331	0.079
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	390,426,205	0.832	390,426,205		390,426,205	0.832
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	229,725,568	0.490	229,725,568		229,725,568	0.490
1.43 Revenue and assessment obligations	1,619,718,445	3.452	1,619,718,445		1,619,718,445	3.452
1.44 Industrial development and similar obligations	6,089,325	0.013	6,089,325		6,089,325	0.013
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000				0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000				0.000
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000				0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	16,757,832	0.036	16,757,832		16,757,832	0.036
1.523 All other	1,456,799,939	3.105	1,456,799,939		1,456,799,939	3.105
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	23,082,259,525	49.193	23,082,259,525		23,082,259,525	49.197
2.2 Unaffiliated non-U.S. securities (including Canada)	7,007,505,012	14.935	7,007,505,012		7,007,505,012	14.936
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	143,257,595	0.305	143,257,595		143,257,595	0.305
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	40,486,681	0.086	40,486,681		40,486,681	0.086
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	294,659,581	0.628	294,659,581		294,659,581	0.628
3.4 Other equity securities:						
3.41 Affiliated	1,043,744,923	2.224	1,043,744,923		1,043,744,923	2.225
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development	93,317,998	0.199	93,317,998		93,317,998	0.199
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	3,378,243,682	7.200	3,378,243,682		3,378,243,682	7.200
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	2,965,563	0.006	2,965,563		2,965,563	0.006
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	360,971,454	0.769	360,971,455		360,971,455	0.769
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)	10,263,514	0.022	10,263,514		10,263,514	0.022
6. Contract loans	3,405,117,738	7.257	3,405,117,738		3,405,117,738	7.258
7. Derivatives	41,050,789	0.087	41,050,789		41,050,789	0.087
8. Receivables for securities	26,819,916	0.057	26,819,916		26,819,916	0.057
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	821,842,798	1.752	821,842,798		821,842,798	1.752
11. Other invested assets	1,811,428,489	3.861	1,808,240,510		1,808,240,510	3.854
12. Total invested assets	46,921,521,492	100.000	46,918,333,516		46,918,333,516	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		429,569,136
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	67,431,824	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	7,405,757	74,837,582
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(58,369,783)	
	3.2 Totals, Part 3, Column 11		(58,369,783)
4.	Total gain (loss) on disposals, Part 3, Column 18		28,332,797
5.	Deduct amounts received on disposals, Part 3, Column 15		81,086,288
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	18,291,684	
	8.2 Totals, Part 3, Column 9	791,222	19,082,906
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		374,200,538
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		374,200,538

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,387,932,687
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	661,176,394	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,097,771	663,274,165
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	870,752	
	3.2 Totals, Part 3, Column 11		870,752
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(1,558,163)
7.	Deduct amounts received on disposals, Part 3, Column 15		573,901,235
8.	Deduct amortization of premium and mortgage interest points and commitment fees		5,056,519
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,471,561,688
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,471,561,688
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,471,561,688

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,902,989,254
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	24,783,058	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	602,420,643	627,203,701
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(111,267,240)	
	5.2 Totals, Part 3, Column 9	16,505,063	(94,762,178)
6.	Total gain (loss) on disposals, Part 3, Column 19		37,143,892
7.	Deduct amounts received on disposals, Part 3, Column 16		624,441,478
8.	Deduct amortization of premium and depreciation		1,872,445
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(4,353,316)	
	9.2 Totals, Part 3, Column 14		(4,353,316)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	45,672,071	
	10.2 Totals, Part 3, Column 11		45,672,071
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,796,235,359
12.	Deduct total nonadmitted amounts		3,187,980
13.	Statement value at end of current period (Line 11 minus Line 12)		1,793,047,379

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,345,128,145
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,722,370,080
3.	Accrual of discount		28,026,352
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(3,643,597)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(27,525,672)	
	4.4. Part 4, Column 11	5,526,498	(25,642,771)
5.	Total gain (loss) on disposals, Part 4, Column 19		395,083,974
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,387,296,408
7.	Deduct amortization of premium		77,604,322
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(24,119,042)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		(24,119,042)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		36,975,946,008
11.	Deduct total nonadmitted amounts		6,446,457
12.	Statement value at end of current period (Line 10 minus Line 11)		36,969,499,551

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,602,377,088	1,576,642,777	1,602,922,079	1,573,556,092
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	36,856,331	36,553,450	36,825,000	37,500,000
	4.	Totals	1,639,233,419	1,613,196,227	1,639,747,079	1,611,056,092
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	390,426,206	432,340,068	394,213,935	373,825,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	229,725,568	251,101,149	231,556,290	220,805,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	2,274,358,200	2,433,705,300	2,293,376,720	2,183,393,447
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	23,670,059,265	24,359,434,387	23,797,759,538	23,294,585,877
	9.	Canada	842,760,413	890,226,604	846,279,377	839,132,776
	10.	Other Countries	6,386,662,761	6,536,049,770	6,434,606,132	6,352,059,137
	11.	Totals	30,899,482,439	31,785,710,761	31,078,645,047	30,485,777,790
Parent, Subsidiaries and Affiliates	12.	Totals	14,124,961	14,124,961	14,124,961	14,124,961
	13.	Total Bonds	35,447,350,793	36,530,178,466	35,651,664,032	34,888,982,290
PREFERRED STOCKS	14.	United States	40,486,681	50,139,436	40,486,681	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	40,486,681	50,139,436	40,486,681	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	40,486,681	50,139,436	40,486,681	
COMMON STOCKS	20.	United States	436,445,366	436,445,366	445,325,757	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	1,471,810	1,471,810	1,273,274	
	23.	Totals	437,917,176	437,917,176	446,599,031	
Parent, Subsidiaries and Affiliates	24.	Totals	1,050,191,379	1,050,191,379	1,345,797,429	
	25.	Total Common Stocks	1,488,108,555	1,488,108,555	1,792,396,460	
	26.	Total Stocks	1,528,595,236	1,538,247,991	1,832,883,141	
	27.	Total Bonds and Stocks	36,975,946,029	38,068,426,457	37,484,547,173	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	569,856,856	574,372,588	145,976,048	55,030,354	826,113,081	XXX	2,171,348,927	6.0	2,308,071,414	7.1	2,155,389,065	15,959,862
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	569,856,856	574,372,588	145,976,048	55,030,354	826,113,081	XXX	2,171,348,927	6.0	2,308,071,414	7.1	2,155,389,065	15,959,862
2. All Other Governments												
2.1 NAIC 1		10,000,000	20,000,000			XXX	30,000,000	0.1	31,567,771	0.1	30,000,000	
2.2 NAIC 2					6,856,331	XXX	6,856,331	0.0	115,801,390	0.4	6,856,331	
2.3 NAIC 3						XXX			9,223,425	0.0		
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		10,000,000	20,000,000		6,856,331	XXX	36,856,331	0.1	156,592,586	0.5	36,856,331	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		52,704,708	43,551,220	82,924,811	117,275,942	XXX	296,456,681	0.8	316,474,383	1.0	296,456,680	1
3.2 NAIC 2		7,007,057	31,688,338	55,274,130		XXX	93,969,525	0.3	93,996,172	0.3	93,969,525	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		59,711,765	75,239,558	138,198,941	117,275,942	XXX	390,426,206	1.1	410,470,555	1.3	390,426,205	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		14,814,086	56,528,278	80,400,581	77,982,623	XXX	229,725,568	0.6	274,915,754	0.8	229,725,568	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		14,814,086	56,528,278	80,400,581	77,982,623	XXX	229,725,568	0.6	274,915,754	0.8	229,725,568	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	26,476	40,617,062	291,109,881	381,748,095	1,529,759,607	XXX	2,243,261,121	6.2	2,123,997,780	6.5	2,243,261,116	5
5.2 NAIC 2			8,602,124	13,633,261	8,861,694	XXX	31,097,079	0.1	17,664,183	0.1	31,097,080	(1)
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	26,476	40,617,062	299,712,005	395,381,356	1,538,621,301	XXX	2,274,358,200	6.3	2,141,661,963	6.6	2,274,358,196	4

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	98,302,908	2,372,621,608	3,907,283,969	1,702,703,150	5,688,688,510	XXX	13,769,600,145	38.0	11,760,080,958	36.1	9,586,659,697	4,182,940,448
6.2 NAIC 2	459,748,356	2,553,086,619	6,122,769,599	1,883,841,057	3,770,405,777	XXX	14,789,851,408	40.8	13,267,450,831	40.8	7,650,998,907	7,138,852,501
6.3 NAIC 3	56,945,879	404,938,698	557,815,530	61,421,566	121,202,646	XXX	1,202,324,319	3.3	994,163,250	3.1	624,499,614	577,824,705
6.4 NAIC 4	5,468,393	359,343,377	517,411,621	1,864,073	11,219,219	XXX	895,306,683	2.5	892,942,016	2.7	664,251,075	231,055,608
6.5 NAIC 5	6,483,403	64,458,470	21,423,425		9,483,743	XXX	101,849,041	0.3	124,582,828	0.4	25,675,937	76,173,104
6.6 NAIC 6		2,184,902				XXX	2,184,902	0.0			2,184,903	(1)
6.7 Totals	626,948,939	5,756,633,674	11,126,704,144	3,649,829,846	9,600,999,895	XXX	30,761,116,498	84.8	27,039,219,883	83.1	18,554,270,133	12,206,846,365
7. Hybrid Securities												
7.1 NAIC 1	10,011,248			5,291,232	19,970,973	XXX	35,273,453	0.1	38,289,901	0.1	15,136,533	20,136,920
7.2 NAIC 2					23,000,000	XXX	23,000,000	0.1	36,165,497	0.1	23,000,000	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	10,011,248			5,291,232	42,970,973	XXX	58,273,453	0.2	74,455,398	0.2	38,136,533	20,136,920
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	161,924,961					XXX	161,924,961	0.4	120,400,000	0.4		161,924,961
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX			14,124,961	0.0		
8.6 NAIC 6						XXX						
8.7 Totals	161,924,961					XXX	161,924,961	0.4	134,524,961	0.4		161,924,961
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	70,846,009	70,846,009	0.2	XXX	XXX	70,846,009	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	107,904,638	107,904,638	0.3	XXX	XXX	107,904,638	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	178,750,647	178,750,647	0.5	XXX	XXX	178,750,647	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 840,122,449	3,065,130,052	4,464,449,396	2,308,098,223	8,259,790,736		18,937,590,856	52.2	XXX	XXX	14,556,628,659	4,380,962,197
10.2 NAIC 2	(d) 459,748,356	2,560,093,676	6,163,060,061	1,952,748,448	3,809,123,802	70,846,009	15,015,620,352	41.4	XXX	XXX	7,876,767,852	7,138,852,500
10.3 NAIC 3	(d) 56,945,879	404,938,698	557,815,530	61,421,566	121,202,646		1,202,324,319	3.3	XXX	XXX	624,499,614	577,824,705
10.4 NAIC 4	(d) 5,468,393	359,343,377	517,411,621	1,864,073	11,219,219	107,904,638	1,003,211,321	2.8	XXX	XXX	772,155,713	231,055,608
10.5 NAIC 5	(d) 6,483,403	64,458,470	21,423,425		9,483,743		(c) 101,849,041	0.3	XXX	XXX	25,675,937	76,173,104
10.6 NAIC 6	(d)	2,184,902					(c) 2,184,902	0.0	XXX	XXX	2,184,903	(1)
10.7 Totals	1,368,768,480	6,456,149,175	11,724,160,033	4,324,132,310	12,210,820,146	178,750,647	(b) 36,262,780,791	100.0	XXX	XXX	23,857,912,678	12,404,868,113
10.8 Line 10.7 as a % of Col. 7	3.8	17.8	32.3	11.9	33.7	0.5	100.0	XXX	XXX	XXX	65.8	34.2
11. Total Bonds Prior Year												
11.1 NAIC 1	1,000,633,259	1,919,708,894	5,158,424,498	1,891,090,683	7,003,940,627	XXX	XXX	XXX	16,973,797,961	52.2	13,356,503,710	3,617,294,251
11.2 NAIC 2	303,764,862	2,206,553,565	5,528,539,396	1,755,151,307	3,737,068,943	XXX	XXX	XXX	13,531,078,073	41.6	6,809,339,801	6,721,738,272
11.3 NAIC 3	15,192,464	408,969,205	512,487,618	34,343,004	32,394,384	XXX	XXX	XXX	1,003,386,675	3.1	502,811,684	500,574,991
11.4 NAIC 4	96,435,584	388,103,829	384,491,083	23,911,520		XXX	XXX	XXX	892,942,016	2.7	651,942,384	240,999,632
11.5 NAIC 5	4,033,750	56,960,051	62,709,027	15,004,961		XXX	XXX	XXX	(c) 138,707,789	0.4	104,820,469	33,887,320
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 Totals	1,420,059,919	4,980,295,544	11,646,651,622	3,719,501,475	10,773,403,954	XXX	XXX	XXX	(b) 32,539,912,514	100.0	21,425,418,048	11,114,494,466
11.8 Line 11.7 as a % of Col. 9	4.4	15.3	35.8	11.4	33.1	XXX	XXX	XXX	100.0	XXX	65.8	34.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1	636,708,115	1,920,491,750	2,792,695,900	1,706,803,958	7,499,928,936		14,556,628,659	40.1	13,356,503,710	41.0	14,556,628,659	XXX
12.2 NAIC 2	76,545,378	1,110,259,482	2,376,913,050	1,081,753,457	3,160,450,476	70,846,009	7,876,767,852	21.7	6,809,339,801	20.9	7,876,767,852	XXX
12.3 NAIC 3	8,425,998	178,814,392	269,106,400	56,660,625	111,492,199		624,499,614	1.7	502,811,684	1.5	624,499,614	XXX
12.4 NAIC 4	2,318,451	248,957,304	399,892,028	1,864,073	11,219,219	107,904,638	772,155,713	2.1	651,942,384	2.0	772,155,713	XXX
12.5 NAIC 5	6,483,404	5,865,133	3,843,657		9,483,743		25,675,937	0.1	104,820,469	0.3	25,675,937	XXX
12.6 NAIC 6		2,184,903					2,184,903	0.0			2,184,903	XXX
12.7 Totals	730,481,346	3,466,572,964	5,842,451,035	2,847,082,113	10,792,574,573	178,750,647	23,857,912,678	65.8	21,425,418,048	65.8	23,857,912,678	XXX
12.8 Line 12.7 as a % of Col. 7	3.1	14.5	24.5	11.9	45.2	0.7	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	2.0	9.6	16.1	7.9	29.8	0.5	65.8	XXX	XXX	XXX	65.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	203,414,334	1,144,638,302	1,671,753,496	601,294,265	759,861,800		4,380,962,197	12.1	3,617,294,251	11.1	XXX	4,380,962,197
13.2 NAIC 2	383,202,978	1,449,834,194	3,786,147,011	870,994,991	648,673,326		7,138,852,500	19.7	6,721,738,272	20.7	XXX	7,138,852,500
13.3 NAIC 3	48,519,881	226,124,306	288,709,130	4,760,941	9,710,447		577,824,705	1.6	500,574,991	1.5	XXX	577,824,705
13.4 NAIC 4	3,149,942	110,386,073	117,519,593				231,055,608	0.6	240,999,632	0.7	XXX	231,055,608
13.5 NAIC 5	(1)	58,593,337	17,579,768				76,173,104	0.2	33,887,320	0.1	XXX	76,173,104
13.6 NAIC 6		(1)					(1)	0.0			XXX	(1)
13.7 Totals	638,287,134	2,989,576,211	5,881,708,998	1,477,050,197	1,418,245,573		12,404,868,113	34.2	11,114,494,466	34.2	XXX	12,404,868,113
13.8 Line 13.7 as a % of Col. 7	5.1	24.1	47.4	11.9	11.4		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.8	8.2	16.2	4.1	3.9		34.2	XXX	XXX	XXX	XXX	34.2

(a) Includes $ 4,167,232,193 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 503,306,682 current year, $ 619,228,409 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ current year, $ 8,023,779 prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 802,766,667 ; NAIC 2 $ 9,007,012 ; NAIC 3 $ 2,002,195 ; NAIC 4 $ 1,654,122 ; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	569,856,857	574,372,588	145,976,048	53,865,855	826,113,081	XXX	2,170,184,429	6.0	2,306,804,528	7.1	2,154,224,567	15,959,862
1.2 Residential Mortgage-Backed Securities				1,164,499		XXX	1,164,499	0.0	1,266,886	0.0	1,164,499	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	569,856,857	574,372,588	145,976,048	55,030,354	826,113,081	XXX	2,171,348,928	6.0	2,308,071,414	7.1	2,155,389,066	15,959,862
2. All Other Governments												
2.1 Issuer Obligations		10,000,000	20,000,000		6,856,331	XXX	36,856,331	0.1	156,592,586	0.5	36,856,331	
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals		10,000,000	20,000,000		6,856,331	XXX	36,856,331	0.1	156,592,586	0.5	36,856,331	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		59,711,765	75,239,558	138,198,941	117,275,942	XXX	390,426,206	1.1	410,470,556	1.3	390,426,205	1
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		59,711,765	75,239,558	138,198,941	117,275,942	XXX	390,426,206	1.1	410,470,556	1.3	390,426,205	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		14,814,086	56,528,278	80,400,581	77,982,623	XXX	229,725,568	0.6	274,915,754	0.8	229,725,568	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals		14,814,086	56,528,278	80,400,581	77,982,623	XXX	229,725,568	0.6	274,915,754	0.8	229,725,568	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations		39,805,800	289,115,404	383,875,743	890,332,349	XXX	1,603,129,296	4.4	1,462,309,242	4.5	1,603,129,296	
5.2 Residential Mortgage-Backed Securities	26,476	811,312	10,981	11,505,613	648,288,952	XXX	660,643,334	1.8	662,651,470	2.0	660,643,334	
5.3 Commercial Mortgage-Backed Securities			10,585,621			XXX	10,585,621	0.0	15,701,248	0.0	10,585,621	
5.4 Other Loan-Backed and Structured Securities						XXX			1,000,000	0.0		
5.5 Totals	26,476	40,617,112	299,712,006	395,381,356	1,538,621,301	XXX	2,274,358,251	6.3	2,141,661,960	6.6	2,274,358,251	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	559,359,739	4,928,822,849	9,609,242,591	3,146,577,288	9,577,294,323	XXX	27,821,296,790	76.7	25,101,652,008	77.1	16,970,656,587	10,850,640,203
6.2 Residential Mortgage-Backed Securities		158,535,977	434,079,386	115,733,687	23,705,572	XXX	732,054,622	2.0	548,629,117	1.7	135,279,265	596,775,357
6.3 Commercial Mortgage-Backed Securities	50,264,224	483,202,273	1,049,397,335	358,928,474		XXX	1,941,792,306	5.4	1,124,885,927	3.5	1,340,350,754	601,441,552
6.4 Other Loan-Backed and Structured Securities	17,324,976	186,072,575	33,984,870	28,590,397		XXX	265,972,818	0.7	264,052,834	0.8	107,983,472	157,989,346
6.5 Totals	626,948,939	5,756,633,674	11,126,704,182	3,649,829,846	9,600,999,895	XXX	30,761,116,536	84.8	27,039,219,886	83.1	18,554,270,078	12,206,846,458
7. Hybrid Securities												
7.1 Issuer Obligations					33,125,671	XXX	33,125,671	0.1	43,261,120	0.1	28,125,285	5,000,386
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities	10,011,248			5,291,232	9,845,302	XXX	25,147,782	0.1	31,194,279	0.1	10,011,248	15,136,534
7.5 Totals	10,011,248			5,291,232	42,970,973	XXX	58,273,453	0.2	74,455,399	0.2	38,136,533	20,136,920
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	161,924,961					XXX	161,924,961	0.4	134,524,961	0.4		161,924,961
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals	161,924,961					XXX	161,924,961	0.4	134,524,961	0.4		161,924,961

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	178,750,647	178,750,647	0.5	XXX	XXX	178,750,647	
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	178,750,647	178,750,647	0.5	XXX	XXX	178,750,647	
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,291,141,557	5,627,527,088	10,196,101,879	3,802,918,408	11,528,980,320	XXX	32,446,669,252	89.5	XXX	XXX	21,413,143,839	11,033,525,413
10.2 Residential Mortgage-Backed Securities	26,476	159,347,289	434,090,367	128,403,799	671,994,524	XXX	1,393,862,455	3.8	XXX	XXX	797,087,098	596,775,357
10.3 Commercial Mortgage-Backed Securities	50,264,224	483,202,273	1,059,982,956	358,928,474		XXX	1,952,377,927	5.4	XXX	XXX	1,350,936,375	601,441,552
10.4 Other Loan-Backed and Structured Securities	27,336,224	186,072,575	33,984,870	33,881,629	9,845,302	XXX	291,120,600	0.8	XXX	XXX	117,994,720	173,125,880
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	178,750,647	178,750,647	0.5	XXX	XXX	178,750,647	
10.6 Totals	1,368,768,481	6,456,149,225	11,724,160,072	4,324,132,310	12,210,820,146	178,750,647	36,262,780,881	100.0	XXX	XXX	23,857,912,679	12,404,868,202
10.7 Line 10.6 as a % of Col. 7	3.8	17.8	32.3	11.9	33.7	0.5	100.0	XXX	XXX	XXX	65.8	34.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	1,298,408,372	4,615,881,371	10,542,187,525	3,354,968,757	10,079,084,730	XXX	XXX	XXX	29,890,530,755	91.9	19,611,999,272	10,278,531,483
11.2 Residential Mortgage-Backed Securities	666,299	41,035,089	219,150,186	273,221,163	678,474,736	XXX	XXX	XXX	1,212,547,473	3.7	1,144,605,583	67,941,890
11.3 Commercial Mortgage-Backed Securities	112,856,433	153,023,326	854,598,999	20,108,417		XXX	XXX	XXX	1,140,587,175	3.5	503,441,151	637,146,024
11.4 Other Loan-Backed and Structured Securities	8,128,814	170,355,759	30,714,916	71,203,139	15,844,485	XXX	XXX	XXX	296,247,113	0.9	165,372,041	130,875,072
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	1,420,059,918	4,980,295,545	11,646,651,626	3,719,501,476	10,773,403,951	XXX	XXX	XXX	32,539,912,516	100.0	21,425,418,047	11,114,494,469
11.7 Line 11.6 as a % of Col. 9	4.4	15.3	35.8	11.4	33.1	XXX	XXX	XXX	100.0	XXX	65.8	34.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	679,442,469	3,102,038,074	4,876,693,219	2,479,437,812	10,275,532,265	XXX	21,413,143,839	59.0	19,611,999,272	60.3	21,413,143,839	XXX
12.2 Residential Mortgage-Backed Securities	26,471	81,267,117	191,500,766	17,095,738	507,197,006	XXX	797,087,098	2.2	1,144,605,583	3.5	797,087,098	XXX
12.3 Commercial Mortgage-Backed Securities	50,264,224	209,748,167	752,095,661	338,828,323		XXX	1,350,936,375	3.7	503,441,151	1.5	1,350,936,375	XXX
12.4 Other Loan-Backed and Structured Securities	748,183	73,519,606	22,161,389	11,720,240	9,845,302	XXX	117,994,720	0.3	165,372,041	0.5	117,994,720	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	178,750,647	178,750,647	0.5	XXX	XXX	178,750,647	XXX
12.6 Totals	730,481,347	3,466,572,964	5,842,451,035	2,847,082,113	10,792,574,573	178,750,647	23,857,912,679	65.8	21,425,418,047	65.8	23,857,912,679	XXX
12.7 Line 12.6 as a % of Col. 7	3.1	14.5	24.5	11.9	45.2	0.7	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	2.0	9.6	16.1	7.9	29.8	0.5	65.8	XXX	XXX	XXX	65.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	611,699,088	2,525,489,014	5,319,408,660	1,323,480,596	1,253,448,055	XXX	11,033,525,413	30.4	10,278,531,483	31.6	XXX	11,033,525,413
13.2 Residential Mortgage-Backed Securities	5	78,080,172	242,589,601	111,308,061	164,797,518	XXX	596,775,357	1.6	67,941,890	0.2	XXX	596,775,357
13.3 Commercial Mortgage-Backed Securities		273,454,106	307,887,295	20,100,151		XXX	601,441,552	1.7	637,146,024	2.0	XXX	601,441,552
13.4 Other Loan-Backed and Structured Securities	26,588,041	112,552,969	11,823,481	22,161,389		XXX	173,125,880	0.5	130,875,072	0.4	XXX	173,125,880
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	638,287,134	2,989,576,261	5,881,709,037	1,477,050,197	1,418,245,573		12,404,868,202	34.2	11,114,494,469	34.2	XXX	12,404,868,202
13.7 Line 13.6 as a % of Col. 7	5.1	24.1	47.4	11.9	11.4		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.8	8.2	16.2	4.1	3.9		34.2	XXX	XXX	XXX	XXX	34.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	22,603,624	22,603,624			
2. Cost of short-term investments acquired	5,025,102,366	5,025,102,366			
3. Accrual of discount	49,519	49,519			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	7,608	7,608			
6. Deduct consideration received on disposals	5,022,052,668	5,022,052,668			
7. Deduct amortization of premium	47,117	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)	25,663,332	25,663,332			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	25,663,332	25,663,332			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			4,032,982
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		(15,114,843)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		(9,959,020)	(25,073,863)
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		24,405,479	
	3.2 Section 2, Column 19			24,405,479
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(4,325,939)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(19,017,915)
6.	Amortization:			
	6.1 Section 1, Column 19		247,784	
	6.2 Section 2, Column 21		291,202	538,986
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18			
	8.2 Section 2, Column 20			
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			18,595,560
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			18,595,560

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			7,837,572
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			11,737,000
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	(8,995,318)		
	3.12 Section 1, Column 15, prior year	(473,930)	(8,521,388)	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(1,090,272)		
	3.14 Section 1, Column 18, prior year	1,090	(1,091,362)	(9,612,750)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	(8,995,318)		
	3.22 Section 1, Column 17, prior year	(473,930)	(8,521,388)	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(1,090,272)		
	3.24 Section 1, Column 19, prior year	1,090	(1,091,362)	(9,612,750)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(20,322,528)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)		21,166,444	
	4.22 Amount recognized (Section 2, Column 16)	(41,488,972)	(20,322,528)	
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)			19,574,572
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			19,574,572

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#AC7	Replication 11.1.2016 TYH7	1	22,803,869	28,340,933	28,340,933	11/01/2016	03/31/2017	Replication 11.1.2016 TYH7	(1,014,441)	(1,014,441)	912828-R3-6	US TREASURY N/B	1	29,355,374	29,355,374
91283#AC7	Replication 11.1.2016 TYH7	1	1,196,131	1,486,567	1,486,567	11/01/2016	03/31/2017	Replication 11.1.2016 TYH7	(53,210)	(53,210)	912810-RQ-3	US TREASURY N/B	1	1,539,777	1,539,777
9999999 - Totals				29,827,500	29,827,500	XXX	XXX	XXX	(1,067,651)	(1,067,651)	XXX	XXX	XXX	30,895,151	30,895,151

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	50,000,000	5,024,155							50,000,000	5,024,155
2. Add: Opened or Acquired Transactions							24,000,000	1,067,651	24,000,000	1,067,651
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	50,000,000	5,024,155							50,000,000	5,024,155
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							24,000,000	1,067,651	24,000,000	1,067,651

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	18,595,560	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	10,579,254	
3.	Total (Line 1 plus Line 2)		29,174,814
4.	Part D, Section 1, Column 5	60,625,361	
5.	Part D, Section 1, Column 6	(15,687,510)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(15,763,037)

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,235,897	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		2,235,897
10.	Part D, Section 1, Column 8	41,050,789	
11.	Part D, Section 1, Column 9	(15,687,510)	
12	Total (Line 9 minus Line 10 minus Line 11)		(23,127,383)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	17,339,335	
14.	Part B, Section 1, Column 20	20,067,500	
15.	Part D, Section 1, Column 11	37,406,835	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	801,380,825	801,380,825	
2. Cost of cash equivalents acquired	52,707,833,494	52,707,833,494	
3. Accrual of discount	1,372,420	1,372,420	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(8,830)	(8,830)	
6. Deduct consideration received on disposals	52,720,811,241	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)	789,766,668	789,766,668	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	789,766,668	789,766,668	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
(1005) HOME OFFICE BUILDING MRO		Appleton	WI	12/29/1988	05/14/2001	12,222,408		2,965,563	8,750,000	338,190			(338,190)		1,609,619	1,020,573
0299999. Property occupied by the reporting entity - Administrative						12,222,408		2,965,563	8,750,000	338,190			(338,190)		1,609,619	1,020,573
0399999. Total Property occupied by the reporting entity						12,222,408		2,965,563	8,750,000	338,190			(338,190)		1,609,619	1,020,573
(271) COLD STORAGE		Commerce	CA	12/19/2008	12/31/2016	14,263,708		11,245,625	14,378,133	399,842			(399,842)		1,937,169	976,109
(272) COLD STORAGE		Industry City	CA	12/19/2008	12/31/2016	8,982,332		7,345,049	9,234,819	205,326			(205,326)		206,305	970,915
(273) INDUSTRIAL		Montebello	CA	05/19/2009	12/31/2016	20,193,317		17,615,722	24,886,144	354,734			(354,734)		2,050,991	731,366
(5081) PIAZZA D'ORO, LLC		OCEANSIDE	CA	12/31/2015	12/31/2016	82,258,184	50,425,273	24,585,811	40,016,921	2,329,576		74,727	(2,254,848)		6,960,733	4,229,088
(119) APARTMENT BUILDING		Pasadena	CA	08/01/1972	12/31/2016	4,846,655		2,025,085	25,782,659	272,433			(272,433)		1,860,502	667,217
(120) APARTMENT BUILDING		Pasadena	CA	12/10/2008	12/31/2016	36,120,194		29,733,103	47,754,595	872,122			(872,122)		3,778,711	1,343,293
(274) WAREHOUSE		Pico Rivera	CA	05/20/2009	12/31/2016	17,296,182		15,258,326	18,188,806	273,576			(273,576)		1,472,990	308,107
(269) WAREHOUSE		Vernon	CA	12/19/2008	12/31/2016	12,686,998	4,027,596	6,490,385	9,899,100	265,351		74,430	(190,921)		1,095,931	429,509
(5073) GUARDIAN TRYON VILLAGE, LLC		WILMINGTON	DE	09/01/2012	12/31/2016	54,296,524	25,000,000	23,435,948	32,821,113	1,343,485			(1,343,485)		4,818,743	3,015,952
(5077) GUARDIAN SAN JUANITA, LLC		WILMINGTON	DE	12/01/2012	12/31/2016	73,713,380	37,398,767	29,656,388	39,280,896	1,735,375		783,405	(951,970)		5,441,226	3,400,449
(5092) GUARDIAN BEAUMONT, LLC		WILMINGTON	DE	12/23/2014	12/31/2016	88,222,183	49,250,000	34,465,311	39,166,995	2,429,926			(2,429,926)		6,589,842	4,692,097
(7013) HANOVER ACQUISITION IV (Merritt)		WILMINGTON	DE	02/25/2010	12/31/2016	7,921,292		3,700,412	2,294,626	198,289			(198,289)		984,507	927,260
(267) INDUSTRIAL		Hollywood	FL	11/20/2007	12/31/2016	10,823,556	3,966,063	5,010,842	4,264,891	228,819			(228,819)		850,112	389,134
(268) INDUSTRIAL		Hollywood	FL	11/20/2007	12/31/2016	18,038,687		15,108,458	13,321,022	354,068			(354,068)		1,585,573	373,709
(127) WAREHOUSE		Pearl City	HI	01/01/1977	12/31/2016	1,734,266		357,599	356,091	64,586			(64,586)		561,448	403,967
(5098) GUARDIAN LUMIERE, LLC		MEDFORD	MA	05/11/2016	12/31/2016	67,469,937	34,800,000	31,789,209	32,200,000	880,728		(34,800,000)	(35,680,728)		2,830,587	1,696,804
(5054) GUARDIAN LEDGES, LLC		WEYMOUTH	MA	01/01/1977	12/31/2016	57,547,615	17,500,000	31,420,392	49,553,115	1,072,815			(1,072,815)		6,437,639	4,454,015
(5065) GUARDIAN PARK PLACE, LLC		ANNAPOLIS	MD	12/30/2011	12/31/2016	39,720,763	22,783,199	12,063,536	18,623,121	1,048,380		497,654	(550,726)		5,379,959	3,109,491
(5053) GUARDIAN QUINCY, LLC		ARLINGTON	VA	10/17/2008	12/31/2016	57,963,979		44,399,298	52,516,034	1,120,557			(1,120,557)		3,628,057	1,392,055
(5089) SEASONS LYNNWOOD, LLC		LYNNWOOD	WA	01/14/2014	12/31/2016	42,424,662	25,000,000	15,264,957	44,594,340	1,237,945		(25,000,000)	(26,237,945)		3,942,936	1,738,874
0499999. Properties held for the production of income						716,524,415	270,150,898	360,971,455	519,133,421	16,687,933		(58,369,783)	(75,057,717)		62,413,961	35,249,412
(1002) HOME OFFICE BUILDING- NRO I		Bethlehem	PA	10/01/1984	07/16/2001	9,051,600		854,669	1,200,000	78,237			(78,237)		1,220,714	1,059,223
(1003) HOME OFFICE BUILDING- NRO II		Bethlehem	PA	09/01/1987	07/16/2001	9,281,890		1,052,423	7,500,000	230,378			(230,378)		1,122,925	775,786
(1012) NRO Data Center		Bethlehem	PA	10/01/1984	07/16/2001	8,173,260		5,882,020	6,300,000	562,424			(562,424)		934,591	
(1004) HOME OFFICE BUILDING WRO		Spokane	WA	12/18/1986	05/03/2001	12,668,536		2,674,402	10,700,000	394,522			(394,522)		1,701,366	1,019,678
0599999. Properties held for sale						39,175,286		10,263,514	25,700,000	1,265,561			(1,265,561)		4,979,596	2,854,686
0699999 - Totals						767,922,109	270,150,898	374,200,532	553,583,421	18,291,684		(58,369,783)	(76,661,467)		69,003,175	39,124,671

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
(271) COLD STORAGE	COMMERCE	CA	12/31/2016	Various				74,680
(272) COLD STORAGE	INDUSTRY CITY	CA	12/31/2016	Various				28,064
(119) APARTMENT BUILDING	PASADENA	CA	12/31/2016	Various				1,357,819
(120) APARTMENT BUILDING	PASADENA	CA	12/31/2016	Various				389,803
(274) INDUSTRIAL	PICO RIVERA	CA	12/31/2016	Various				100,889
(269) WAREHOUSE	Vernon	CA	12/31/2016	Various		74,430		
(267) INDUSTRIAL BUILDING	Hollywood	FL	12/31/2016	Various				6,507
(268) INDUSTRIAL BUILDING	Hollywood	FL	12/31/2016	Various				9,598
(127) WAREHOUSE	PEARL CITY	HI	12/31/2016	Various				70,000
(5098) GUARDIAN LUMIERE, LLC	MEDFORD	MA	05/11/2016	Various	67,431,824	(34,800,000)	32,631,824	38,112
(1012) HOME OFFICE BUILDING NRO I	BETHLEHEM	PA	12/31/2016	Various				16,770
(1005) HOME OFFICE BUILDING MRO	APPLETON	WI	12/31/2016	Various				239,553
0199999. Acquired by Purchase					67,431,824	(34,725,570)	32,631,824	2,331,797
(5081) PIAZZA D'ORO, LLC	OCEANSIDE	CA	12/31/2016	Various		74,727		381,813
(5073) GUARDIAN TRYON VILLAGE, LLC	WILMINGTON	DE	12/31/2016	Various				31,461
(5077) GUARDIAN SAN JUANITA, LLC	WILMINGTON	DE	12/31/2016	Various		783,405		652,151
(5092) GUARDIAN BEAUMONT, LLC	WILMINGTON	DE	12/31/2016	Various				2,213,465
(7015) HANOVER ACQUISITION V (Strippup Creek)	WILMINGTON	DE	12/31/2016	Various				4,031
(7016) HANOVER ACQUISITION VI (Corporate Drive)	WILMINGTON	DE	12/31/2016	Various				155,965
(5065) GUARDIAN PARK PLACE, LLC	ANNAPOLIS	MD	12/31/2016	Various		497,654		328,563
(5049) SPENSER - PHASE IV, LLC	LAS VEGAS	NV	12/31/2016	Various				21,394
(5053) GUARDIAN QUINCY, LLC	ARLINGTON	VA	12/31/2016	Various				14,631
(5089) SEASONS LYNNWOOD, LLC	LYNNWOOD	WA	12/31/2016	SEASONS LYNNWOOD, LLC		(25,000,000)		1,270,485
0299999. Acquired by Internal Transfer						(23,644,213)		5,073,960
0399999 - Totals					67,431,824	(58,369,783)	32,631,824	7,405,757

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
(270) WAREHOUSE	COMMERCE	CA	06/02/2016	Various	19,103,629		16,191,585	180,235			(180,235)		16,011,350	31,685,192		15,673,842	15,673,842	673,015	150,075
(7015) HANOVER ACQUISITION V (Strippup Creek)	WILMINGTON	DE	06/03/2016	Various	17,421,256	4,031	15,620,465	243,965			(243,965)		15,380,530	19,476,730		4,096,200	4,096,200	980,741	391,984
(7016) HANOVER ACQUISITION VI (Corporate Drive)	WILMINGTON	DE	06/14/2016	Various	15,226,233	155,965	14,324,617	158,719			(158,719)		14,321,865	14,559,624		237,759	237,759	1,283,072	1,521,838
(5037) SPENSER - PHASE I & II, LLC	LAS VEGAS	NV	08/10/2016	Various	6,977,629		3,326,250	64,115			(64,115)		3,262,135	7,842,289		4,580,154	4,580,154	537,944	140,359
(5044) SPENSER - PHASE III, LLC	LAS VEGAS	NV	08/10/2016	Various	3,675,273		2,472,385	112,170			(112,170)		2,360,215	4,323,355		1,963,140	1,963,140	253,622	72,514
(5049) SPENSER - PHASE IV, LLC	LAS VEGAS	NV	08/10/2016	Various	2,573,946	21,394	1,428,019	32,018			(32,018)		1,417,395	3,199,099		1,781,704	1,781,704	176,467	71,089
Various	Various		12/31/2016	Various														46,565	691,436
0199999. Property Disposed					64,977,966	181,391	53,363,321	791,222			(791,222)		52,753,490	81,086,288		28,332,797	28,332,797	3,951,426	3,039,296
0299999. Property Transferred																			
0399999 - Totals					64,977,966	181,391	53,363,321	791,222			(791,222)		52,753,490	81,086,288		28,332,797	28,332,797	3,951,426	3,039,296

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0199999. Mortgages in good standing - Farm Mortgages														XXX
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed														XXX
0399999. Mortgages in good standing - Residential mortgages-all other														XXX
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed														XXX
1051765		MOBILE	AL		07/22/1998	7.105	749,763						6,600,000	04/15/1998
1052117		CHANDLER	AZ		12/02/2008	6.210	9,982,832						16,600,000	06/27/2008
1052088		MESA	AZ		02/07/2008	6.340	4,609,351						13,045,000	06/05/2007
1051822		PEORIA	AZ		01/24/2000	7.870	583,421						3,100,000	12/10/1999
28307		PHOENIX	AZ		10/01/2014	6.250	2,376,665		(66,412)				4,100,000	08/24/2007
28327		ANAHEIM	CA		10/01/2014	6.400	1,899,228		(64,450)				6,650,000	10/26/2008
1052244		ARCADIA	CA		04/21/2016	3.980	11,000,000						19,110,000	11/04/2015
28333		BEVERLY HILLS	CA		10/01/2014	5.250	4,710,812		(77,519)				9,000,000	03/04/2011
1052195		BUENA PARK	CA		10/30/2014	3.950	14,432,774						34,125,000	09/09/2014
28335		BURBANK	CA		10/01/2014	4.850	4,637,276		(77,905)				7,985,000	03/01/2011
1052102		BURBANK	CA		08/07/2008	5.990	3,586,762						6,800,000	06/03/2008
1052103		BURBANK	CA		08/07/2008	5.990	6,012,844						11,100,000	06/03/2008
1052129		BURBANK	CA		08/05/2010	5.050	17,016,950						31,500,000	06/18/2010
1052200		BURBANK	CA		12/22/2014	3.900	6,031,453						10,555,556	11/19/2014
1052207		BURBANK	CA		05/05/2015	3.500	22,000,000						39,579,630	03/02/2015
1052112		CALABASAS	CA		11/03/2008	6.180	5,594,124						14,250,000	10/01/2008
1051985		CAPITOLA	CA		10/24/2005	5.690	6,841,692						22,000,000	08/29/2005
1052231		Carlsbad	CA		12/11/2015	3.850	28,520,314						47,600,000	11/02/2015
28330		CHATSWORTH	CA		10/01/2014	7.100	3,804,496		(139,096)				9,900,000	03/03/2009
1052253		CONCORD	CA		08/15/2016	4.040	18,000,000						33,998,182	06/27/2016
1052254		CONCORD	CA		08/15/2016	4.040	1,014				14		88,260,000	06/29/2016
1052225		Culver City	CA		11/17/2015	3.510	16,700,000						178,900,000	09/30/2015
1052226		Culver City	CA		11/17/2015	3.510	400,000						2,288,889	10/02/2015
1052241		CULVER CITY	CA		04/21/2016	3.980	30,500,000						55,673,239	11/04/2015
1052243		CULVER CITY	CA		04/21/2016	3.980	16,000,000						29,400,000	11/04/2015
1052116		EL CERRITO	CA		12/01/2008	6.380	37,237,018						89,000,000	06/23/2008
28336		ESCONDIDO	CA		10/01/2014	4.700	4,838,557		(60,302)				12,910,000	08/11/2011
1052075		FRESNO	CA		09/05/2007	6.090	8,460,439						9,700,000	12/01/2013
1052115		FULLERTON	CA		12/01/2008	6.130	16,104,643						33,000,000	06/20/2008
28317		IRVINE	CA		10/01/2014	6.100	2,785,306		(65,286)				4,800,000	03/18/2008
1052198		IRVINE	CA		12/01/2014	3.800	46,697,479						85,000,000	10/28/2014
1052203		IRVINE	CA		03/23/2015	3.750	40,696,556						75,500,000	01/09/2015
1052214		IRVINE	CA		06/30/2015	3.960	45,500,000						86,500,000	03/24/2015
1052091		LA PUENTE	CA		02/28/2008	6.250	13,856,598						21,500,000	11/03/2011
1052164		LAGUNA WOODS	CA		05/02/2013	3.310	16,832,925						39,537,143	03/29/2013
1052246		LAKEWOOD	CA		05/05/2016	3.900	15,362,485						30,697,561	01/29/2016
28325		LOS ANGELES	CA		10/01/2014	6.160	1,914,520		(62,978)				9,700,000	08/20/2008
1052110		LOS ANGELES	CA		10/23/2008	6.130	12,298,818						42,525,000	07/24/2008
1052178		LOS ANGELES	CA		12/17/2013	4.310	7,893,772						18,000,000	08/13/2013
1052228		LOS ANGELES	CA		11/30/2015	4.180	42,003,265						74,085,417	06/25/2015
1051758		MERCED	CA		06/18/1998	6.930	309,972						3,350,000	01/15/1998
1052259		MONTEREY	CA		11/18/2016	4.150	56,000,000						102,177,049	08/02/2016
1052194		NORTHRIDGE	CA		10/30/2014	3.950	14,432,774						33,225,000	09/12/2014
1052229		OCEANSIDE	CA		11/30/2015	3.710	56,000,000						96,944,262	09/09/2015
28318		ONTARIO	CA		10/01/2014	6.100	4,612,095		(128,896)				8,500,000	03/11/2008
1052085		ONTARIO	CA		12/20/2007	6.170	5,609,446						11,750,000	07/24/2007
1051889		ORANGE	CA		09/12/2002	7.320	4,877,482						14,500,000	05/24/2002
1052107		ORANGE	CA		09/25/2008	6.200	38,201,664						73,500,000	09/02/2008
1052190		OXNARD	CA		06/30/2014	4.390	54,576,985						76,000,000	04/01/2014
1052089		PALM DESERT	CA		02/11/2008	6.000	10,810,677						24,640,000	12/19/2007
28294		PASADENA	CA		10/01/2014	6.200	1,153,623		(31,891)				4,400,000	11/03/1991
28304		PLACENTIA	CA		10/01/2014	5.970	2,372,802		(76,395)				4,800,000	03/13/2007

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1052066		PLACENTIA	CA		07/10/2007	5.790	7,404,258						13,300,000	05/17/2007
1052067		PLACENTIA	CA		07/10/2007	5.790	4,300,677						8,400,000	05/17/2007
1052054		RANCHO CUCAMONGA	CA		04/16/2007	5.840	6,544,748						15,100,000	03/26/2007
1052111		REDONDO BEACH	CA		10/23/2008	6.400	7,054,063						16,600,000	09/17/2008
1052023		ROHNERT PARK	CA		08/02/2006	6.200	10,866,989						23,800,000	06/24/2006
1052090		SAN DIEGO	CA		02/21/2008	5.980	6,469,296						14,765,000	10/29/2007
1052113		SAN DIEGO	CA		11/12/2008	6.330	6,888,235						16,000,000	07/29/2008
1052160		SAN DIEGO	CA		10/23/2012	5.000	44,300,270						86,500,000	08/31/2012
1052169		SAN DIEGO	CA		08/01/2013	3.500	16,519,986						29,941,850	04/16/2013
1052177		SAN DIEGO	CA		12/05/2013	4.490	1,663,838						3,344,444	03/06/2013
1052251		SAN DIEGO	CA		08/09/2016	3.830	35,500,000						83,271,605	07/25/2016
1052262		San Diego	CA		12/14/2016	3.350	44,900,000						81,881,764	11/09/2016
28033		SAN FRANCISCO	CA		10/01/2014	7.750	505,521		(18,477)				6,200,000	06/03/2003
1052179		SAN FRANCISCO	CA		12/26/2013	4.000	52,000,000						100,624,561	10/28/2013
1052242		SAN FRANCISCO	CA		04/21/2016	3.980	12,500,000						28,571,429	11/18/2015
1052136		SAN JOSE	CA		03/31/2011	4.720	28,866,934		(95,811)				53,500,000	09/30/2010
1052173		SAN MATEO	CA		09/03/2013	3.760	24,031,249						42,840,000	06/24/2013
1052181		SAN RAFAEL	CA		02/21/2014	4.040	23,000,000						41,071,429	12/24/2013
1052056		SANTA CLARITA	CA		04/30/2007	5.850	1,835,762						12,640,000	02/15/2007
1051834		SANTA FE SPRINGS	CA		07/14/2000	7.750	1,254,223						6,510,000	05/01/2000
1052197		SANTA MONICA	CA		11/19/2014	3.890	6,989,715						14,583,333	08/30/2014
1052237		SANTA MONICA	CA		04/07/2016	4.070	5,129,197						10,180,000	04/27/2015
1052163		SIMI VALLEY	CA		04/23/2013	3.840	3,563,193						9,250,000	02/01/2013
1052174		TUSTIN	CA		09/19/2013	4.360	8,033,087						14,010,000	07/02/2013
1052142		VISTA	CA		10/31/2011	4.700	13,690,564						25,470,000	09/29/2011
1052170		WALNUT CREEK	CA		08/06/2013	3.760	26,618,498						45,930,000	07/03/2013
1052013		YORBA LINDA	CA		03/30/2006	5.920	3,329,168						12,190,000	02/13/2006
1052166		AURORA	CO		06/26/2013	3.500	11,178,772						19,840,000	04/11/2013
1051879		BOULDER	CO		12/27/2001	6.750	4,112,811						15,200,000	11/28/2001
1052182		BOULDER	CO		02/26/2014	4.120	12,500,000						19,428,571	12/16/2013
1052196		BOULDER	CO		11/18/2014	3.970	3,091,688						5,950,000	10/01/2014
1051808		COLORADO SPRINGS	CO		07/27/1999	7.250	458,692						2,685,000	07/09/1999
1052137		DENVER	CO		06/30/2011	5.400	6,339,870		(59,533)				11,500,000	05/17/2011
1052050		LITTLETON	CO		02/28/2007	5.770	14,877,296						29,700,000	02/06/2007
1052155		GREENWICH	CT		08/30/2012	5.000	16,000,000						35,100,000	07/02/2012
1052217		NEWTOWN	CT		09/01/2015	3.440	17,000,000						31,295,455	07/31/2015
1052126		WASHINGTON	DC		02/19/2010	6.500	21,347,071						45,100,000	11/13/2009
1052130		WASHINGTON	DC		09/22/2010	5.020	14,665,466						34,000,000	07/19/2010
1052132		WASHINGTON	DC		11/30/2010	5.150	15,328,180						35,600,000	08/31/2010
1052154		WASHINGTON	DC		08/30/2012	4.500	7,837,998						21,900,000	05/16/2012
1052222		WASHINGTON	DC		10/28/2015	3.600	30,000,000						50,828,571	07/14/2015
1052233		Washington	DC		12/17/2015	4.260	39,300,000						85,000,000	10/19/2015
28309		LAUREL	DE		10/01/2014	6.610	3,468,936		(70,258)				6,500,000	07/08/2007
1052141		NEW CASTLE	DE		10/27/2011	4.700	6,845,282						14,000,000	09/16/2011
1052245		NEW CASTLE	DE		04/21/2016	3.880	9,608,580						20,596,610	01/18/2016
1052098		AUBURNDALE	FL		06/02/2008	6.250	4,590,148						9,250,000	04/16/2008
1052079		BOCA RATON	FL		10/22/2007	6.340	22,870,487						39,500,000	09/01/2007
1052071		DAVIE	FL		08/09/2007	5.690	12,672,171						21,280,000	06/25/2007
1052235		DELRAY BEACH	FL		12/30/2015	3.590	11,104,532						20,797,546	11/30/2015
1052124		MIAMI LAKES	FL		12/21/2009	7.140	24,947,143						58,120,000	10/30/2009
1052249		NAPLES	FL		06/29/2016	4.270	6,455,066						11,328,571	06/22/2016
1052150		ORLANDO	FL		05/15/2012	4.100	25,379,426						39,700,000	03/07/2012
1052255		ORLANDO	FL		08/25/2016	3.410	27,100,000						41,705,296	07/21/2016
1052213		PORT ST LUCIE	FL		06/25/2015	3.450	19,550,000						31,455,193	06/11/2015
1052256		TAMPA	FL		09/01/2016	3.100	36,120,000						65,000,000	07/25/2016
28270		ALPHARETTA	GA		10/01/2014	5.870	462,195		(12,790)				2,300,000	09/09/2005
28280		ATLANTA	GA		10/01/2014	5.860	813,271		(21,818)				2,850,000	11/30/2005
1052221		ATLANTA	GA		10/21/2015	3.380	41,650,000						86,335,584	08/10/2015
1051920		CHAMBLEE	GA		05/03/2004	5.220	3,730,901						16,100,000	04/19/2004
1052252		DECATUR	GA		08/11/2016	3.600	23,000,000						41,646,429	03/15/2016
1052000		GRIFFIN	GA		02/16/2006	5.610	3,353,778						13,250,000	11/28/2005

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
28236		HAMPTON	GA		10/01/2014	5.750	316,736		(12,460)				2,725,000	07/21/2003
28319		BUFFALO GROVE	IL		10/01/2014	5.900	1,532,148		(48,862)				4,600,000	05/23/2008
28324		BUFFALO GROVE	IL		10/01/2014	5.900	2,752,640		(86,501)				8,600,000	05/23/2008
28331		BUFFALO GROVE	IL		10/01/2014	6.000	2,616,340		(60,784)				4,300,000	09/22/2010
1052101		GENEVA	IL		07/23/2008	6.550	6,869,665						10,000,000	10/20/2010
28334		ITASCA	IL		10/01/2014	5.500	4,218,517		(81,125)				9,600,000	09/08/2010
1052049		ITASCA	IL		02/12/2007	4.000	21,935,592						24,000,000	09/30/2015
28323		LAKE COUNTY	IL		10/01/2014	5.900	2,752,640		(86,501)				5,300,000	02/10/1998
1051977		PALATINE	IL		09/26/2005	5.180	7,817,188						16,200,000	08/09/2005
1051927		SOUTH BARRINGTON	IL		07/26/2004	5.260	6,860,148						12,100,000	06/22/2004
1052156		WALTON	KY		10/01/2012	5.000	4,917,670						17,000,000	06/25/2012
28312		METAIRIE	LA		10/01/2014	6.580	3,404,641		(140,758)				5,400,000	09/27/2007
1052008		ALLSTON	MA		03/10/2006	5.410	4,226,558						15,000,000	01/23/2006
1052204		Boston	MA		04/30/2015	3.650	6,547,926						10,654,054	02/12/2015
1052205		Boston	MA		04/30/2015	3.650	12,853,336						20,947,619	02/12/2015
1052208		Boston	MA		05/21/2015	3.650	5,198,500						8,268,182	02/12/2015
1052209		Boston	MA		05/21/2015	3.650	9,085,229						14,730,660	02/12/2015
1052210		Boston	MA		05/21/2015	3.650	9,328,149						14,836,364	02/12/2015
1052215		BOSTON	MA		07/09/2015	3.800	19,700,000						29,988,664	05/04/2015
1052224		BOSTON	MA		11/05/2015	3.620	31,888,925						66,560,000	10/01/2015
1052014		BRIGHTON	MA		04/21/2006	5.410	3,116,962						11,250,000	01/23/2006
1052261		BRIGHTON	MA		12/13/2016	3.750	5,640,000						11,666,814	10/19/2016
1052206		BROOKLINE	MA		05/01/2015	3.700	7,762,514						15,507,692	03/09/2015
28328		CONCORD	MA		10/01/2014	6.650	2,217,144		(54,123)				2,950,000	06/30/2014
1051748		KINGSTON	MA		02/02/1998	7.810	208,345						2,400,000	10/28/1997
1051749		MARSTONS MILLS	MA		02/02/1998	7.810	142,519						1,700,000	11/01/1997
1052192		PEABODY	MA		09/24/2014	4.430	4,770,196						8,200,000	07/14/2014
1052230		Watertown	MA		12/07/2015	3.300	35,000,000						84,400,000	10/19/2015
1051957		BELTSVILLE	MD		01/11/2005	5.760	820,818						3,800,000	12/17/2004
1052158		BETHESDA	MD		10/09/2012	4.080	27,732,208						54,700,000	07/02/2012
28315		ELLICOTT CITY	MD		10/01/2014	6.410	2,768,037		(103,642)				5,200,000	10/30/2007
1052186		FREDERICK	MD		03/31/2014	4.440	18,142,407						27,470,833	02/23/2014
1051905		GAITHERSBURG	MD		08/13/2003	6.200	2,740,863						7,600,000	06/02/2003
1052145		GAITHERSBURG	MD		03/08/2012	4.250	32,933,889						84,800,000	11/17/2011
1052146		GAITHERSBURG	MD		03/14/2012	5.250	39,967,972						65,600,000	12/01/2011
1051810		LEXINGTON PARK	MD		08/31/1999	7.240	377,084						2,200,000	07/14/1999
1051900		ROCKVILLE	MD		06/19/2003	5.950	18,711,473						75,860,000	04/02/2003
1052148		ROCKVILLE	MD		05/03/2012	4.200	18,350,523						38,800,000	02/16/2012
1051740		BANGOR	ME		08/21/1997	8.190	184,512						3,400,000	03/01/1997
1052188		MINNEAPOLIS	MN		05/27/2014	4.580	6,280,347						9,530,000	12/10/2013
28245		O'FALLON	MO		10/01/2014	6.250	1,146,173		(25,859)				2,840,000	02/10/2004
28110		DURHAM	NC		04/22/1999	8.000	789,692						3,606,000	03/11/2003
1052094		DURHAM	NC		05/15/2008	6.180	1,151,644						12,500,000	02/15/2008
1052095		DURHAM	NC		05/15/2008	6.280	1,343,691						12,500,000	02/15/2008
28265		FUQUAY-VARINA	NC		10/01/2014	5.390	1,103,825		(26,728)				4,500,000	06/06/2005
28233		GREENSBORO	NC		10/01/2014	6.250	1,134,259		(41,770)				3,350,000	05/29/2003
1052104		GREENSBORO	NC		08/14/2008	6.560	8,980,030						20,100,000	05/28/2008
1052189		HOLLY SPRINGS	NC		06/24/2014	4.370	27,806,384						46,229,412	05/13/2014
1052010		RALEIGH	NC		03/15/2006	5.900	11,353,319						18,850,000	11/01/2005
1051974		FARGO	ND		08/25/2005	5.330	2,796,031						14,200,000	06/28/2005
1051995		BROOKLAWN	NJ		12/22/2005	5.650	7,284,334						19,400,000	11/16/2005
1052038		BROOKLAWN	NJ		12/14/2006	6.560	5,997,826						19,400,000	11/16/2005
1052223		ENGLEWOOD	NJ		10/29/2015	3.290	56,000,000						112,100,000	10/08/2015
1052106		EWING	NJ		09/03/2008	6.350	7,487,382						16,300,000	06/25/2008
1051971		LAWRENCEVILLE	NJ		06/27/2005	5.820	35,299,489						100,500,000	05/01/2005
1052120		MIDDLETOWN	NJ		01/26/2009	7.250	41,196,946						87,500,000	12/15/2008
1052202		MONROE	NJ		02/02/2015	3.870	12,825,240						21,305,556	10/28/2014
1052191		MOUNT LAUREL	NJ		06/30/2014	4.300	12,218,988						22,200,000	04/08/2014
1052011		NEPTUNE	NJ		03/16/2006	5.470	4,325,990						13,900,000	03/02/2006
1052257		Riverdale	NJ		10/31/2016	3.200	28,000,000						51,418,182	09/08/2016
1051727		STRATFORD	NJ		03/25/1997	8.360	26,687						1,407,215	12/01/1996

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28296		ALBUQUERQUE	NM		10/01/2014	5.980	1,871,013		(48,884)				5,500,000	12/04/2006
1052219		Henderson	NV		09/18/2015	3.500	24,000,000						40,000,000	08/27/2015
28264		LAS VEGAS	NV		10/01/2014	5.870	2,042,262		(48,774)				3,850,000	07/01/2005
1051961		LAS VEGAS	NV		03/07/2005	5.800	7,735,116						18,000,000	01/27/2005
1051987		LAS VEGAS	NV		10/31/2005	5.580	8,797,861						23,800,000	08/31/2005
1052105		CENTEREACH	NY		08/28/2008	6.470	35,258,178						73,700,000	06/20/2008
1052029		GUILDERLAND	NY		09/06/2006	6.260	4,654,444						8,500,000	06/26/2006
1051972		HAUPPAUGE	NY		07/08/2005	5.370	15,417,246						38,500,000	06/14/2005
1051973		JERICHO	NY		07/08/2005	5.380	19,772,273						45,700,000	06/26/2005
1051944		LAKE GROVE	NY		11/30/2004	5.850	12,353,548						20,900,000	08/19/2004
1052073		MENANDS	NY		08/30/2007	5.820	9,975,454						16,100,000	07/12/2007
1051766		NESCONSET	NY		07/28/1998	7.005	224,847						2,000,000	03/12/1998
28329		NEW YORK	NY		10/01/2014	6.250	5,045,931		(157,604)				16,600,000	11/20/2008
1051799		NEW YORK	NY		04/29/1999	7.000	5,949,803						16,000,000	10/30/1998
1052093		NEW YORK	NY		04/11/2008	6.000	1,000,000						53,000,000	10/11/2007
1052114		NEW YORK	NY		11/19/2008	5.930	9,202,679						33,600,000	10/08/2008
1052167		NEW YORK	NY		07/22/2013	3.650	2,000,000						49,228,571	05/28/2013
1052185		NEW YORK	NY		03/20/2014	4.670	12,674,721						26,863,014	09/10/2013
1052187		NEW YORK	NY		04/09/2014	4.200	8,000,000						92,307,692	02/26/2014
1052250		NEW YORK	NY		07/06/2016	4.410	49,500,000						86,466,055	05/24/2016
28229		OLEAN	NY		10/01/2014	6.875	591,160		(35,442)				9,000,000	02/18/2003
1051794		OLEAN	NY		03/30/1999	7.125	422,916						2,840,000	01/05/1999
1052149		PLAINVIEW	NY		05/07/2012	3.950	6,000,000						36,000,000	03/30/2012
1052248		STATEN ISLAND	NY		06/06/2016	3.840	7,919,872						17,476,923	04/28/2016
28179		WEBSTER	NY		10/01/2014	8.250	335,455		(21,254)				2,500,000	03/31/2003
1051746		BELLEFONTAINE	OH		11/24/1997	7.960	125,135						1,850,000	11/01/1997
27610		FOREST PARK	OH		10/12/1989	8.125	275,978						1,300,000	04/22/2003
1051947		WILMINGTON	OH		12/20/2004	3.000	18,085,021						18,400,000	09/30/2013
1052220		Portland	OR		10/13/2015	3.830	16,665,456						26,272,727	09/21/2015
1052247		PORTLAND	OR		05/16/2016	3.900	35,000,000						59,937,500	02/26/2016
28313		BENSALEM	PA		10/01/2014	6.490	803,840		(33,469)				1,850,000	09/05/2007
1052161		DOYLESTOWN	PA		12/21/2012	5.836	16,313,483						40,000,000	09/15/2012
1052022		HANOVER	PA		07/06/2006	6.080	12,625,743						34,500,000	05/07/2006
1052133		LITITZ	PA		01/10/2011	4.540	15,221,486		(39,775)				28,400,000	10/12/2010
1052086		PHILADELPHIA	PA		01/10/2008	6.190	7,628,259						14,440,000	10/10/2007
1052216		PHILADELPHIA	PA		08/25/2015	3.650	21,370,000						46,273,303	07/30/2015
1052193		SPRINGFIELD	PA		10/02/2014	4.000	51,012,563						97,775,862	06/04/2014
1052004		WEST CHESTER	PA		02/28/2006	5.420	10,872,024						30,200,000	01/18/2006
28292		ANDERSON	SC		10/01/2014	6.650	3,224,154		(67,199)				6,255,000	08/25/2006
1052236		HERMITAGE	TN		03/30/2016	3.740	26,600,000						43,603,797	03/07/2016
28209		MEMPHIS	TN		06/20/2001	8.000	768,143						3,000,030	04/01/2004
1052239		NASHVILLE	TN		04/14/2016	3.640	15,940,000						26,604,728	03/18/2016
1052240		NASHVILLE	TN		04/14/2016	3.640	6,595,000						11,034,325	03/18/2016
1052201		CEDAR PARK	TX		12/30/2014	3.800	32,449,412						52,756,579	09/12/2014
1052227		Cedar Park	TX		11/23/2015	3.580	20,750,000						41,500,000	10/21/2015
1051783		FORT WORTH	TX		12/22/1998	6.950	911,039						3,600,000	11/12/1998
1052037		HOUSTON	TX		12/01/2006	6.500	21,816,439						38,300,000	06/27/2006
1052143		HOUSTON	TX		11/15/2011	5.280	11,965,056						19,450,000	07/26/2011
1052162		HOUSTON	TX		12/21/2012	3.250	16,400,000						41,267,391	12/04/2012
1052168		HOUSTON	TX		07/24/2013	4.600	38,740,000				870,738		67,000,000	04/26/2013
1052199		HOUSTON	TX		12/18/2014	3.850	37,000,000						63,428,571	09/17/2014
1052211		HOUSTON	TX		05/29/2015	3.760	5,250,000						8,100,000	04/16/2015
1052212		HOUSTON	TX		06/10/2015	3.760	6,700,000						10,393,590	04/13/2015
28320		SAN ANTONIO	TX		10/01/2014	6.240	2,397,525		(78,488)				4,140,000	05/27/2008
1052258		SAN ANTONIO	TX		11/01/2016	3.400	25,200,000						51,109,272	09/30/2016
28322		WOODLANDS	TX		10/01/2014	6.410	4,221,230		(142,855)				8,300,000	04/25/2008
1052108		ROY	UT		10/01/2008	6.050	8,819,920						24,500,000	09/15/2008
1052183		SALT LAKE CITY	UT		03/06/2014	4.530	10,388,521						15,004,839	12/31/2013
28016		WEST VALLEY	UT		12/11/1997	8.750	74,276						1,100,000	04/22/2003
1051948		ALEXANDRIA	VA		12/21/2004	3.500	32,317,261						37,000,000	03/02/2016
1052152		ALEXANDRIA	VA		06/26/2012	4.720	10,703,991						21,500,000	04/09/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1052176		ARLINGTON	VA		11/21/2013	4.050	28,000,000						47,200,000	07/01/2013
1052260		Arlington	VA		11/29/2016	3.170	40,530,394						70,000,000	09/30/2016
1052061		CHESTER	VA		05/30/2007	5.910	2,447,405						5,600,000	03/21/2007
28199		DULLES	VA		05/11/2001	7.875	1,878,812						8,100,000	04/29/2003
1051806		GLEN ALLEN	VA		06/25/1999	7.040	2,798,906						9,500,000	02/23/1999
1051881		MCLEAN	VA		03/21/2002	7.330	15,361,479						26,000,000	02/26/2002
28255		NEWPORT NEWS	VA		10/01/2014	6.250	398,761		(14,054)				1,800,000	03/30/2004
28321		NORFOLK	VA		10/01/2014	6.300	4,158,450		(138,258)				7,000,000	05/27/2008
1052087		RESTON	VA		12/27/2007	6.000	18,911,182						30,600,000	12/06/2007
28301		RICHMOND	VA		10/01/2014	5.940	1,901,911		(46,755)				4,900,000	01/29/2007
1052092		RICHMOND	VA		04/07/2008	6.150	8,691,967						16,500,000	02/22/2008
28302		ROANOKE	VA		10/01/2014	6.090	859,054		(22,192)				2,500,000	01/29/2007
1052097		ROSSLYN	VA		05/30/2008	6.004	29,745,398		524,985				891,000,000	04/01/2008
1052096		STERLING	VA		05/29/2008	6.250	2,091,203						10,000,000	04/14/2008
28291		SUFFOLK	VA		10/01/2014	6.720	2,543,517		(66,321)				4,360,000	06/07/2006
28289		WASHINGTON	VA		10/01/2014	6.600	1,094,822		(35,309)				4,500,000	07/07/2009
1052234		BELLEVUE	WA		12/22/2015	4.260	14,685,414						25,650,000	09/29/2015
1052232		Issaquah	WA		12/15/2015	3.800	42,500,000						78,700,000	11/17/2015
1051814		SEATTLE	WA		10/12/1999	7.870	5,329,629						20,300,000	06/29/2011
1052218		Seattle	WA		09/08/2015	3.800	20,250,000						47,316,832	07/17/2015
1052263		SEATTLE	WA		12/20/2016	3.050	24,000,000						49,500,000	10/21/2016
1052264		SEATTLE	WA		12/22/2016	5.000	50,000						267,700,000	08/01/2016
1051738		TACOMA	WA		08/11/1997	8.410	76,911						3,665,000	06/01/1997
1052238		MADISON	WI		04/11/2016	3.610	47,371,561						76,860,000	11/30/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							3,471,561,704		(2,370,578)		870,752		8,459,464,017	XXX
0699999. Mortgages in good standing - Mezzanine Loans														XXX
0799999. Mortgages in good standing not shown on Lines 0199999-0699999														XXX
0899999. Total Mortgages in good standing							3,471,561,704		(2,370,578)		870,752		8,459,464,017	XXX
0999999. Restructured mortgages - Farm Mortgages														XXX
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed														XXX
1199999. Restructured mortgages - Residential mortgages-all other														XXX
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed														XXX
1399999. Restructured mortgages - Commercial mortgages-all other														XXX
1499999. Restructured mortgages - Mezzanine Loans														XXX
1599999. Restructured mortgages not shown on Lines 0999999-1499999														XXX
1699999. Total - Restructured Mortgages														XXX
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages														XXX
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed														XXX
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other														XXX
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed														XXX
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other														XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans														XXX
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
2599999. Mortgages in the process of foreclosure-Farm Mortgages														XXX
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed														XXX
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other														XXX
2899999. Mortgages in the process of foreclosure-Commercial mortgages-insured or guaranteed														XXX
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other														XXX
3099999. Mortgages in the process of foreclosure - Mezzanine Loans														XXX
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,471,561,704		(2,370,578)		870,752		8,459,464,017	XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
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								
1052244	ARCADIA	CA		04/21/2016	3.980	11,000,000		19,110,000
1052253	CONCORD	CA		08/15/2016	4.040	18,000,000		33,998,182
1052254	CONCORD	CA		08/15/2016	4.040	1,000		88,260,000
1052241	CULVER CITY	CA		04/21/2016	3.980	30,500,000		55,673,239
1052243	CULVER CITY	CA		04/21/2016	3.980	16,000,000		29,400,000
1052246	LAKEWOOD	CA		05/05/2016	3.900	15,500,000		30,697,561
1052259	MONTEREY	CA		11/18/2016	4.150	56,000,000		102,177,049
1052190	OXNARD	CA		06/30/2014	4.390		425,989	76,000,000
1052251	SAN DIEGO	CA		08/09/2016	3.830	35,500,000		83,271,605
1052262	San Diego	CA		12/14/2016	3.350	44,900,000		81,881,764
1052242	SAN FRANCISCO	CA		04/21/2016	3.980	12,500,000		28,571,429
1052237	SANTA MONICA	CA		04/07/2016	4.070	5,200,000		10,180,000
1052245	NEW CASTLE	DE		04/21/2016	3.880	9,800,000		20,596,610
1052249	NAPLES	FL		06/29/2016	4.270	6,500,000		11,328,571
1052255	ORLANDO	FL		08/25/2016	3.410	27,100,000		41,705,296
1052256	TAMPA	FL		09/01/2016	3.100	36,120,000		65,000,000
1052252	DECATUR	GA		08/11/2016	3.600	23,000,000		41,646,429
1052261	BRIGHTON	MA		12/13/2016	3.750	5,640,000		11,666,814
1052257	Riverdale	NJ		10/31/2016	3.200	28,000,000		51,418,182
1052250	NEW YORK	NY		07/06/2016	4.410	49,500,000		86,466,055
1052248	STATEN ISLAND	NY		06/06/2016	3.840	8,000,000		17,476,923
1052247	PORTLAND	OR		05/16/2016	3.900	35,000,000		59,937,500
1052236	HERMITAGE	TN		03/30/2016	3.740	26,600,000		43,603,797
1052239	NASHVILLE	TN		04/14/2016	3.640	15,940,000		26,604,728
1052240	NASHVILLE	TN		04/14/2016	3.640	6,595,000		11,034,325
1052168	HOUSTON	TX		07/24/2013	4.600		1,671,782	67,000,000
1052258	SAN ANTONIO	TX		11/01/2016	3.400	25,200,000		51,109,272
1052260	Arlington	VA		11/29/2016	3.170	40,530,394		70,000,000
1052263	SEATTLE	WA		12/20/2016	3.050	24,000,000		49,500,000
1052264	SEATTLE	WA		12/22/2016	5.000	50,000		267,700,000
1052238	MADISON	WI		04/11/2016	3.610	48,500,000		76,860,000
0599999. Mortgages in good standing - Commercial mortgages-all other						661,176,394	2,097,771	1,709,875,331
0699999. Mortgages in good standing - Mezzanine Loans								
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						661,176,394	2,097,771	1,709,875,331
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								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
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								
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						661,176,394	2,097,771	1,709,875,331

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
28288	PHOENIX	AZ		10/01/2014	10/06/2016	2,950,738		(79,005)			(79,005)		2,871,733	2,871,733			
1052015	ALAMEDA	CA		04/26/2006	05/05/2016	13,091,439							13,091,439	13,091,439			
28332	BURBANK	CA		10/01/2014	01/15/2016	2,767,125		(22,634)			(22,634)		2,744,490	2,744,490			
1052033	BURBANK	CA		10/26/2006	08/05/2016	6,027,447							6,027,447	6,027,447			
1052030	PARAMOUNT	CA		09/27/2006	07/07/2016	7,138,989							7,138,989	7,138,989			
28293	PASADENA	CA		10/01/2014	09/13/2016	2,460,574		(111,335)			(111,335)		2,349,240	2,349,240			
1052157	SAN DIEGO	CA		10/01/2012	12/14/2016	34,888,855							34,888,855	34,888,855			
1051982	SANTA MONICA	CA		10/12/2005	04/07/2016	4,128,933							4,128,933	4,128,933			
1052172	THOUSAND OAKS	CA		09/03/2013	01/27/2016	33,864,553							33,864,553	33,864,553			
1052128	DENVER	CO		06/21/2010	01/29/2016	12,929,527							12,929,527	12,929,527			
1052032	NEW CASTLE	DE		10/10/2006	04/21/2016	11,402,243							11,402,244	11,402,244			
28278	BOCA RATON	FL		10/01/2014	12/15/2016	3,070,324							3,070,324	2,541,304		(529,020)	(529,020)
1051960	BOCA RATON	FL		02/16/2005	12/15/2016	2,030,817							2,030,817	1,690,083		(340,734)	(340,734)
1052036	BOYNTON BEACH	FL		12/01/2006	12/06/2016	4,397,823							4,397,824	4,397,824			
28271	BRANDON	FL		10/01/2014	01/14/2016	1,602,052		(5,251)			(5,251)		1,596,801	1,596,801			
28275	DEERFIELD BEACH	FL		10/01/2014	12/15/2016	505,447							505,447	418,771		(86,676)	(86,676)
1052035	HAINES CITY	FL		11/29/2006	09/06/2016	4,326,357							4,326,357	4,326,357			
1052118	HAINES CITY	FL		12/04/2008	09/06/2016	2,435,569							2,435,569	2,435,569			
1052044	JACKSONVILLE	FL		12/21/2006	11/03/2016	5,506,141							5,506,141	5,506,141			
1052045	JACKSONVILLE	FL		12/21/2006	11/03/2016	2,713,171							2,713,171	2,713,171			
28276	LAKE WORTH	FL		10/01/2014	12/15/2016	1,444,134							1,444,134	1,198,345		(245,789)	(245,789)
28298	NAPLES	FL		10/01/2014	12/07/2016	1,706,085		(73,066)			(73,066)		1,633,019	1,633,019			
1052034	NAPLES	FL		11/03/2006	09/21/2016	6,853,062							6,853,062	6,853,062			
1052065	NAPLES	FL		07/09/2007	06/29/2016	8,681,974							8,681,974	8,681,974			
28277	POMPANO BEACH	FL		10/01/2014	12/15/2016	2,093,995							2,093,995	1,738,051		(355,944)	(355,944)
27455	ALPHARETTA	GA		09/25/1986	01/29/2016	10,366							10,366	10,366			
28239	GAINESVILLE	GA		10/01/2014	11/30/2016	341,668		(8,082)			(8,082)		333,585	333,585			
1052078	BENSENVILLE	IL		10/01/2007	01/15/2016	36,057,634							36,057,634	36,057,634			
1052068	CHICAGO	IL		07/12/2007	09/08/2016	32,771,151		228,850			228,850		33,000,000	33,000,000			
28306	GURNEE	IL		10/01/2014	06/07/2016	2,410,362		(60,207)			(60,207)		2,350,155	2,350,155			
1051704	NILES	IL		03/18/1996	03/21/2016	112,769							112,769	112,769			
28286	FLORENCE	KY		10/01/2014	08/03/2016	4,115,026		(113,231)			(113,231)		4,001,795	4,001,795			
28281	LEXINGTON	KY		10/01/2014	02/02/2016	2,212,502		(35,336)			(35,336)		2,177,166	2,177,166			
28282	WINCHESTER	KY		10/01/2014	06/14/2016	3,204,748		(77,201)			(77,201)		3,127,547	3,127,547			
1051890	BOSTON	MA		09/13/2002	08/19/2016	6,616,074							6,616,074	6,616,074			
1051891	BOSTON	MA		09/27/2002	03/18/2016	22,286,820							22,286,820	22,286,820			
1052043	BOSTON	MA		12/27/2006	08/15/2016	29,999,992		8			8		30,000,000	30,000,000			
1052074	BOSTON	MA		08/30/2007	08/19/2016	5,386,257							5,386,257	5,386,257			
1052009	BRIGHTON	MA		03/10/2006	12/14/2016	3,024,898							3,024,898	3,024,898			
28151	BURLINGTON	MA		04/13/2000	02/16/2016	386,166							386,167	386,167			
1051795	FALL RIVER	MA		04/14/1999	09/13/2016	583,210							583,210	583,210			
1052042	HANOVER	MD		12/20/2006	12/20/2016	24,193,984							24,193,984	24,193,984			
1051706	BROOKLYN PARK	MN		05/24/1996	05/31/2016	155,395							155,396	155,396			
27999	CHARLOTTE	NC		10/01/2014	08/17/2016	1,716,950		(315,623)			(315,623)		1,401,327	1,401,327			
28050	CHARLOTTE	NC		06/18/1998	06/15/2016	642,390							642,389	642,389			
28284	BRIDGEPORT	NJ		10/01/2014	06/24/2016	2,729,245		(67,440)			(67,440)		2,661,805	2,661,805			
1052121	CLARK	NJ		01/26/2009	12/28/2016	18,272,713							18,272,713	18,272,713			
1051981	HOWELL	NJ		10/03/2005	02/12/2016	7,145,779							7,145,778	7,145,778			
28311	RIO RANCHO	NM		10/01/2014	06/03/2016	3,618,332		(255,148)			(255,148)		3,363,184	3,363,184			
1051886	GARDEN CITY	NY		07/22/2002	11/10/2016	2,408,417							2,408,416	2,408,416			
1052070	MELVILLE	NY		08/09/2007	04/05/2016	5,188,218							5,188,218	5,188,218			
1051877	NEW YORK	NY		12/20/2001	01/19/2016	11,946,895							11,946,894	11,946,894			
1051710	SOUTH GLENS FALLS	NY		05/17/1996	05/31/2016	51,419							51,419	51,419			
1052021	FAIRBORN	OH		06/30/2006	05/27/2016	5,498,023							5,498,023	5,498,023			
1052041	WILLOUGHBY	OH		12/19/2006	06/30/2016	10,042,241							10,042,240	10,042,240			
1052055	WILLOUGHBY	OH		04/26/2007	07/13/2016	4,199,954							4,199,954	4,199,954			
1051713	YOUNGSTOWN	OH		07/08/1996	06/07/2016	66,599							66,599	66,599			
28197	CLACKAMAS	OR		04/30/2001	05/06/2016	673,695							673,695	673,695			
28314	PORTLAND	OR		10/01/2014	08/12/2016	2,208,679		(256,786)			(256,786)		1,951,893	1,951,893			
1052080	PORTLAND	OR		11/05/2007	06/09/2016	5,121,917							5,121,917	5,121,917			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1052002	TIGARD	OR		02/22/2006	03/17/2016	9,928,154							9,928,154	9,928,154			
28066	MONROEVILLE	PA		10/01/2014	05/01/2016	396,349		(27,250)			(27,250)		369,099	369,099			
28310	PHILADELPHIA	PA		10/01/2014	09/06/2016	4,284,408		(306,985)			(306,985)		3,977,424	3,977,424			
1051690	CRANSTON	RI		01/24/1996	02/02/2016	39,854							39,855	39,855			
28300	HOUSTON	TX		10/01/2014	06/30/2016	4,053,977		(471,395)			(471,395)		3,582,582	3,582,582			
28153	PLANO	TX		04/17/2000	02/05/2016	227,195							227,195	227,195			
28078	RICHARDSON	TX		12/28/1998	11/07/2016	104,795							104,795	104,795			
1052144	ARLINGTON	VA		12/28/2011	11/30/2016	41,047,388							41,047,388	41,047,388			
28303	LEESBURG	VA		10/01/2014	04/05/2016	3,156,750		(162,242)			(162,242)		2,994,509	2,994,509			
28326	RUTHER GLEN	VA		10/01/2014	10/06/2016	2,985,443		(384,726)			(384,726)		2,600,717	2,600,717			
1051968	STERLING	VA		05/27/2005	10/10/2016	9,593,240							9,593,241	9,593,241			
28283	VIRGINIA BEACH	VA		10/01/2014	03/17/2016	1,642,446		(32,146)			(32,146)		1,610,299	1,610,299			
28290	VIRGINIA BEACH	VA		10/01/2014	08/09/2016	1,630,947		(49,709)			(49,709)		1,581,237	1,581,237			
1052051	PORT ORCHARD	WA		03/12/2007	12/19/2016	7,855,699							7,855,699	7,855,699			
0199999. Mortgages closed by repayment						521,364,507		(2,685,940)			(2,685,940)		518,678,566	517,120,404		(1,558,163)	(1,558,163)
1051765	MOBILE	AL		07/22/1998		409,160							409,160	409,160			
1052117	CHANDLER	AZ		12/02/2008		174,980							174,980	174,980			
1052088	MESA	AZ		02/07/2008		316,359							316,359	316,359			
1051822	PEORIA	AZ		01/24/2000		156,099							156,099	156,099			
28307	PHOENIX	AZ		10/01/2014		52,639							52,639	52,639			
28327	ANAHEIM	CA		10/01/2014		32,734							32,734	32,734			
28333	BEVERLY HILLS	CA		10/01/2014		126,398							126,398	126,398			
1052195	BUENA PARK	CA		10/30/2014		278,087							278,087	278,087			
28335	BURBANK	CA		10/01/2014		94,608							94,608	94,608			
1052102	BURBANK	CA		08/07/2008		77,981							77,981	77,981			
1052103	BURBANK	CA		08/07/2008		130,727							130,727	130,727			
1052129	BURBANK	CA		08/05/2010		314,320							314,320	314,320			
1052200	BURBANK	CA		12/22/2014		116,058							116,058	116,058			
1052112	CALABASAS	CA		11/03/2008		116,074							116,074	116,074			
1051985	CAPITOLA	CA		10/24/2005		195,977							195,977	195,977			
1052231	Carlsbad	CA		12/11/2015		479,686							479,686	479,686			
28330	CHATSWORTH	CA		10/01/2014		60,223							60,223	60,223			
1052116	EL CERRITO	CA		12/01/2008		751,498							751,498	751,498			
28336	ESCONDIDO	CA		10/01/2014		95,020							95,020	95,020			
1052075	FRESNO	CA		09/05/2007		353,580							353,580	353,580			
1052115	FULLERTON	CA		12/01/2008		244,767							244,767	244,767			
28317	IRVINE	CA		10/01/2014		59,270							59,270	59,270			
1052198	IRVINE	CA		12/01/2014		918,355							918,355	918,355			
1052203	IRVINE	CA		03/23/2015		791,806							791,806	791,806			
1052091	LA PUENTE	CA		02/28/2008		256,848							256,848	256,848			
1052164	LAGUNA WOODS	CA		05/02/2013		167,075							167,075	167,075			
1052246	LAKEWOOD	CA		05/05/2016		137,515							137,515	137,515			
28325	LOS ANGELES	CA		10/01/2014		37,948							37,948	37,948			
1052110	LOS ANGELES	CA		10/23/2008		258,740							258,740	258,740			
1052178	LOS ANGELES	CA		12/17/2013		210,830							210,830	210,830			
1052228	LOS ANGELES	CA		11/30/2015		996,735							996,735	996,735			
1051758	MERCED	CA		06/18/1998		179,001							179,001	179,001			
1052194	NORTHRIDGE	CA		10/30/2014		278,087							278,087	278,087			
28318	ONTARIO	CA		10/01/2014		97,508							97,508	97,508			
1052085	ONTARIO	CA		12/20/2007		125,860							125,860	125,860			
1051889	ORANGE	CA		09/12/2002		646,865							646,865	646,865			
1052107	ORANGE	CA		09/25/2008		680,569							680,569	680,569			
1052089	PALM DESERT	CA		02/11/2008		207,894							207,894	207,894			
28294	PASADENA	CA		10/01/2014		173,862							173,862	173,862			
28304	PLACENTIA	CA		10/01/2014		88,988							88,988	88,988			
1052066	PLACENTIA	CA		07/10/2007		153,719							153,719	153,719			
1052067	PLACENTIA	CA		07/10/2007		89,286							89,286	89,286			
1052054	RANCHO CUCAMONGA	CA		04/16/2007		162,080							162,080	162,080			
1052111	REDONDO BEACH	CA		10/23/2008		143,985							143,985	143,985			
1052023	ROHNERT PARK	CA		08/02/2006		272,462							272,462	272,462			

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1052090	SAN DIEGO	CA		02/21/2008		146,777							146,777	146,777			
1052113	SAN DIEGO	CA		11/12/2008		109,094							109,094	109,094			
1052160	SAN DIEGO	CA		10/23/2012		645,660							645,660	645,660			
1052169	SAN DIEGO	CA		08/01/2013		368,547							368,547	368,547			
1052177	SAN DIEGO	CA		12/05/2013		30,818							30,818	30,818			
28033	SAN FRANCISCO	CA		10/01/2014		58,310							58,310	58,310			
1052136	SAN JOSE	CA		03/31/2011		618,495							618,495	618,495			
1052173	SAN MATEO	CA		09/03/2013		509,355							509,355	509,355			
1052056	SANTA CLARITA	CA		04/30/2007		268,553							268,553	268,553			
1051834	SANTA FE SPRINGS	CA		07/14/2000		284,758							284,758	284,758			
1052197	SANTA MONICA	CA		11/19/2014		10,285							10,285	10,285			
1052237	SANTA MONICA	CA		04/07/2016		70,803							70,803	70,803			
1052163	SIMI VALLEY	CA		04/23/2013		153,963							153,963	153,963			
1052174	TUSTIN	CA		09/19/2013		154,454							154,454	154,454			
1052142	VISTA	CA		10/31/2011		282,839							282,839	282,839			
1052170	WALNUT CREEK	CA		08/06/2013		566,983							566,983	566,983			
1052013	YORBA LINDA	CA		03/30/2006		352,246							352,246	352,246			
1052166	AURORA	CO		06/26/2013		250,591							250,591	250,591			
1051879	BOULDER	CO		12/27/2001		656,205							656,205	656,205			
1052196	BOULDER	CO		11/18/2014		80,724							80,724	80,724			
1051808	COLORADO SPRINGS	CO		07/27/1999		150,461							150,461	150,461			
1052137	DENVER	CO		06/30/2011		133,858							133,858	133,858			
1052050	LITTLETON	CO		02/28/2007		347,032							347,032	347,032			
1052126	WASHINGTON	DC		02/19/2010		381,314							381,314	381,314			
1052130	WASHINGTON	DC		09/22/2010		311,546							311,546	311,546			
1052132	WASHINGTON	DC		11/30/2010		315,619							315,619	315,619			
1052154	WASHINGTON	DC		08/30/2012		209,107							209,107	209,107			
28309	LAUREL	DE		10/01/2014		184,440							184,440	184,440			
1052141	NEW CASTLE	DE		10/27/2011		141,420							141,420	141,420			
1052245	NEW CASTLE	DE		04/21/2016		191,420							191,420	191,420			
1052098	AUBURNDALE	FL		06/02/2008		97,679							97,679	97,679			
1052079	BOCA RATON	FL		10/22/2007		508,995							508,995	508,995			
1052071	DAVIE	FL		08/09/2007		245,335							245,335	245,335			
1052235	DELRAY BEACH	FL		12/30/2015		195,468							195,468	195,468			
1052124	MIAMI LAKES	FL		12/21/2009		539,492							539,492	539,492			
1052249	NAPLES	FL		06/29/2016		44,934							44,934	44,934			
1052150	ORLANDO	FL		05/15/2012		553,232							553,232	553,232			
28270	ALPHARETTA	GA		10/01/2014		91,929							91,929	91,929			
28280	ATLANTA	GA		10/01/2014		150,965							150,965	150,965			
1051920	CHAMBLEE	GA		05/03/2004		712,534							712,534	712,534			
1052000	GRIFFIN	GA		02/16/2006		679,786							679,786	679,786			
28236	HAMPTON	GA		10/01/2014		141,842							141,842	141,842			
28319	BUFFALO GROVE	IL		10/01/2014		50,321							50,321	50,321			
28324	BUFFALO GROVE	IL		10/01/2014		88,586							88,586	88,586			
28331	BUFFALO GROVE	IL		10/01/2014		84,445							84,445	84,445			
1052101	GENEVA	IL		07/23/2008		117,645							117,645	117,645			
28334	ITASCA	IL		10/01/2014		108,462							108,462	108,462			
28323	LAKE COUNTY	IL		10/01/2014		88,586							88,586	88,586			
1051977	PALATINE	IL		09/26/2005		377,112							377,112	377,112			
1051927	SOUTH BARRINGTON	IL		07/26/2004		80,189							80,189	80,189			
1052156	WALTON	KY		10/01/2012		650,766							650,766	650,766			
28312	METAIRIE	LA		10/01/2014		111,673							111,673	111,673			
1052008	ALLSTON	MA		03/10/2006		342,968							342,968	342,968			
1052204	Boston	MA		04/30/2015		128,979							128,979	128,979			
1052205	Boston	MA		04/30/2015		253,181							253,181	253,181			
1052208	Boston	MA		05/21/2015		101,918							101,918	101,918			
1052209	Boston	MA		05/21/2015		178,118							178,118	178,118			
1052210	Boston	MA		05/21/2015		182,880							182,880	182,880			
1052224	BOSTON	MA		11/05/2015		611,075							611,075	611,075			
1052014	BRIGHTON	MA		04/21/2006		250,060							250,060	250,060			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1052206	BROOKLINE	MA		05/01/2015		151,603							151,603	151,603			
28328	CONCORD	MA		10/01/2014		63,479							63,479	63,479			
1051748	KINGSTON	MA		02/02/1998		140,554							140,554	140,554			
1051749	MARSTONS MILLS	MA		02/02/1998		104,630							104,630	104,630			
1052192	PEABODY	MA		09/24/2014		85,129							85,129	85,129			
1051957	BELTSVILLE	MD		01/11/2005		229,675							229,675	229,675			
1052158	BETHESDA	MD		10/09/2012		590,730							590,730	590,730			
28315	ELLICOTT CITY	MD		10/01/2014		91,622							91,622	91,622			
1052186	FREDERICK	MD		03/31/2014		333,530							333,530	333,530			
1051905	GAITHERSBURG	MD		08/13/2003		317,275							317,275	317,275			
1052145	GAITHERSBURG	MD		03/08/2012		709,061							709,061	709,061			
1052146	GAITHERSBURG	MD		03/14/2012		601,288							601,288	601,288			
1051810	LEXINGTON PARK	MD		08/31/1999		119,593							119,593	119,593			
1051900	ROCKVILLE	MD		06/19/2003		869,985							869,985	869,985			
1052148	ROCKVILLE	MD		05/03/2012		393,901							393,901	393,901			
1051740	BANGOR	ME		08/21/1997		229,090							229,090	229,090			
1052188	MINNEAPOLIS	MN		05/27/2014		111,572							111,572	111,572			
28245	O'FALLON	MO		10/01/2014		99,926							99,926	99,926			
28110	DURHAM	NC		04/22/1999		143,367							143,367	143,367			
1052094	DURHAM	NC		05/15/2008		710,685							710,685	710,685			
1052095	DURHAM	NC		05/15/2008		45,051							45,051	45,051			
28265	FUQUAY-VARINA	NC		10/01/2014		247,347							247,347	247,347			
28233	GREENSBORO	NC		10/01/2014		125,938							125,938	125,938			
1052104	GREENSBORO	NC		08/14/2008		190,204							190,204	190,204			
1052189	HOLLY SPRINGS	NC		06/24/2014		509,214							509,214	509,214			
1052010	RALEIGH	NC		03/15/2006		306,077							306,077	306,077			
1051974	FARGO	ND		08/25/2005		656,127							656,127	656,127			
1051995	BROOKLAWN	NJ		12/22/2005		138,312							138,312	138,312			
1052038	BROOKLAWN	NJ		12/14/2006		99,082							99,082	99,082			
1052106	EWING	NJ		09/03/2008		153,887							153,887	153,887			
1051971	LAWRENCEVILLE	NJ		06/27/2005		679,018							679,018	679,018			
1052120	MIDDLETOWN	NJ		01/26/2009		662,484							662,484	662,484			
1052202	MONROE	NJ		02/02/2015		174,760							174,760	174,760			
1052191	MOUNT LAUREL	NJ		06/30/2014		226,428							226,428	226,428			
1052011	NEPTUNE	NJ		03/16/2006		345,906							345,906	345,906			
1051727	STRATFORD	NJ		03/25/1997		109,424							109,424	109,424			
28296	ALBUQUERQUE	NM		10/01/2014		290,706							290,706	290,706			
28264	LAS VEGAS	NV		10/01/2014		85,996							85,996	85,996			
1051961	LAS VEGAS	NV		03/07/2005		373,925							373,925	373,925			
1051987	LAS VEGAS	NV		10/31/2005		741,141							741,141	741,141			
1052105	CENTEREACH	NY		08/28/2008		659,785							659,785	659,785			
1052029	GUILDERLAND	NY		09/06/2006		75,856							75,856	75,856			
1051972	HAUPPAUGE	NY		07/08/2005		467,974							467,974	467,974			
1051973	JERICHO	NY		07/08/2005		599,487							599,487	599,487			
1051944	LAKE GROVE	NY		11/30/2004		376,722							376,722	376,722			
1052073	MENANDS	NY		08/30/2007		240,886							240,886	240,886			
1051766	NESCONSET	NY		07/28/1998		122,868							122,868	122,868			
28329	NEW YORK	NY		10/01/2014		74,019							74,019	74,019			
1051799	NEW YORK	NY		04/29/1999		290,893							290,893	290,893			
1052114	NEW YORK	NY		11/19/2008		197,648							197,648	197,648			
1052185	NEW YORK	NY		03/20/2014		224,150							224,150	224,150			
28229	OLEAN	NY		10/01/2014		396,295							396,295	396,295			
1051794	OLEAN	NY		03/30/1999		160,862							160,862	160,862			
1052248	STATEN ISLAND	NY		06/06/2016		80,128							80,128	80,128			
28179	WEBSTER	NY		10/01/2014		133,465							133,465	133,465			
1051746	BELLEFONTAINE	OH		11/24/1997		115,592							115,592	115,592			
27610	FOREST PARK	OH		10/12/1989		80,580							80,580	80,580			
1052220	Portland	OR		10/13/2015		309,299							309,299	309,299			
28313	BENSALEM	PA		10/01/2014		46,598							46,598	46,598			
1052161	DOYLESTOWN	PA		12/21/2012		617,489							617,489	617,489			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
1052022	HANOVER	PA		07/06/2006		931,909							931,909	931,909			
1052133	LITITZ	PA		01/10/2011		479,863							479,863	479,863			
1052086	PHILADELPHIA	PA		01/10/2008		266,589							266,589	266,589			
1052193	SPRINGFIELD	PA		10/02/2014		974,613							974,613	974,613			
1052004	WEST CHESTER	PA		02/28/2006		492,920							492,920	492,920			
28292	ANDERSON	SC		10/01/2014		197,952							197,952	197,952			
28209	MEMPHIS	TN		06/20/2001		133,441							133,441	133,441			
1052201	CEDAR PARK	TX		12/30/2014		550,588							550,588	550,588			
1051783	FORT WORTH	TX		12/22/1998		132,771							132,771	132,771			
1052037	HOUSTON	TX		12/01/2006		664,935							664,935	664,935			
1052143	HOUSTON	TX		11/15/2011		226,066							226,066	226,066			
28320	SAN ANTONIO	TX		10/01/2014		48,430							48,430	48,430			
28322	WOODLANDS	TX		10/01/2014		107,360							107,360	107,360			
1052108	ROY	UT		10/01/2008		188,895							188,895	188,895			
1052183	SALT LAKE CITY	UT		03/06/2014		111,479							111,479	111,479			
28016	WEST VALLEY	UT		12/11/1997		62,605							62,605	62,605			
1051948	ALEXANDRIA	VA		12/21/2004		262,866							262,866	262,866			
1052152	ALEXANDRIA	VA		06/26/2012		366,477							366,477	366,477			
1052061	CHESTER	VA		05/30/2007		93,799							93,799	93,799			
28199	DULLES	VA		05/11/2001		334,798							334,798	334,798			
1051806	GLEN ALLEN	VA		06/25/1999		402,666							402,666	402,666			
1051881	MCLEAN	VA		03/21/2002		523,866							523,866	523,866			
28255	NEWPORT NEWS	VA		10/01/2014		111,403							111,403	111,403			
28321	NORFOLK	VA		10/01/2014		83,247							83,247	83,247			
1052087	RESTON	VA		12/27/2007		433,911							433,911	433,911			
28301	RICHMOND	VA		10/01/2014		269,339							269,339	269,339			
1052092	RICHMOND	VA		04/07/2008		174,723							174,723	174,723			
28302	ROANOKE	VA		10/01/2014		120,580							120,580	120,580			
1052096	STERLING	VA		05/29/2008		596,353							596,353	596,353			
28291	SUFFOLK	VA		10/01/2014		122,402							122,402	122,402			
28289	WASHINGTON	VA		10/01/2014		179,225							179,225	179,225			
1052234	BELLEVUE	WA		12/22/2015		314,586							314,586	314,586			
1051814	SEATTLE	WA		10/12/1999		467,117							467,117	467,117			
1051738	TACOMA	WA		08/11/1997		229,205							229,205	229,205			
1052238	MADISON	WI		04/11/2016		1,128,439							1,128,439	1,128,439			
0299999. Mortgages with partial repayments						56,780,831							56,780,831	56,780,831			
0399999. Mortgages disposed																	
0499999. Mortgages transferred																	
0599999 - Totals						578,145,338		(2,685,940)			(2,685,940)		575,459,397	573,901,235		(1,558,163)	(1,558,163)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HANOVER HOFFMAN ESTATES, LLC		WILMINGTON	DE	HANOVER ESTATES, LLC		01/28/2015		19,192,925	19,192,925	19,192,925								100.000
000000-00-0	HANOVER ACQUISTIONS II,LLC		WILMINGTON	DE	HANOVER ACQUISTIONS II,LLC		12/01/2012		10,015,384	10,015,384	10,015,384								100.000
000000-00-0	HANOVER ACQUISTIONS III,LLC(Fountains)		WILMINGTON	DE	HANOVER ACQUISTIONS III,LLC(Fountains)		02/25/2010		45,947,768	45,947,768	45,947,768						399,169		100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									75,156,077	75,156,077	75,156,077						399,169		XXX
000000-00-0	Credit Suisse First Boston Fund VI		Wilmington	DE	Credit Suisse First Boston		07/01/2000		666,790	143,603	143,603	(74,058)						90,000	2.400
000000-00-0	North Bridge Venture Partners IV		Wilmington	DE	North Bridge Venture Partners		11/04/1999		706,443	39,600	39,600	(8,165)							0.610
000000-00-0	North Bridge Venture Partners V		Wilmington	DE	North Bridge Venture Partners		09/21/2001		1,482,705	372,938	372,938	(150,766)					85,390		0.360
000000-00-0	North Bridge Venture Partners VI		Wilmington	DE	North Bridge Venture Partners		03/07/2006		1,855,962	1,755,498	1,755,498	(467,456)					141,190		0.400
1599999. Joint Venture Interests - Common Stock - Unaffiliated									4,711,900	2,311,638	2,311,638	(700,446)					226,580	90,000	XXX
000000-00-0	AIRSIDE PARK , LP		PITTSBURGH	PA	AIRSIDE PARK , LP		07/01/2000		(2,537,919)			168,459					281,541		0.250
000000-00-0	B.A VENTURES. LLC		LATHAM	NY	B.A VENTURES. LLC		07/01/1997		3,555,380	4,913,205	4,913,205	92,949							0.500
1799999. Joint Venture Interests - Real Estate - Unaffiliated									1,017,461	4,913,205	4,913,205	261,408					281,541		XXX
000000-00-0	G.H. SCOTTSDALE 1, LLC		SCOTTSDALE	AZ	G.H. SCOTTSDALE 1, LLC		09/01/1997		(297,687)			(81,015)							50.000
000000-00-0	GH WARNER, LLC		TEMPE	AZ	GH WARNER, LLC		06/01/1995		1,425,668			241,086							50.000
000000-00-0	GUARDIAN SHORES, LLC		MARINA DEL RAY	CA	GUARDIAN SHORES, LLC		03/25/2011		25,250,660	11,567,821	11,567,821	(5,134,455)							50.000
000000-00-0	360 SOUTH ACACIA ,LLC		FULLERTON	CA	360 SOUTH ACACIA ,LLC		09/01/1988		(339,064)	515,811	515,811	(33,182)					367,672		53.000
000000-00-0	GUARDIAN ABBEY, LLC		VALHALLA	NY	GUARDIAN ABBEY, LLC		11/20/2007		3,656,520	93,649	93,649	(1,690,604)							100.000
000000-00-0	GUARDIAN -MATTHEWS,LLC		NASHVILLE	TN	GUARDIAN -MATTHEWS,LLC		09/01/1989		2,655,631	2,568,520	2,568,520	(91,498)					564,061		90.000
000000-00-0	SPACECENTER APARTMENTS, LLC		CLEAR LAKE	TX	SPACECENTER APARTMENTS, LLC		01/14/2008		7,634,900	4,721,818	4,721,818	824,273							50.000
1899999. Joint Venture Interests - Real Estate - Affiliated									39,986,628	19,467,619	19,467,619	(5,965,395)					931,733		XXX
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian) Series 2		Wilmington	DE	57 Stars LLC		01/28/2016		3,683,527	3,515,599	3,515,599	(167,928)						22,316,473	76.300
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.		Wilmington	DE	57 Stars LLC		06/30/2011		58,325,467	65,583,675	65,583,675	2,164,080						24,933,776	85.490
000000-00-0	Advantech Capital, L.P.			CYM	New Horizon Capital Partners LLC		01/28/2016		2,749,691	2,571,724	2,571,724	(177,967)						6,250,309	1.640
000000-00-0	Battery Ventures XI Side Fund-A, L.P.		Wilmington	DE	Battery Ventures		06/21/2016		1,487,700	1,470,797	1,470,797	(16,903)						3,912,300	1.540
000000-00-0	Battery Ventures XI-A, L.P.		Wilmington	DE	Battery Ventures		06/21/2016		1,596,000	1,505,597	1,505,597	(90,403)						6,404,000	1.330
000000-00-0	BC Partners IX, LP			GGY	CIE Management - BC Partners		09/21/2011		12,999,592	13,199,684	13,199,684	2,829,979				(331,284)	866,267	2,043,857	0.230
000000-00-0	Beekman Investment Partners III, LP		Wilmington	DE	The Beekman Group LLC		10/08/2015		3,032,456	2,459,881	2,459,881	(572,575)					24,000	14,467,544	7.610
000000-00-0	Brynwood Partners VI, LP		Wilmington	DE	Brynwood Partners		10/13/2009		9,026,799	6,556,761	6,556,761	(7,107,521)					10,472,388	5,942,620	6.540
000000-00-0	Brynwood Partners VII, L.P.		Wilmington	DE	Brynwood Partners		12/27/2013		14,753,790	17,777,685	17,777,685	(5,334,466)					8,436,402	9,239,253	5.360
000000-00-0	Bunker Hill Capital II, LP		Wilmington	DE	Bunker Hill Capital		12/23/2009		12,272,880	12,025,764	12,025,764	1,596,109						2,751,442	7.480
000000-00-0	Calvert Street Capital Partners III, LP		Wilmington	DE	Calvert Street Capital Partners		03/24/2009		2,313,608	2,825,241	2,825,241	877,682		1,941,170				208,156	3.510
000000-00-0	CapStreet III, LP		Wilmington	DE	CapStreet Group		11/24/2008		9,241,869	7,618,923	7,618,923	(1,342,518)					78,144	4,193,926	8.430
000000-00-0	CAPSTREET IV, LP		Wilmington	DE	CapStreet Group		01/22/2015		3,277,612	3,640,697	3,640,697	208,907					149,790	16,722,388	6.150
000000-00-0	CCMP Capital Investors II		Wilmington	DE	CCMP Capital Advisors, LLC		01/22/2007		9,979,506	8,614,157	8,614,157	(1,807,533)					2,782,337	1,379,531	0.590
000000-00-0	CCMP Capital Investors III, L.P.		Wilmington	DE	CCMP Capital Advisors, LLC		07/26/2013		10,938,920	13,142,572	13,142,572	1,857,324					116,341	8,954,957	0.560
000000-00-0	Centerbridge Capital Partners III, L.P.		Wilmington	DE	Centerbridge Associates		05/21/2015		6,690,944	7,698,498	7,698,498	970,009					174,940	18,291,786	0.430
000000-00-0	Centerbridge Partners II, LP		Wilmington	DE	Centerbridge Associates		05/09/2011		19,204,947	15,724,953	15,724,953	(1,965,795)					3,024,172	3,156,995	0.470
000000-00-0	Century Park Capital Partners II, LP		Wilmington	DE	Century Park Capital Partners, L.P.		04/02/2009		2,503,708	3,236,203	3,236,203	1,301,224					216,873	759,703	3.160
000000-00-0	Charles River Partnership XV, LP		Wilmington	DE	Charles River Ventures		05/29/2012		5,551,391	7,796,825	7,796,825	(614,637)					533,328	1,687,500	1.980
000000-00-0	CHB Capital Partners II, LP		Wilmington	DE	CHB Capital Partners		03/24/2009			1	1								27.050
000000-00-0	CHB Capital Partners III, L.P.		Wilmington	DE	CHB Capital Partners		03/24/2009		7,930,074	10,060,242	10,060,242	(1,443,898)					117,058	(1)	14.790
000000-00-0	CID Capital Opportunity Fund II, L.P.		Wilmington	DE	CID Capital		11/22/2013		5,589,350	5,740,702	5,740,702	(99,206)					59,956	6,910,650	8.170
000000-00-0	CID Capital Opportunity Fund, LP		Wilmington	DE	CID Capital		04/07/2008		5,977,349	5,323,986	5,323,986	108,902					157,279	1,085,202	13.300
000000-00-0	CMEA Ventures VII, LP		Wilmington	DE	CMEA Capital		06/30/2007		6,736,496	7,681,106	7,681,106	4,869,252		6,073,095			164,755	921,495	5.120
000000-00-0	Columbia Capital Equity Partners V, LP		Wilmington	DE	Columbia Capital, LLC		01/08/2010		10,379,721	18,105,021	18,105,021	(2,335,906)					6,234,537	(247,656)	4.530
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.		Wilmington	DE	Columbia Capital, LLC		01/22/2015		6,010,204	5,048,197	5,048,197	(411,535)						13,989,796	4.640
000000-00-0	Cressey & Company Fund V, LP		Wilmington	DE	Cressey & Company LLC		04/13/2015		7,200,775	7,310,996	7,310,996	(9,677)						14,287,500	4.090
000000-00-0	Crosslink Ventures VI, LP		Wilmington	DE	Crosslink Capital		06/11/2010		11,719,271	19,700,585	19,700,585	1,028,596						1,351,253	6.820
000000-00-0	CS Global Co-Investment Partners, L.P.		Wilmington	DE	Credit Suisse Group		08/21/2009		7,727,081	12,944,926	12,944,926	10,690,466		24,412,302			24,623,379	7,233,008	99.500
000000-00-0	EADS Investment Holding, LP		Wilmington	DE	CapStreet Group		06/08/2012		4,000,913	3,903,006	3,903,006	(1,574,572)					88,053	26,865	12.990
000000-00-0	EQT VI Fund, LP			GGY	EQT Partners AB		11/30/2011		16,581,493	16,367,204	16,367,204	1,680,587				(498,687)	1,361,261	1,405,931	0.290
000000-00-0	EQT VII (No.2) LP		Wilmington	DE	EQT Partners AB		01/08/2016		7,241,661	6,247,869	6,247,869	(552,305)				(441,487)		13,440,731	0.290

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Evergreen Pacific Partners II, LP		Wilmington	DE	Evergreen Pacific Partners		08/20/2008		8,793,873	6,947,689	6,947,689	(6,696,887)					9,458,485	3,888,002	5.290
000000-00-0	Felicis Ventures V, L.P.		Wilmington	DE	Felicis Venture		06/16/2016		2,025,000	1,906,464	1,906,464	(118,536)						11,475,000	6.730
000000-00-0	Foundation Capital VIII, L.P.		Wilmington	DE	Foundation Capital		11/09/2015		4,978,076	4,588,628	4,588,628	(389,448)						12,521,924	5.380
000000-00-0	Foundry Group Select Fund, L.P.		Wilmington	DE	Foundry Group		08/09/2013		8,921,353	11,896,178	11,896,178	(3,728,561)					2,279,308	1,567,500	4.820
000000-00-0	Foundry Next Fund, L.P.		Wilmington	DE	Foundry Group		07/06/2016		4,524,372	4,441,337	4,441,337	(83,035)						15,475,628	4.000
000000-00-0	Foundry Venture Capital 2010 Annex, L.P.		Wilmington	DE	Foundry Group		08/25/2015		3,110,625	2,776,610	2,776,610	(329,860)						1,389,375	15.000
000000-00-0	Foundry Ventures 2007, LP		Wilmington	DE	Foundry Group		11/19/2007		13,585,885	21,809,203	21,809,203	(52,358,767)					25,943,780	49,955	8.620
000000-00-0	Foundry Ventures 2010, LP		Wilmington	DE	Foundry Group		10/11/2010		20,587,124	24,363,488	24,363,488	(3,117,169)						506,250	9.700
000000-00-0	Foundry Ventures 2013, LP		Wilmington	DE	Foundry Group		01/10/2013		21,150,000	31,213,052	31,213,052	2,964,439						1,350,000	9.700
000000-00-0	Genstar Capital Partners VII, L.P.		Wilmington	DE	Genstar Capital Partners LLC		10/01/2015		10,976,616	11,604,191	11,604,191	627,575					3,079,389	14,503,094	1.130
000000-00-0	Global Infrastructure Partners		Wilmington	DE	Global Infrastructure Partners		07/11/2007		8,298,981	7,714,002	7,714,002	(1,834,435)					5,788,962	2,481,172	0.370
000000-00-0	Global Infrastructure Partners II - A, L.P.		Wilmington	DE	Global Infrastructure Partners		08/09/2012		16,677,685	17,842,497	17,842,497	1,098,704					1,184,407	3,196,883	0.240
000000-00-0	Global Infrastructure Partners III, L.P.		Wilmington	DE	Global Infrastructure Partners		08/02/2016		8,856,149	7,663,318	7,663,318	(1,192,831)					197,918	42,029,414	0.390
000000-00-0	Goldman Sachs Capital Partners VI, LP		Wilmington	DE	Goldman Sachs & Co.		04/26/2007		7,531,502	5,532,932	5,532,932	156,104					454,355	4,477,820	0.100
000000-00-0	Goldman Sachs Vintage Fund IV		Wilmington	DE	Goldman Sachs & Co.		01/23/2007		6,061,834	4,508,278	4,508,278	(1,630,024)					1,008,195	3,182,541	1.330
000000-00-0	GrandBanks Capital Fund II, LP		Wilmington	DE	GrandBanks Capital		11/07/2008		10,657,856	12,162,191	12,162,191	381,747						2,629,104	17.500
000000-00-0	Green Equity Investors VI, LP		Wilmington	DE	Leonard Green & Partners, L.P.		12/06/2012		23,233,636	24,953,138	24,953,138	(1,182,149)					3,034,970	1,573,230	0.500
000000-00-0	Grey Mountain Partners II, LP		Wilmington	DE	Grey Mountain Partners		11/20/2009		13,165,170	7,416,994	7,416,994	(5,327,548)					3,068,434	2,131,139	6.700
000000-00-0	Grotech Partners VII, LP		Wilmington	DE	Grotech Ventures		11/01/2007		97,367	6,875,231	6,875,231	(554,641)						453,564	9.190
000000-00-0	Grotech Ventures II, L.P.		Wilmington	DE	Grotech Ventures		12/28/2011		12,385,491	11,707,226	11,707,226	(2,404,862)						2,614,509	6.670
000000-00-0	GS GEO Fund Asset Trust		Wilmington	DE	Goldman Sachs & Co.				1									1	100.000
000000-00-0	GS Mezzanine Partners 2006, LP		Wilmington	DE	Goldman Sachs & Co.		04/12/2006		443,264	363,794	363,794	(488,542)					557,309	1,607,422	0.180
000000-00-0	GSO Capital Opportunities Fund III, L.P.		Wilmington	DE	GSO Capital Partners		09/22/2016		2,368,918	2,359,000	2,359,000	(9,918)						47,630,702	0.770
000000-00-0	GTCR Fund XI, LP		Wilmington	DE	GTCR Partners		09/02/2014		9,716,235	10,389,010	10,389,010	574,959					197,275	9,600,000	0.530
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.		Wilmington	DE	Harbourvest Partners, LLC		04/28/2016		20,100,000	20,029,285	20,029,285	(70,715)						96,300,000	100.000
000000-00-0	Harvest Fund VII, L.P.		Wilmington	DE	Harvest Partners, LP		09/28/2016		217,043	217,043	217,043							16,782,957	0.850
000000-00-0	High Street Equity Advisors, LLC		Wilmington	DE	High Street Equity Advisors, LLC		06/25/2008		4,962,470	5,911,868	5,911,868	(2,412,077)					1,537,405	332,938	8.410
000000-00-0	High Street Real Estate Fund IV, L.P.		Wilmington	DE	High Street Equity Advisors, LLC		12/05/2012		13,201,383	15,114,732	15,114,732	663,292					901,844	373,404	27.360
000000-00-0	High Street Real Estate Fund V		Wilmington	DE	High Street Real Estate Fund V, LP		01/18/2016		5,697,274	6,463,015	6,463,015	765,741						9,302,726	4.290
000000-00-0	Investindustrial VI, L.P.			CHE	Investindustrial Advisors Limited		05/24/2016		2,495,623	2,130,469	2,130,469	(204,326)				(160,828)		15,577,501	0.860
000000-00-0	JC Flower II LP			CYM	J.C. Flowers & Co. LLC		05/26/2006		5,479,662	3,902,828	3,902,828	(1,214,781)					111,629	106,123	0.320
000000-00-0	KW Property Fund III, LP		Wilmington	DE	Kennedy-Wilson		03/27/2009		1,663,459	2,645,700	2,645,700	835,599					726,838	(5,057)	27.900
000000-00-0	Levine Leichtman Capital Partners IV, LP		Wilmington	DE	Levine Leichtman Capital Partners		12/29/2008		6,510,834	4,778,109	4,778,109	(1,398,501)					2,919,349	4,224,042	1.460
000000-00-0	Levine Leichtman Capital Partners V, LP		Wilmington	DE	Levine Leichtman Capital Partners		04/11/2013		18,447,683	18,622,036	18,622,036	1,156,207					1,215,772	5,293,578	1.370
000000-00-0	Longworth Advisory Partners III, LP		Wilmington	DE	Longworth Venture Partners		06/08/2009		166,168	237,325	237,325	3,420					18,568	30,400	0.160
000000-00-0	Longworth Venture Partners III, LP		Wilmington	DE	Longworth Venture Partners		12/10/2008		10,459,192	14,468,201	14,468,201	84,359					1,165,386	2,540,300	10.640
000000-00-0	Lovell Minnick Equity Partners IV, L.P.		Wilmington	DE	Lovell Minnick Partners, LLC		03/27/2015		4,708,269	4,762,868	4,762,868	278,700					78,669	15,291,731	2.670
000000-00-0	LS Power Equity Partners II, L.P.		Wilmington	DE	LS Power Equity Partners		01/29/2007		5,233,439	5,122,449	5,122,449	(1,251,057)					1,409,199	2,910,880	0.650
000000-00-0	Morgan Stanley Real Estate Fund V		Wilmington	DE	Morgan Stanley Real Estate Fund V U.S.-GP, L.L.C.		10/06/2006		239,916	295,421	295,421	201,439							0.610
000000-00-0	MSouth Equity Partners II, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		02/29/2012		14,310,954	13,389,930	13,389,930	(3,634,496)					4,374,398	1,226,476	4.710
000000-00-0	Msouth Equity Partners III, LP		Wilmington	DE	MSouth Equity Partners, L.P.		11/09/2015		5,434,618	5,111,976	5,111,976	(322,642)						17,065,382	3.910
000000-00-0	Nautic Partners VI, L.P.		Wilmington	DE	Nautic Partners, LLC		05/24/2007		123,076	6,033,679	6,033,679	(6,099,943)					9,124,087	774,193	2.500
000000-00-0	NB Co-Investment Partners		Wilmington	DE	Neuberger Berman Group, LLC		09/26/2006		2,430,573	2,392,875	2,392,875	3,985,473		7,186,984			3,009,519	2,253,629	1.620
000000-00-0	New Leaf Ventures III, L.P.		Wilmington	DE	New Leaf Venture Partners LLC		12/15/2015		7,900,887	7,090,563	7,090,563	(810,324)						9,599,113	8.540
000000-00-0	Opus Capital VI, LP		Wilmington	DE	Opus Capital		02/28/2011		7,719,057	5,863,170	5,863,170	(2,274,133)					286,528	5,862,672	10.080
000000-00-0	Pappas Ventures IV, LP		Wilmington	DE	A.M. Pappas & Associates, LLC		01/15/2009		3,997,820	7,677,704	7,677,704	1,394,881					3,831,136	1,500,000	14.710
000000-00-0	Pfingsten Capital Partners IV, LP		Wilmington	DE	Pfingsten Partners LLC		03/31/2009		8,448,210	8,391,599	8,391,599	(56,611)					1,306,385	3,970,070	3.810
000000-00-0	Phoenix 2010 Fund, LP				Phoenix Equity Partners		06/02/2010		18,257,613	13,516,159	13,516,159	(2,659,659)				(2,921,030)	1,857,130	3,278,801	3.330
000000-00-0	Pimco Bravo Fund II, LP		Wilmington	DE	Pacific Investment Management Company LLC		10/22/2013		12,028,661	14,661,297	14,661,297	1,249,089						3,000,000	0.270
000000-00-0	PIMCO BRAVO Fund, LP		Wilmington	DE	Pacific Investment Management Company LLC		11/14/2011		(28)	1,811,819	1,811,819	(5,831,700)					6,005,531	25,000,000	1.070
000000-00-0	Point 406 Ventures II, LP		Wilmington	DE	.406 Ventures		07/12/2012		12,017,883	16,241,976	16,241,976	929,765						3,015,000	8.570
000000-00-0	Primus Capital Fund VI, LP		Wilmington	DE	Primus Capital		12/05/2007		3,175,196	2,737,163	2,737,163	148,519					1,762,311	672,964	3.640
000000-00-0	Primus Capital Fund VII, L.P.		Wilmington	DE	Primus Capital		12/21/2012		7,986,144	10,100,191	10,100,191	1,410,532					3,779,708	4,549,897	4.250

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Prophet Equity, LP		Wilmington	DE	Prophet Equity, L.P.		11/20/2008		17,583,836	26,700,761	26,700,761	(6,202,191)						(24,409)	8.000
000000-00-0	Quintana Energy Partners II, LP			CYM	Quintana Capital Group		01/15/2009		2,896,295	3,953,679	3,953,679	3,852,530		3,263,483				1,952,633	5.070
000000-00-0	Quintana Energy Partners, L.P.			CYM	Quintana Capital Group		11/21/2006		4,237,239	4,237,239	4,237,239	686,418		2,795,037				232,406	2.310
000000-00-0	RCG Longview Equity Fund, LP		Wilmington	DE	RCG Longview		07/18/2007		686,315	3,635,382	3,635,382	(269,774)					785,114	1,014,188	3.620
000000-00-0	Rockwell North Carolina SPE II,LLC			MO	Rockwell North Carolina SPE II,LLC		11/19/2015		10,000	10,000	10,000								100.000
000000-00-0	Redview Capital L.P.			CYM	New Horizon Capital Partners LLC		01/28/2016		3,351,807	3,169,930	3,169,930	(181,877)						5,648,193	1.640
000000-00-0	Sargasso Mutual			BMU	SARGASSO				2,989,078	6,931,397	6,931,397	168,812							8.723
000000-00-0	SCN Investment Holdings I, LLC		Wilmington	DE	Levine Leichtman Capital Partners IV, L.P.		03/23/2011		1			(101,066)					100,883		4.260
000000-00-0	StarVest Partners II, L.P.		Wilmington	DE	StarVest Partners		04/16/2008		10,692,388	13,138,778	13,138,778	781,545						150,224	6.000
000000-00-0	SVB Global Preferred Return Fund, LP		Wilmington	DE	SVB Growth Investors, LLC		02/10/2010		18,738,531	24,290,906	24,290,906	(1,818,906)					3,075,000	2,700,000	9.060
000000-00-0	The Buchanan Fund V, LLC		Wilmington	DE	Buchanan Street Partners		11/03/2006		1,499,044	1,746,316	1,746,316	247,272						1,500,000	3.630
000000-00-0	The Huron Fund IV, L.P.		Wilmington	DE	Huron Capital Partners, LLC		07/12/2013		13,709,517	13,607,305	13,607,305	914,474						6,290,483	4.140
000000-00-0	Thompson Street Capital IV, L.P.		Wilmington	DE	Thompson Street LLC		01/25/2016		7,480,143	6,837,913	6,837,913	(642,230)						12,519,857	3.330
000000-00-0	Trident V, L.P.			CYM	Stone Point Capital LLC		12/28/2010		6,209,186	7,564,541	7,564,541	103,551					739,758	558,012	0.210
000000-00-0	Trident VI, LP			CYM	Stone Point Capital LLC		09/12/2014		7,608,096	8,291,924	8,291,924	819,401					376,585	6,159,959	0.300
000000-00-0	Trilantic Capital Partners IV, LP		Wilmington	DE	Trilantic Capital Management LLC		10/29/2007		4,396,593	2,850,590	2,850,590	(2,505,337)					2,400,572	1,650,562	0.860
000000-00-0	Trinity Ventures XII L.P.		Wilmington	DE	Trinity Ventures		04/07/2016		1,417,500	1,242,607	1,242,607	(174,893)						12,082,500	3.380
000000-00-0	Trivest V LP		Wilmington	DE	Trivest Partners		05/24/2013		6,201,228	6,263,428	6,263,428	(1,431,892)					2,624,722	7,371,199	3.750
000000-00-0	TSG6, LP		Wilmington	DE	TSG Consumer Products		07/02/2012		7,530,259	10,358,858	10,358,858	(2,390,572)					4,273,763	3,311,114	0.940
000000-00-0	TSG7 A L.P.		Wilmington	DE	TSG Consumer Products		03/30/2016		3,016,607	2,768,919	2,768,919	(247,688)						15,879,901	0.950
000000-00-0	TSG7 B L.P.		Wilmington	DE	TSG Consumer Products		01/19/2016		312,652	259,106	259,106	(53,546)						3,648,316	0.800
000000-00-0	Upfront V, L.P.		Wilmington	DE	Upfront Ventures Management, Inc.		03/19/2015		5,645,223	4,740,608	4,740,608	(619,576)						9,354,777	5.420
000000-00-0	Warburg Pincus Energy, L.P.		Wilmington	DE	Warburg, Pincus LLC		07/25/2014		9,504,658	8,985,591	8,985,591	(3,975)						20,340,000	1.000
000000-00-0	Warburg Pincus X, LP		Wilmington	DE	Warburg, Pincus LLC		10/01/2007		8,057,942	12,743,705	12,743,705	202,601					1,032,661		0.170
000000-00-0	Warburg Pincus XI, LP		Wilmington	DE	Warburg, Pincus LLC		09/20/2012		18,479,205	24,326,179	24,326,179	1,175,370					230,450	3,025,000	0.220
000000-00-0	Warburg Pincus XII, L.P.		Wilmington	DE	Warburg, Pincus LLC		12/21/2015		4,308,000	3,955,510	3,955,510	(352,490)						19,692,000	0.200
2199999. Joint Venture Interests - Other - Unaffiliated									874,846,229	978,766,150	978,766,150	(94,263,902)		45,672,071		(4,353,316)	176,994,948	786,242,152	XXX
000000-00-0	GEORGIA TAX CREDIT Fund VIII,LP			GA	GEORGIA TAX CREDIT Fund VIII,LP		11/15/2011		5,891,860	5,891,860	5,891,860		(1,872,445)						99.990
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									5,891,860	5,891,860	5,891,860		(1,872,445)						XXX
000000-00-0	GUARDIAN DISTRIBUTORS,LLC		WILMINGTON	DE	GUARDIAN DISTRIBUTORS,LLC		12/02/2011		1,000	29,566	29,566	4,174							100.000
000000-00-0	GUARDIAN INVESTORS SERVICES, LLC		WILMINGTON	DE	GUARDIAN INVESTORS SERVICES, LLC		08/31/2006		720,302,340	709,699,260	709,699,260	(10,603,079)							100.000
4399999. Any Other Class of Assets - Affiliated									720,303,340	709,728,826	709,728,826	(10,598,905)							XXX
4499999. Total - Unaffiliated									886,467,450	991,882,854	991,882,853	(94,702,940)	(1,872,445)	45,672,071		(4,353,316)	177,503,069	786,332,152	XXX
4599999. Total - Affiliated									835,446,045	804,352,522	804,352,522	(16,564,300)					1,330,902		XXX
4699999 - Totals									1,721,913,495	1,796,235,376	1,796,235,376	(111,267,240)	(1,872,445)	45,672,071		(4,353,316)	178,833,971	786,332,152	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	HANOVER HOFFMAN ESTATES, LLC	WILMINGTON	DE	HANOVER HOFFMAN ESTATES, LLC	01/28/2015			86,298		100.000
000000-00-0	HANOVER ACQUISTIONS II (VALHALLA)	WILMINGTON	DE	HANOVER ACQUISTIONS II (VALHALLA)	12/01/2012			8,000		100.000
000000-00-0	HANOVER ACQUISTIONS III,LLC(Fountains)	WILMINGTON	DE	HANOVER ACQUISTIONS III,LLC(Fountains)	02/25/2010			470,862		100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated								565,160		XXX
000000-00-0	LOWES CAPITAL PARTNERS 2A, LLC	WILMINGTON	DE	LOWES CAPITAL PARTNERS 2A, LLC	10/31/2014			3,453,333		100.000
000000-00-0	GUARDIAN -MATTHEWS,LLC	CLEAR LAKE	TX	GUARDIAN -MATTHEWS,LLC	09/01/1989			19,167		90.000
000000-00-0	G.H. SCOTTSDALE 1, LLC	SCOTTSDALE	AZ	G.H. SCOTTSDALE 1, LLC	09/01/1997			81,015		50.000
000000-00-0	GUARDIAN SHORES, LLC	MARINA DEL RAY	CA	GUARDIAN SHORES, LLC	03/25/2011			16,259,281		50.000
000000-00-0	GUARDIAN PONDEROSA, LLC	WILMINGTON	DE	GUARDIAN PONDEROSA, LLC	06/24/2014			325,000		25.000
000000-00-0	GUARDIAN CARRIAGES, LLC	WILMINGTON	DE	GUARDIAN CARRIAGES, LLC	06/24/2014			200,000		25.000
000000-00-0	LOWES CAPITAL PARTNERS 2B, LLC	WILMINGTON	DE	LOWES CAPITAL PARTNERS 2B, LLC	12/26/2014			1,525,000		50.000
000000-00-0	TRUAMERICA MULTIFAMILY,LLC	WILMINGTON	DE	TRUAMERICA MULTIFAMILY,LLC	06/21/2013			455,200		80.000
000000-00-0	TRUAMERICA PROPERTIES,LLC	WILMINGTON	DE	TRUAMERICA PROPERTIES,LLC	06/21/2013			6,586,640		80.000
000000-00-0	TRUAMERICA PROPERTIES II,LLC	WILMINGTON	DE	TRUAMERICA PROPERTIES II,LLC	06/24/2014			1,139,298		80.000
000000-00-0	GUARDIAN CAPCO, LLC	WILMINGTON	DE	GUARDIAN CAPCO, LLC	08/19/2010			2,720,000		100.000
000000-00-0	GUARDIAN HOSPITALITY 1, LLC	WILMINGTON	DE	GUARDIAN HOSPITALITY 1, LLC	05/10/2011			224,348		100.000
000000-00-0	GUARDIAN HOSPITALITY FINANCE , LLC	WILMINGTON	DE	GUARDIAN HOSPITALITY FINANCE , LLC	05/10/2011			49,739		100.000
000000-00-0	GUARDIAN ABBEY, LLC	VALHALLA	NY	GUARDIAN ABBEY, LLC	11/20/2007			848,312		100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								33,886,333		XXX
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian) Series 2	Wilmington	DE	57 Stars LLC	01/28/2016		1,177,192	2,506,335		76.300
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.	Wilmington	DE	57 Stars LLC	06/30/2011			10,439,568		85.490
000000-00-0	Advantech Capital, L.P.		CYM	New Horizon Capital Partners LLC	01/28/2016		397,559	2,352,132		1.640
000000-00-0	Battery Ventures XI Side Fund-A, L.P.	Wilmington	DE	Battery Ventures	06/21/2016		540,000	947,700		1.540
000000-00-0	Battery Ventures XI-A, L.P.	Wilmington	DE	Battery Ventures	06/21/2016		640,000	956,000		1.330
000000-00-0	BC Partners IX, LP		GGY	CIE Management - BC Partners	09/21/2011			2,395,666		0.230
000000-00-0	Beekman Investment Partners III, LP	Wilmington	DE	The Beekman Group LLC	10/08/2015			2,097,499		7.610
000000-00-0	Brynwood Partners VI, LP	Wilmington	DE	Brynwood Partners	10/13/2009			274,810		6.540
000000-00-0	Brynwood Partners VII, L.P.	Wilmington	DE	Brynwood Partners	12/27/2013			7,257,639		5.360
000000-00-0	Bunker Hill Capital II, LP	Wilmington	DE	Bunker Hill Capital	12/23/2009			94,325		7.480
000000-00-0	Calvert Street Capital Partners III, LP	Wilmington	DE	Calvert Street Capital Partners	03/24/2009			24,444		3.510
000000-00-0	CapStreet III, LP	Wilmington	DE	CapStreet Group	11/24/2008			800,143		8.430
000000-00-0	CAPSTREET IV, LP	Wilmington	DE	CapStreet Group	01/22/2015			3,479,050		6.150
000000-00-0	CCMP Capital Investors II	Wilmington	DE	CCMP Capital Advisors, LLC	01/22/2007			100,723		0.590
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CCMP Capital Advisors, LLC	07/26/2013			1,311,737		0.560
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Associates	05/21/2015			1,566,473		0.430
000000-00-0	Centerbridge Partners II, LP	Wilmington	DE	Centerbridge Associates	05/09/2011			1,339,287		0.470
000000-00-0	Century Park Capital Partners II, LP	Wilmington	DE	Century Park Capital Partners, L.P.	04/02/2009			179,243		3.160
000000-00-0	Charles River Partnership XV, LP	Wilmington	DE	Charles River Ventures	05/29/2012			300,000		1.980
000000-00-0	CID Capital Opportunity Fund II, L.P.	Wilmington	DE	CID Capital	11/22/2013			2,330,257		8.170
000000-00-0	OMEA Ventures VII, LP	Wilmington	DE	OMEA Capital	06/30/2007			400,000		5.120
000000-00-0	Columbia Capital Equity Partners V, LP	Wilmington	DE	Columbia Capital, LLC	01/08/2010			495,041		4.530
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	Wilmington	DE	Columbia Capital, LLC	01/22/2015			3,172,322		4.640
000000-00-0	Cressey & Company Fund V, LP	Wilmington	DE	Cressey & Company LLC	04/13/2015			3,150,000		4.090
000000-00-0	CS Global Co-Investment Partners, L.P.	Wilmington	DE	Credit Suisse Group	08/21/2009			117,916		99.500
000000-00-0	EQT VI Fund, LP		GGY	EQT Partners AB	11/30/2011			2,634,382		0.290
000000-00-0	EQT VII (No.2) LP		GGY	EQT Partners AB	01/08/2016		346,952	6,935,288		0.290
000000-00-0	Felicis Ventures V, L.P.	Wilmington	DE	Felicis Venture	06/16/2016		1,012,500	1,012,500		6.730
000000-00-0	Foundation Capital VIII, L.P.	Wilmington	DE	Foundation Capital	11/09/2015			4,331,922		5.380
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	Foundry Group	08/09/2013			2,282,500		4.820
000000-00-0	Foundry Next Fund, L.P.	Wilmington	DE	Foundry Group	07/06/2016		3,225,000	1,299,372		4.000
000000-00-0	Foundry Venture Capital 2010 Annex, L.P.	Wilmington	DE	Foundry Group	08/25/2015			916,875		15.000
000000-00-0	Foundry Ventures 2010, LP	Wilmington	DE	Foundry Group	10/11/2010			337,500		9.700
000000-00-0	Foundry Ventures 2013, LP	Wilmington	DE	Foundry Group	01/10/2013			3,037,500		9.700
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	Genstar Capital Partners LLC	10/01/2015			13,697,942		1.130
000000-00-0	Global Infrastructure Partners	Wilmington	DE	Global Infrastructure Partners	07/11/2007			584,952		0.370
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	Global Infrastructure Partners	08/09/2012			4,856,807		0.240
000000-00-0	Global Infrastructure Partners III, L.P.	Wilmington	DE	Global Infrastructure Partners	08/02/2016		9,508,450	191,421		0.390
000000-00-0	Goldman Sachs Capital Partners VI, LP	Wilmington	DE	Goldman Sachs & Co.	04/26/2007			140,945		0.100
000000-00-0	Goldman Sachs Vintage Fund IV	Wilmington	DE	Goldman Sachs & Co.	01/23/2007			64,651		1.330
000000-00-0	GrandBanks Capital Fund II, LP	Wilmington	DE	GrandBanks Capital	11/07/2008			1,470,000		17.500
000000-00-0	Green Equity Investors VI, LP	Wilmington	DE	Leonard Green & Partners, L.P.	12/06/2012			9,067,905		0.500
000000-00-0	Grey Mountain Partners II, LP	Wilmington	DE	Grey Mountain Partners	11/20/2009			1,395,070		6.700
000000-00-0	Grotech Partners VII, LP	Wilmington	DE	Grotech Ventures	11/01/2007			234,521		9.190

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Grotech Ventures II, L.P.	Wilmington	DE	Grotech Ventures	12/28/2011			2,069,468		6.670
000000-00-0	GS Mezzanine Partners 2006, LP	Wilmington	DE	Goldman Sachs & Co.	04/12/2006			42,878		0.180
000000-00-0	GSO Capital Opportunities Fund III, L.P.	Wilmington	DE	GSO Capital Partners	09/22/2016		821,423	1,649,140		0.770
000000-00-0	GTCR Fund XI, LP	Wilmington	DE	GTCR Partners	09/02/2014			5,000,000		0.530
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.	Wilmington	DE	Harbourvest Partners, LLC	04/28/2016		3,000,000	17,100,000		100.000
000000-00-0	Harvest Fund VII, L.P.	Wilmington	DE	Harvest Partners, LP	09/28/2016		446,767			0.850
000000-00-0	High Street Real Estate Fund V	Wilmington	DE	High Street Real Estate Fund V, LP	01/18/2016		2,727,824	2,969,450		4.290
000000-00-0	Investindustrial VI, L.P.			Investindustrial Advisors Limited	05/24/2016		72,698	2,422,925		0.860
000000-00-0	JC Flower II LP		CYM	J.C. Flowers & Co. LLC	05/26/2006			173,291		0.320
000000-00-0	Levine Leichtman Capital Partners IV, LP	Wilmington	DE	Levine Leichtman Capital Partners	12/29/2008			54,849		1.460
000000-00-0	Levine Leichtman Capital Partners V, LP	Wilmington	DE	Levine Leichtman Capital Partners	04/11/2013			5,829,565		1.370
000000-00-0	Longworth Advisory Partners III, LP	Wilmington	DE	Longworth Venture Partners	06/08/2009			10,000		0.160
000000-00-0	Longworth Venture Partners III, LP	Wilmington	DE	Longworth Venture Partners	12/10/2008			1,064,000		10.640
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	Lovell Minnick Partners, LLC	03/27/2015			562,880		2.670
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	LS Power Equity Partners	01/29/2007			135,982		0.650
000000-00-0	Morgan Stanley Real Estate Fund V	Wilmington	DE	Morgan Stanley Real Estate Fund V U.S.-GP, L.L.C.	10/06/2006			815		0.610
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	02/29/2012			2,022,097		4.710
000000-00-0	Msouth Equity Partners III, LP	Wilmington	DE	MSouth Equity Partners, L.P.	11/09/2015			4,523,081		3.910
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	Nautic Partners, LLC	05/24/2007			218,650		2.500
000000-00-0	NB Co-Investment Partners	Wilmington	DE	Neuberger Berman Group, LLC	09/26/2006			103,695		1.620
000000-00-0	New Leaf Ventures III, L.P.	Wilmington	DE	New Leaf Venture Partners LLC	12/15/2015			2,100,000		8.540
000000-00-0	Opus Capital VI, LP	Wilmington	DE	Opus Capital	02/28/2011			2,191,495		10.080
000000-00-0	Pappas Ventures IV, LP	Wilmington	DE	A.M. Pappas & Associates, LLC	01/15/2009			600,000		14.710
000000-00-0	Pfingsten Capital Partners IV, LP	Wilmington	DE	Pfingsten Partners LLC	03/31/2009			749,668		3.810
000000-00-0	Phoenix 2010 Fund, LP			Phoenix Equity Partners	06/02/2010			608,256		3.330
000000-00-0	PIMCO BRAVO Fund, LP	Wilmington	DE	Pacific Investment Management Company LLC	11/14/2011			3,082		1.070
000000-00-0	Point 406 Ventures II, LP	Wilmington	DE	.406 Ventures	07/12/2012			2,010,000		8.570
000000-00-0	Primus Capital Fund VI, LP	Wilmington	DE	Primus Capital	12/05/2007			83,961		3.640
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	Primus Capital	12/21/2012			1,309,228		4.250
000000-00-0	Prophet Equity, LP	Wilmington	DE	Prophet Equity, L.P.	11/20/2008			3,052,491		8.000
000000-00-0	RCG Longview Equity Fund, LP	Wilmington	DE	RCG Longview	07/18/2007			78,433		3.620
000000-00-0	Redview Capital L.P.		CYM	New Horizon Capital Partners LLC	01/28/2016		117,022	3,234,785		1.640
000000-00-0	StarVest Partners II, L.P.	Wilmington	DE	StarVest Partners	04/16/2008			287,937		6.000
000000-00-0	The Buchanan Fund V, LLC			Buchanan Street Partners	11/03/2006			1,540		3.630
000000-00-0	The Huron Fund IV, L.P.	Wilmington	DE	Huron Capital Partners, LLC	07/12/2013			7,222,000		4.140
000000-00-0	Thompson Street Capital IV, L.P.	Wilmington	DE	Thompson Street LLC	01/25/2016		123,868	7,356,275		3.330
000000-00-0	Trident V, L.P.		CYM	Stone Point Capital LLC	12/28/2010			431,631		0.210
000000-00-0	Trident VI, LP		CYM	Stone Point Capital LLC	09/12/2014			2,722,117		0.300
000000-00-0	Trilantic Capital Partners IV, LP	Wilmington	DE	Trilantic Capital Management LLC	10/29/2007			519,125		0.860
000000-00-0	Trinity Ventures XII L.P.	Wilmington	DE	Trinity Ventures	04/07/2016		270,000	1,147,500		3.380
000000-00-0	Trivest V LP	Wilmington	DE	Trivest Partners	05/24/2013			2,363,967		3.750
000000-00-0	TSG6, LP	Wilmington	DE	TSG Consumer Products	07/02/2012			1,622,421		0.940
000000-00-0	TSG7 A L.P.	Wilmington	DE	TSG Consumer Products	03/30/2016		104,990	2,911,617		0.950
000000-00-0	TSG7 B L.P.	Wilmington	DE	TSG Consumer Products	01/19/2016		250,813	69,066		0.800
000000-00-0	Upfront V, L.P.	Wilmington	DE	Upfront Ventures Management, Inc.	03/19/2015			3,126,939		5.420
000000-00-0	Warburg Pincus Energy, L.P.	Wilmington	DE	Warburg, Pincus LLC	07/25/2014			4,050,000		1.000
000000-00-0	Warburg Pincus XI, LP	Wilmington	DE	Warburg, Pincus LLC	09/20/2012			912,500		0.220
000000-00-0	Warburg Pincus XII, L.P.	Wilmington	DE	Warburg, Pincus LLC	12/21/2015			3,936,000		0.200
2199999. Joint Venture Interests - Other - Unaffiliated							24,783,058	203,235,165		XXX
000000-00-0	GUARDIAN INVESTOR SERVICES,LLC	WILMINGTON	DE	GUARDIAN INVESTOR SERVICES,LLC	08/31/2006			364,733,985		100.000
4399999. Any Other Class of Assets - Affiliated								364,733,985		XXX
4499999. Total - Unaffiliated							24,783,058	203,235,165		XXX
4599999. Total - Affiliated								399,185,478		XXX
4699999 - Totals							24,783,058	602,420,643		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	HANOVER SWANEE, LLC	WILMINGTON	DE	SALE OF PARTNERSHIP	02/25/2010	12/05/2016	1,247,462							1,247,462	1,247,462				92,964
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							1,247,462							1,247,462	1,247,462				92,964
000000-00-0	North Bridge Venture Partners V			CAPITAL DISTRIBUTION	09/21/2001	11/01/2016	72,740							72,740	72,740				
000000-00-0	North Bridge Venture Partners VI			CAPITAL DISTRIBUTION	03/07/2006	11/01/2016	98,925							98,925	98,925				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							171,664							171,664	171,664				
000000-00-0	GOLDEN STATE II	BURBANK	CA	SALE OF PARTNERSHIP	12/01/1987	03/01/2016	1,294,368	(1,208,759)				(1,208,759)		85,609	12,237,301		12,151,692	12,151,692	
000000-00-0	AIRSIDE PARK , LP	PITTSBURGH	PA	CAPITAL DISTRIBUTION	07/01/2000	12/31/2016	168,459							168,459	168,459				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							1,462,827	(1,208,759)				(1,208,759)		254,068	12,405,760		12,151,692	12,151,692	
000000-00-0	GH WARNER, LLC	TEMPE	AZ	CAPITAL DISTRIBUTION	06/01/1995	12/31/2016	241,086							241,086	241,086				
000000-00-0	360 SOUTH ACADIA, LLC	FULLERTON	CA	CAPITAL DISTRIBUTION	09/01/1988	12/31/2016	128,723							128,723	128,723				
000000-00-0	GUARDIAN SHORES, LLC	MARINA DEL RAY	CA	CAPITAL DISTRIBUTION	03/25/2011	12/31/2016	22,858,621							22,858,621	22,858,621				
000000-00-0	DENVER CORPORATE CENTER, LLC	DENVER	CO	SALE OF PARTNERSHIP	06/29/2010	01/28/2016	3,477,614	5,641,940				5,641,940		9,119,554	10,225,899		1,106,345	1,106,345	
000000-00-0	FOREST CREEK APARTMENTS, LLC	WILMINGTON	DE	SALE OF PARTNERSHIP	09/01/2012	12/15/2016	6,916,062	253,742				253,742		7,169,804	18,321,169		11,151,365	11,151,365	
000000-00-0	GUARDIAN WESTWOOD HOLDINGS, LLC	WILMINGTON	DE	SALE OF PARTNERSHIP	12/20/2013	12/13/2016	9,956,649	336,178				336,178		10,292,827	21,836,053		11,543,226	11,543,226	
000000-00-0	TRUAMERICA MULTIFAMILY,LLC	WILMINGTON	DE	TRANSFER TO GIS	06/21/2013	05/27/2016	13,070,788	(556,384)				(556,384)		12,969,604	10,596,102		(2,373,502)	(2,373,502)	
000000-00-0	TRUAMERICA PROPERTIES,LLC	WILMINGTON	DE	TRANSFER TO GIS	06/21/2013	05/27/2016	23,675,555							30,262,195	31,437,732		1,175,537	1,175,537	
000000-00-0	GUARDIAN PARK SIDE COMMONS, LLC	WILMINGTON	DE	TRANSFER TO GIS	04/30/2014	05/27/2016	13,948,105	1,100,916				1,100,916		15,049,021	13,949,492		(1,099,529)	(1,099,529)	985
000000-00-0	TRUAMERICA PROPERTIES II,LLC	WILMINGTON	DE	TRANSFER TO GIS	06/24/2014	05/27/2016	22,561,835	2,294,820				2,294,820		25,995,953	23,309,778		(2,686,175)	(2,686,175)	
000000-00-0	GUARDIAN PONDEROSA, LLC	WILMINGTON	DE	TRANSFER TO GIS	06/24/2014	05/27/2016	3,320,191	354,240				354,240		3,999,431	3,514,894		(484,537)	(484,537)	169,701
000000-00-0	GUARDIAN CARRIAGES, LLC	WILMINGTON	DE	TRANSFER TO GIS	06/24/2014	05/27/2016	4,178,306	413,348				413,348		4,791,654	4,431,147		(360,507)	(360,507)	
000000-00-0	GUARDIAN LOWRY, LLC	WILMINGTON	DE	TRANSFER TO GIS	06/24/2014	05/27/2016	7,669,431	863,469				863,469		8,532,900	7,754,229		(778,671)	(778,671)	
000000-00-0	LOWE CAPITAL PARTNERS 2A, LLC	WILMINGTON	DE	TRANSFER TO GIS	10/31/2014	05/27/2016	8,238,845	817,094				817,094		12,509,272	11,315,546		(1,193,726)	(1,193,726)	
000000-00-0	LOWE CAPITAL PARTNERS 2B, LLC	WILMINGTON	DE	TRANSFER TO GIS	12/26/2014	05/27/2016	1,671,002	36,845				36,845		3,232,847	3,166,107		(66,740)	(66,740)	
000000-00-0	GUARDIN DEASIL HOLDINGS, LLC	WILMINGTON	DE	TRANSFER TO GIS	01/14/2015	05/27/2016	7,138,594	4,080,433				4,080,433		11,219,027	7,005,480		(4,213,547)	(4,213,547)	
000000-00-0	GUARDIAN MERCURY-GEMIMI HOLDINGS, LLC	WILMINGTON	DE	TRANSFER TO GIS	09/23/2015	05/27/2016	8,739,196	412,578				412,578		9,151,774	6,212,978		(2,938,796)	(2,938,796)	
000000-00-0	GUARDIAN CAPCO, LLC	WILMINGTON	DE	TRANSFER TO GIS	08/19/2010	05/27/2016	19,297,260	(373,969)				(373,969)		21,643,291	22,875,680		1,232,389	1,232,389	
000000-00-0	GUARDIAN HOSPITALITY 1, LLC	WILMINGTON	DE	TRANSFER TO GIS	05/10/2011	05/27/2016	13,911,269	2,139,470				2,139,470		16,275,087	15,962,616		(312,471)	(312,471)	
000000-00-0	GUARDIAN COMMERCIAL 1, LLC	WILMINGTON	DE	TRANSFER TO GIS	05/10/2011	05/27/2016	80,148	(80,148)				(80,148)		60,451	60,451		60,451	60,451	
000000-00-0	GUARDIAN HOSPITALITY FINANCE , LLC	WILMINGTON	DE	TRANSFER TO GIS	05/10/2011	05/27/2016	5,817,147	(249,126)				(249,126)		5,617,760	5,881,736		263,976	263,976	
000000-00-0	GUARDIAN LEIM, LLC	WILMINGTON	DE	TRANSFER TO GIS	08/19/2010	05/27/2016	22,008,995	(2,987,896)				(2,987,896)		19,021,099	21,462,980		2,441,881	2,441,881	
000000-00-0	SPRING LAKE , LLC	ITASCA	IL	TRANSFER TO GIS	08/01/2006	06/30/2016	14,753,939	(75,211)				(75,211)		14,678,728	14,453,135		(225,593)	(225,593)	
000000-00-0	WILLOWBROOK CENTER,LLC	WILLOWBROOK	IL	TRANSFER TO GIS	02/01/1991	05/27/2016	546,600	1,591,852				1,591,852		2,138,452	463,035		(1,675,417)	(1,675,417)	
000000-00-0	GFP RESIDENTAL HOLDINGS , LLC	POTOMAC	MD	TRANSFER TO GIS	11/22/2013	05/27/2016	25,755,299	244,701				244,701		26,000,000	25,712,309		(287,691)	(287,691)	
000000-00-0	GUARDIAN TIMBER RIDGE APARTMENTS, LLC	PORTLAND	OR	SALE OF PARTNERSHIP	12/21/2011	10/11/2016	10,205,542	(27,463)				(27,463)		10,178,079	27,093,796		16,915,717	16,915,717	273,279
000000-00-0	GUARDIAN -MATTHEWS,LLC	NASHVILLE	TN	CAPITAL DISTRIBUTION	09/01/1989	12/31/2016	18,689							18,689	18,689				
000000-00-0	SPACECENTER APARTMENTS, LLC	CLEAR LAKE	TX	CAPITAL DISTRIBUTION	01/14/2008	12/31/2016	720,900							720,900	720,900				
000000-00-0	GUARDIAN CAMPUS HOLDINGS, LLC	FEDERAL WAY	WA	TRANSFER TO GIS	12/23/2013	05/27/2016	12,802,026	1,482,393				1,482,393		14,284,419	12,292,334		(1,992,085)	(1,992,085)	
000000-00-0	Prior Year Sale Income														(209,700)		(209,700)	(209,700)	
1899999. Joint Venture Interests - Real Estate - Affiliated							283,708,417	17,713,822				17,713,822		318,100,796	343,092,996		24,992,200	24,992,200	443,965
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2011	12/30/2016	4,262,222							4,262,222	4,262,222				
000000-00-0	BC Partners IX, LP		GGY	CAPITAL DISTRIBUTION	09/21/2011	12/15/2016	1,473,701							1,473,701	1,473,701				
000000-00-0	Brynwood Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/13/2009	07/08/2016	688,404							688,404	688,404				
000000-00-0	CAPSTREET IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2015	12/16/2016	1,617,647							1,617,647	1,617,647				
000000-00-0	CCMP Capital Investors II	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2007	09/19/2016	1,674,367							1,674,367	1,674,367				
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2013	12/16/2016	62,653							62,653	62,653				
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/21/2015	06/30/2016	393,950							393,950	393,950				
000000-00-0	Centerbridge Partners II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	05/09/2011	12/23/2016	2,881,896							2,881,896	2,881,896				
000000-00-0	Century Park Capital Partners II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/02/2009	12/16/2016	1,635,560							1,635,560	1,635,560				
000000-00-0	Charles River Partnership XV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	05/29/2012	08/04/2016	159,306							159,306	159,306				
000000-00-0	CHB Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/24/2009	04/11/2016	17,876							17,876	17,876				
000000-00-0	CID Capital Opportunity Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/07/2008	04/20/2016	55,572							55,572	55,572				
000000-00-0	CMEA Ventures VII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2007	10/13/2016	133,785							133,785	133,785				
000000-00-0	Columbia Capital Equity Partners V, LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/08/2010	11/17/2016	2,381,290							2,381,290	2,381,290				
000000-00-0	Cressey & Company Fund V, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/13/2015	06/29/2016	1,011,725							1,011,725	1,011,725				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CS Global Co-Investment Partners, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/21/2009	05/03/2016	10,870,542							10,870,542	10,870,542				
000000-00-0	EQT VI Fund, LP		GGY	CAPITAL DISTRIBUTION	11/30/2011	08/04/2016	542,818							542,818	542,818				
000000-00-0	EQT VII (No.2) LP		GGY	CAPITAL DISTRIBUTION	01/08/2016	12/23/2016	40,579							40,579	40,579				
000000-00-0	Evergreen Pacific Partners II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	08/20/2008	11/15/2016	8,743,649							8,743,649	8,743,649				
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2013	09/28/2016	234,416							234,416	234,416				
000000-00-0	Foundry Ventures 2007, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/19/2007	12/15/2016	415,200							415,200	415,200				
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2015	07/08/2016	2,865,210							2,865,210	2,865,210				
000000-00-0	Global Infrastructure Partners	Wilmington	DE	CAPITAL DISTRIBUTION	07/11/2007	07/12/2016	3,365,012							3,365,012	3,365,012				
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2012	11/28/2016	848,252							848,252	848,252				
000000-00-0	Global Infrastructure Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/02/2016	11/15/2016	843,722							843,722	843,722				
000000-00-0	Goldman Sachs Capital Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/26/2007	12/08/2016	1,067,677							1,067,677	1,067,677				
000000-00-0	Goldman Sachs Vintage Fund IV	Wilmington	DE	CAPITAL DISTRIBUTION	01/23/2007	11/23/2016	470,620							470,620	470,620				
000000-00-0	GrandBanks Capital Fund II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/07/2008	10/31/2016	552,900							552,900	552,900				
000000-00-0	Green Equity Investors VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/06/2012	12/21/2016	1,570,725							1,570,725	1,570,725				
000000-00-0	Grey Mountain Partners II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2009	02/19/2016	1,339,286							1,339,286	1,339,286				
000000-00-0	GS Mezzanine Partners 2006, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/12/2006	12/12/2016	872,020							872,020	872,020				
000000-00-0	GSO Capital Opportunities Fund III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	09/22/2016	11/15/2016	101,645							101,645	101,645				
000000-00-0	GTCR Fund XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/02/2014	11/10/2016	464,950							464,950	464,950				
000000-00-0	Harvest Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	09/28/2016	10/20/2016	229,724							229,724	229,724				
000000-00-0	High Street Equity Advisors, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	06/25/2008	11/18/2016	1,765,311							1,765,311	1,765,311				
000000-00-0	JC Flower II LP		CYM	CAPITAL DISTRIBUTION	05/26/2006	12/29/2016	189,013							189,013	189,013				
000000-00-0	KW Property Fund III, LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/27/2009	09/16/2016	4,163,840							4,163,840	4,163,840				
000000-00-0	Levine Leichtman Capital Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/29/2008	09/08/2016	2,791,602							2,791,602	2,791,602				
000000-00-0	Levine Leichtman Capital Partners V, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/11/2013	09/30/2016	1,734,795							1,734,795	1,734,795				
000000-00-0	Longworth Advisory Partners III, LP	Wilmington	DE	CAPITAL DISTRIBUTION	06/08/2009	08/31/2016	3,432							3,432	3,432				
000000-00-0	Longworth Venture Partners III, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/10/2008	08/31/2016	300,508							300,508	300,508				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/29/2007	12/09/2016	2,026,423							2,026,423	2,026,423				
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/29/2012	06/14/2016	2,636,105							2,636,105	2,636,105				
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/24/2007	04/08/2016	3,440							3,440	3,440				
000000-00-0	NB Co-Investment Partners	Wilmington	DE	CAPITAL DISTRIBUTION	09/26/2006	08/23/2016	2,484,474							2,484,474	2,484,474				
000000-00-0	Opus Capital VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/28/2011	09/07/2016	171,829							171,829	171,829				
000000-00-0	Pappas Ventures IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/15/2009	08/17/2016	1,860,381							1,860,381	1,860,381				
000000-00-0	Pfingsten Capital Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/31/2009	07/06/2016	991,251							991,251	991,251				
000000-00-0	Phoenix 2010 Fund, LP			CAPITAL DISTRIBUTION	06/02/2010	10/05/2016	1,635,733							1,635,733	1,635,733				
000000-00-0	Primus Capital Fund VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/05/2007	06/29/2016	112,878							112,878	112,878				
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2012	11/15/2016	2,541,989							2,541,989	2,541,989				
000000-00-0	Prophet Equity, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2008	12/22/2016	36,909							36,909	36,909				
000000-00-0	RCG Longview Equity Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	07/18/2007	09/03/2016	1,611,488							1,611,488	1,611,488				
000000-00-0	SVB Global Preferred Return Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/10/2010	09/29/2016	1,425,000							1,425,000	1,425,000				
000000-00-0	The Buchanan Fund V, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	11/03/2006	07/27/2016	363,546							363,546	363,546				
000000-00-0	Trident V, L.P.		CYM	CAPITAL DISTRIBUTION	12/28/2010	12/22/2016	957,668							957,668	957,668				
000000-00-0	Trident VI, LP		CYM	CAPITAL DISTRIBUTION	09/12/2014	12/15/2016	1,056,049							1,056,049	1,056,049				
000000-00-0	Trilantic Capital Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/29/2007	03/29/2016	563,347							563,347	563,347				
000000-00-0	Trivest V LP	Wilmington	DE	CAPITAL DISTRIBUTION	05/24/2013	07/08/2016	1,427,573							1,427,573	1,427,573				
000000-00-0	TSG6, LP	Wilmington	DE	CAPITAL DISTRIBUTION	07/02/2012	11/15/2016	19,313							19,313	19,313				
000000-00-0	TSG7 B L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/19/2016	10/05/2016	7,227							7,227	7,227				
000000-00-0	Warburg Pincus Energy, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/25/2014	09/29/2016	60,000							60,000	60,000				
000000-00-0	Warburg Pincus X, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2007	11/03/2016	1,091,695							1,091,695	1,091,695				
000000-00-0	Warburg Pincus XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/20/2012	11/21/2016	1,601,875							1,601,875	1,601,875				
2199999. Joint Venture Interests - Other - Unaffiliated							89,523,595							89,523,595	89,523,595				
000000-00-0	GUARDIAN INVESTOR SERVICES ,LLC	Wilmington	DE	Return of Capital	07/31/2008	12/31/2016	178,000,000							178,000,000	178,000,000				
4399999. Any Other Class of Assets - Affiliated							178,000,000							178,000,000	178,000,000				
4499999. Total - Unaffiliated							91,158,087	(1,208,759)				(1,208,759)		89,949,328	102,101,020		12,151,692	12,151,692	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4599999. Total - Affiliated							462,955,879	17,713,822				17,713,822		497,348,258	522,340,458		24,992,200	24,992,200	536,929
4699999 - Totals							554,113,965	16,505,063				16,505,063		587,297,586	624,441,478		37,143,892	37,143,892	536,929

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61772*-AC-2	AID - MOROCCO KINGDOM #608-HG-003 A01				1	3,668,299	97.0000	3,637,500	3,750,000	3,678,572		30,342			3.406	4.200	MN	21,524	127,734	07/11/1996	11/01/2021
912810-DX-3	US TREASURY N/B				1		0.0000								7.500	0.000	MN	15,000		09/19/2003	11/15/2016
912810-DZ-8	US TREASURY N/B	SD			1	138,938	104.9680	157,453	150,000	149,304		994			8.875	9.620	FA	5,028	13,313	09/22/1987	08/15/2017
912810-EF-1	US TREASURY N/B				1	23,255,813	123.3980	22,952,102	18,600,000	23,100,721		(155,092)			8.750	1.380	MN	202,314		11/16/2016	05/15/2020
912810-EP-9	US TREASURY N/B	SD			1	305,438	128.7730	386,320	300,000	302,127		(275)			7.125	6.970	FA	8,074	21,375	05/18/1993	02/15/2023
912810-FE-3	US TREASURY N/B				1	41,668,594	129.4680	40,912,141	31,600,000	41,584,566		(84,028)			5.500	2.370	FA	656,473		11/30/2016	08/15/2028
912810-FT-0	US TREASURY N/B				1	12,305,430	126.5310	11,387,808	9,000,000	12,281,290		(24,140)			4.500	2.160	FA	152,976		10/28/2016	02/15/2036
912810-QQ-4	US TREASURY N/B				1	130,792,188	123.7300	128,061,068	103,500,000	130,691,129		(101,059)			4.375	2.860	MN	587,906		11/15/2016	05/15/2041
912810-QT-8	US TREASURY N/B				1	146,723,828	101.4880	142,083,620	140,000,000	146,639,007		(84,821)			3.125	2.850	MN	568,025	625,000	11/14/2016	11/15/2041
912810-QY-7	US TREASURY N/B				1	232,167,656	94.4490	228,094,818	241,500,000	232,192,070		24,413			2.750	2.960	MN	862,262		11/30/2016	11/15/2042
912810-RD-2	US TREASURY N/B				1	5,661,213	113.3780	6,139,467	5,415,000	5,647,748		(5,159)			3.750	3.500	MN	26,364	203,063	04/29/2014	11/15/2043
912810-RE-0	US TREASURY N/B				1	24,111,064	110.8390	24,905,703	22,470,000	24,042,118		(36,050)			3.625	3.230	FA	307,665	814,538	09/15/2015	02/15/2044
912810-RG-5	US TREASURY N/B				1	37,569,792	106.0430	38,350,451	36,165,000	37,502,423		(30,609)			3.375	3.170	MN	158,472	1,220,569	10/23/2014	05/15/2044
912810-RH-3	US TREASURY N/B				1	28,775,172	101.2100	27,807,695	27,475,000	28,716,554		(29,599)			3.125	2.880	FA	324,306	858,594	02/12/2015	08/15/2044
912810-RP-5	US TREASURY N/B				1	25,991,734	98.6320	23,671,872	24,000,000	25,958,893		(35,993)			3.000	2.590	MN	93,481	766,500	04/19/2016	11/15/2045
912810-RQ-3	US TREASURY N/B				1	1,540,528	88.8590	1,297,347	1,460,000	1,539,777		(751)			2.500	2.240	FA	13,787		08/10/2016	02/15/2046
912810-RS-9	US TREASURY N/B				1	31,615,402	88.8670	29,326,176	33,000,000	31,617,859		2,457			2.500	2.700	MN	107,113	300,000	12/15/2016	05/15/2046
912810-RT-7	US TREASURY N/B				1	60,948,412	84.0820	60,429,733	71,870,000	60,969,155		20,743			2.250	3.020	FA	610,797		12/14/2016	08/15/2046
912810-RU-4	US TREASURY N/B				1	100,592,969	96.5460	100,408,776	104,000,000	100,596,348		3,379			2.875	3.040	MN	388,204		12/27/2016	11/15/2046
912828-B3-3	US TREASURY N/B	SD			1	160,119	100.5430	160,869	160,000	160,050		(24)			1.500	1.480	JJ	1,936	1,468	02/07/2014	01/31/2019
912828-G8-7	US TREASURY N/B				1	81,657,559	100.8550	82,197,233	81,500,000	81,657,366		(193)			2.125	2.080	JD	870,722		12/28/2016	12/31/2021
912828-K7-4	US TREASURY N/B				1	12,020,156	96.8670	11,624,064	12,000,000	12,018,753		(1,403)			2.000	1.970	FA	90,652		12/01/2016	08/15/2025
912828-L6-5	US TREASURY N/B	SD			1	1,999,766	98.8670	1,977,344	2,000,000	1,999,812		46			1.375	1.370	MS	7,026	27,500	10/07/2015	09/30/2020
912828-M9-8	US TREASURY N/B	SD			1	254,619	99.5970	248,994	250,000	253,996		(623)			1.625	1.200	MN	2,388	2,031	05/16/2016	11/30/2020
912828-N4-8	US TREASURY N/B	SD			1	658,811	99.9680	649,797	650,000	657,196		(1,615)			1.750	1.460	JD	7,031	4,375	01/25/2016	12/31/2020
912828-N8-9	US TREASURY N/B				1	100,289,063	98.4020	98,402,300	100,000,000	100,239,945		(49,118)			1.375	1.310	JJ	575,408	687,500	04/26/2016	01/31/2021
912828-P4-6	US TREASURY N/B	CF			1	103,568,072	93.4370	98,964,328	105,915,000	103,721,412		154,141			1.625	1.870	FA	650,096	827,247	12/28/2016	02/15/2026
912828-P8-7	US TREASURY N/B				1	296,496	97.3000	291,902	300,000	296,929		433			1.125	1.370	FA	1,147	1,688	05/24/2016	02/28/2021
912828-Q4-5	US TREASURY N/B				1	50,037,109	99.8710	49,935,550	50,000,000	50,023,932		(13,177)			0.875	0.830	MS	111,779	218,750	04/26/2016	03/31/2018
912828-R3-6	US TREASURY N/B				1	29,369,777	93.2500	27,042,500	29,000,000	29,355,374		(14,403)			1.625	1.480	MN	61,184	235,625	08/09/2016	05/15/2026
912828-T3-4	US TREASURY N/B				1	22,859,191	96.4570	22,185,110	23,000,000	22,863,660		4,468			1.125	1.250	MS	66,109		11/04/2016	09/30/2021
912828-T4-2	US TREASURY N/B				1	79,589,063	99.3240	79,459,360	80,000,000	79,603,282		14,220			0.750	1.030	MS	153,297		12/20/2016	09/30/2018
912828-T5-9	US TREASURY N/B				1	17,004,648	98.9290	16,818,049	17,000,000	17,004,279		(369)			1.000	0.990	AO	36,429		10/14/2016	10/15/2019
912828-T6-7	US TREASURY N/B	SD			1	399,766	96.9680	387,875	400,000	399,771		6			1.250	1.260	AO	856		11/02/2016	10/31/2021
912828-U2-4	US TREASURY N/B				1	578,250	96.2140	577,289	600,000	578,381		131			2.000	2.410	MN	1,492		12/02/2016	11/15/2026
912828-U6-5	US TREASURY N/B				1	170,974,844	99.2530	172,106,263	173,400,000	170,978,419		3,575			1.750	2.050	MN	266,769		12/28/2016	11/30/2021
912828-VP-2	US TREASURY N/B				1	22,190,781	101.2930	22,284,460	22,000,000	22,190,371		(410)			2.000	1.740	JJ	184,130		12/28/2016	07/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,601,740,560	XXX	1,575,323,337	1,572,430,000	1,601,212,589		(409,563)			XXX	XXX	XXX	8,198,222	6,956,870	XXX	XXX
36207E-NA-8	GN 6.000000 12/15/2033			2	1	1,181,519	117.1690	1,319,440	1,126,092	1,164,499		(8,207)			6.000	5.370	MON	5,630	68,438	04/16/2004	12/15/2033
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,181,519	XXX	1,319,440	1,126,092	1,164,499		(8,207)			XXX	XXX	XXX	5,630	68,438	XXX	XXX
0599999. Total - U.S. Government Bonds						1,602,922,079	XXX	1,576,642,777	1,573,556,092	1,602,377,088		(417,770)			XXX	XXX	XXX	8,203,852	7,025,308	XXX	XXX
46513A-ND-8	STATE OF ISRAEL 10YR JUBILEE SERIES		D		1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.700	3.700	MN	30,833	460,979	09/13/2012	09/01/2022
46513A-NH-9	STATE OF ISRAEL 10YR JUBILEE SERIES		D		1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					3.770	3.770	MN	62,833	568,617	11/13/2012	11/01/2022
46513B-3H-9	STATE OF ISRAEL 10 YR JUBILEE SERIES		D		1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.930	3.930	JJ	98,250	98,250	06/15/2015	07/01/2025
46513C-F6-8	STATE OF ISRAEL 5 YR JUBILEE SERIES		D		1	10,000,000	97.3370	9,733,700	10,000,000	10,000,000					2.400	2.400	MN	40,000		10/20/2016	11/01/2021
910860-BB-3	UNITED MEXICAN STATES		D		2FE	6,825,000	90.9300	6,819,750	7,500,000	6,856,331		10,328			4.750	5.350	MS	111,823	356,250	10/01/2013	03/08/2044
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						36,825,000	XXX	36,553,450	37,500,000	36,856,331		10,328			XXX	XXX	XXX	343,739	1,484,096	XXX	XXX
1099999. Total - All Other Government Bonds						36,825,000	XXX	36,553,450	37,500,000	36,856,331		10,328			XXX	XXX	XXX	343,739	1,484,096	XXX	XXX
13063A-4W-1	CALIFORNIA ST				1FE	21,226,201	110.5210	22,104,200	20,000,000	20,341,553		(139,536)			6.500	5.670	AO	325,000	1,300,000	07/31/2009	04/01/2033
13063A-4X-9	CALIFORNIA ST				1FE	10,094,271	109.2650	10,489,440	9,600,000	9,741,145		(61,806)			6.000	5.240	AO	144,000	576,000	08/04/2011	04/01/2035
13063A-5G-5	CALIFORNIA ST				1FE	26,812,800	147.9650	36,991,250	25,000,000	26,657,133		(31,129)			7.550	6.950	AO	471,875	1,887,500	04/13/2011	04/01/2039
13063B-BX-9	CALIFORNIA ST				1FE	4,088,760	111.6210	4,464,840	4,000,000	4,030,299		(9,711)			6.000	5.700	MN	40,000	240,000	12/04/2009	11/01/2035
13063B-ER-9	CALIFORNIA ST				1FE	8,421,800	113.0880	9,047,040	8,000,000	8,158,117		(44,935)			6.000	5.300	MS	160,000	480,000	03/29/2010	03/01/2033
13063B-JB-9	CALIFORNIA ST				1FE	36,111,505	118.9320	42,220,860	35,500,000	35,785,774		(63,970)			7.700	7.440	MN	455,583	2,733,500	03/14/2011	11/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
13063B-JC-7	CALIFORNIA ST				1FE	37,317,650	150.6280	45,188,400	30,000,000	36,835,333		(137,448)			7.600	5.790	MN	380,000	2,280,000	03/13/2014	11/01/2040
13063C-MA-5	CALIFORNIA ST				1FE	2,416,048	112.3940	2,304,077	2,050,000	2,349,834		(34,080)			5.000	2.880	AO	25,625	102,500	01/07/2015	10/01/2039
13063C-Z8-6	CALIFORNIA ST				1FE	19,136,902	115.8360	18,006,706	15,545,000	19,053,811		(83,092)			5.000	2.370	MS	233,175		11/09/2016	09/01/2034
13063C-ZU-7	CALIFORNIA ST				1FE	2,830,250	114.0430	2,851,075	2,500,000	2,827,087		(3,163)			5.000	3.400	MS	41,667		11/16/2016	09/01/2045
20772G-F4-5	CONNECTICUT ST				1FE	34,739,508	121.0010	40,880,188	33,785,000	34,529,160		(33,267)			5.850	5.620	MS	581,947	1,976,423	10/23/2009	03/15/2032
20772J-RD-6	CONNECTICUT ST				1FE	11,370,685	112.6370	11,449,551	10,165,000	11,031,693		(111,026)			5.000	3.570	AO	107,297	508,250	12/12/2013	10/15/2027
452151-7A-5	ILLINOIS ST				2FE	2,040,660	101.9080	2,038,160	2,000,000	2,006,810		(5,280)			5.000	4.710	AO	25,000	100,000	08/05/2009	04/01/2025
452151-LF-8	ILLINOIS ST				2FE	45,801,823	88.3820	45,649,303	51,650,000	46,888,396		215,444			5.100	6.080	JD	219,513	2,634,150	04/20/2012	06/01/2033
452151-YD-9	ILLINOIS ST				2FE	5,353,700	103.8270	5,191,350	5,000,000	5,246,583		(14,743)			5.500	4.950	JJ	137,500	275,000	03/26/2008	01/01/2029
452152-HT-1	ILLINOIS ST				2FE	5,003,600	103.4740	5,173,700	5,000,000	5,000,246		(553)			5.665	5.650	MS	94,417	283,250	03/02/2011	03/01/2018
452152-MR-9	ILLINOIS ST				2FE	3,851,622	101.5500	3,539,018	3,485,000	3,702,712		(34,464)			5.000	3.740	FA	72,604	174,250	05/09/2012	08/01/2025
452152-SS-1	ILLINOIS ST				2FE	4,316,960	105.5150	4,220,600	4,000,000	4,227,829		(29,585)			5.500	4.480	JJ	110,000	220,000	10/29/2013	07/01/2025
452152-ST-9	ILLINOIS ST				2FE	2,289,105	104.7710	2,252,577	2,150,000	2,250,253		(12,929)			5.500	4.660	JJ	59,125	118,250	10/29/2013	07/01/2026
452152-SU-6	ILLINOIS ST				2FE	7,017,220	104.2020	6,773,130	6,500,000	6,876,880		(49,222)			5.500	4.450	JJ	178,750	357,500	02/20/2014	07/01/2027
452152-TB-7	ILLINOIS ST				2FE	12,855,177	102.3520	12,302,710	12,020,000	12,639,415		(80,162)			5.500	4.570	JJ	330,550	661,100	07/10/2014	07/01/2033
452152-VL-2	ILLINOIS ST				2FE	5,172,520	99.7720	4,988,600	5,000,000	5,130,400		(15,152)			5.250	4.810	FA	109,375	262,500	02/10/2014	02/01/2034
57582P-UE-8	MASSACHUSETTS ST				1FE	15,000,000	123.7040	18,555,600	15,000,000	15,000,000					5.456	5.450	JJ	409,200	818,400	12/01/2009	12/01/2039
57582R-JJ-6	MASSACHUSETTS ST				1FE	5,313,731	101.7530	5,301,331	5,210,000	5,312,565		(1,166)			4.000	3.720	AO	52,100		11/18/2016	04/01/2042
57582R-LJ-3	MASSACHUSETTS ST				1FE	10,661,100	101.7620	10,176,200	10,000,000	10,651,687		(9,414)			4.000	3.210	MS	133,333		10/31/2016	09/01/2042
76222R-JY-9	RHODE ISLAND ST & PROVIDENCE P				1FE	3,326,370	115.4080	3,462,240	3,000,000	3,167,185		(32,501)			5.500	4.150	FA	68,750	165,000	08/25/2011	08/01/2029
76222R-KJ-0	RHODE ISLAND ST & PROVIDENCE P				1FE	2,186,940	114.9350	2,298,700	2,000,000	2,096,146		(18,599)			5.500	4.330	FA	45,833	110,000	08/25/2011	08/01/2031
882722-KF-7	TEXAS ST				1FE	12,094,500	125.7150	15,085,800	12,000,000	12,081,384		(2,114)			5.517	5.460	AO	165,510	662,040	10/21/2009	04/01/2039
882723-TB-5	TEXAS ST				1FE	3,061,708	113.4950	2,950,870	2,600,000	2,976,229		(42,724)			5.000	2.900	AO	32,500	130,000	12/17/2014	10/01/2039
882723-TC-3	TEXAS ST				1FE	22,237,739	113.1260	21,567,472	19,065,000	21,776,973		(298,736)			5.000	2.930	AO	238,313	953,250	01/20/2016	10/01/2044
93974C-PM-6	WASHINGTON ST				1FE	12,063,080	123.4590	14,815,080	12,000,000	12,053,574		(1,504)			5.481	5.440	FA	274,050	657,720	10/21/2009	08/01/2039
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						394,213,935	XXX	432,340,068	373,825,000	390,426,206		(1,186,567)			XXX	XXX	XXX	5,722,592	20,666,583	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						394,213,935	XXX	432,340,068	373,825,000	390,426,206		(1,186,567)			XXX	XXX	XXX	5,722,592	20,666,583	XXX	XXX
023051-UH-6	AMARILLO TX INDEP SCH DIST				1FE	9,273,205	111.8080	8,967,002	8,020,000	9,089,249		(114,652)			5.000	3.120	FA	167,083	401,000	04/22/2015	02/01/2043
03588E-5K-5	ANNE ARUNDEL CNTY MD				1FE	3,822,148	112.0880	4,018,355	3,585,000	3,698,069		(23,886)			5.000	4.180	AO	44,813	179,250	03/30/2011	04/01/2028
03588H-FN-1	ANNE ARUNDEL CNTY MD				1FE	6,051,024	118.1990	5,998,599	5,075,000	5,809,925		(90,336)			5.000	2.780	AO	63,438	253,750	04/03/2014	04/01/2026
103405-PH-3	BOYERTOWN PA AREA SCH DIST				1FE	5,853,881	108.4530	5,666,669	5,225,000	5,722,480		(70,608)			5.000	3.300	AO	65,313	261,250	02/10/2015	10/01/2043
167560-PL-9	CHICAGO IL MET WTR RECLAMATION				1FE	33,107,735	119.6900	38,300,800	32,000,000	32,944,710		(27,156)			5.720	5.460	JD	152,533	1,830,400	12/18/2009	12/01/2038
167593-SC-7	CHICAGO IL O'HARE INTERNATIONA				1FE	1,948,363	107.2040	1,897,511	1,770,000	1,930,892		(17,170)			5.000	3.670	JJ	44,250	62,933	12/09/2015	01/01/2035
213185-DY-4	COOK CNTY IL				1FE	6,757,812	105.6720	6,895,098	6,525,000	6,636,459		(25,722)			5.250	4.760	MN	43,772	342,563	10/19/2011	11/15/2033
213185-FM-8	COOK CNTY IL				1FE	9,013,343	107.5710	9,450,112	8,785,000	8,940,653		(27,940)			5.250	4.830	MN	58,933	461,213	11/06/2015	11/15/2028
232760-6B-9	CYPRESS-FAIRBANKS TX INDEP SCH				1FE	11,589,100	112.2420	11,224,200	10,000,000	11,273,233		(158,155)			5.000	3.000	FA	188,889	500,000	12/17/2014	02/15/2044
234667-JL-8	DALLAS CNTY TX HOSP DIST				1FE	15,082,100	120.4070	18,061,050	15,000,000	15,073,419		(1,360)			5.621	5.580	FA	318,523	843,150	09/22/2009	08/15/2044
249174-MQ-3	DENVER CITY & CNTY CO SCH DIST				1FE	7,342,138	122.4240	8,936,952	7,300,000	7,333,044		(1,430)			5.664	5.610	JD	34,456	413,472	12/18/2009	12/01/2033
283734-F7-1	EL PASO TX				1FE	4,747,760	112.4970	4,499,880	4,000,000	4,715,472		(32,288)			5.000	2.850	FA	100,556		06/03/2016	08/15/2042
514014-KL-2	LANCASTER CNTY NE SCH DIST #1				1FE	7,568,881	106.8650	8,159,143	7,635,000	7,580,553		1,815			5.000	5.060	JJ	176,029	381,750	02/02/2009	01/15/2035
521841-GZ-3	LEANDER TX INDEP SCH DIST				1FE	9,067,920	113.3710	9,069,680	8,000,000	8,936,398		(91,960)			5.000	3.420	FA	151,111	400,000	07/21/2015	08/15/2040
549108-NG-9	LUBBOCK COOPER TX INDEP SCH DI				1FE	13,133,784	112.8430	12,903,597	11,435,000	12,868,431		(152,954)			5.000	3.220	FA	215,994	571,750	03/06/2015	02/15/2045
587601-PD-1	MERCED CA CITY SCH DIST				1FE	2,828,025	111.4940	2,787,350	2,500,000	2,797,339		(29,525)			5.000	3.390	FA	52,083	77,778	12/04/2015	08/01/2045
64966H-MV-9	NEW YORK NY				1FE	9,760,100	114.5350	11,453,500	10,000,000	9,815,250		9,994			5.206	5.400	AO	130,150	520,600	10/21/2009	10/01/2031
64966L-8J-3	NEW YORK NY				1	1,818,985	107.7390	1,939,302	1,800,000	1,814,260		(4,725)			5.375	4.990	AO	24,188	96,750	03/22/2016	04/01/2036
64966L-K4-2	NEW YORK NY				1FE	225,488	108.7430	239,235	220,000	223,233		(1,689)			6.250	5.370	AO	2,903	13,750	08/27/2015	10/15/2028
64966M-DU-0	NEW YORK NY				1FE	4,737,951	108.9300	5,070,692	4,655,000	4,722,515		(15,436)			5.625	4.930	AO	65,461	130,922	06/14/2016	04/01/2029
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT-				1FE	22,500,000	118.0700	26,565,750	22,500,000	22,500,000					5.680	5.680	JD	3,550	1,278,000	04/04/2003	06/30/2028
686053-GG-8	OREGON ST SCH BRDS ASSN SHORT-				1FE	18,350,000	108.4560	19,901,676	18,350,000	18,350,000					4.759	4.750	JD	2,426	873,277	06/08/2005	06/30/2028
736688-FN-7	PORTLAND OR CMNTY CLG DIST				1FE	10,000,000	109.3880	10,938,800	10,000,000	10,000,000					4.810	4.810	JD	40,083	481,000	06/12/2003	06/01/2027
758449-PD-8	REEDY CREEK FL IMPT DIST				1FE	4,142,092	116.8260	4,585,421	3,925,000	4,078,060		(20,147)			5.250	4.540	JD	17,172	206,063	08/15/2013	06/01/2029
779240-FA-3	ROUND ROCK TX INDEP SCH DIST				1FE	6,295,835	106.3270	6,911,255	6,500,000	6,333,578		5,696			5.250	5.480	FA	142,188	341,250	01/27/2009	08/01/2034
90059R-AX-9	TUSCALOOSA AL CITY BRD OF EDU				1FE	6,538,620	110.9920	6,659,520	6,000,000	6,538,346		(274)			5.000	3.870	FA	1,667		12/15/2016	08/01/2046
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						231,556,290	XXX	251,101,149	220,805,000	229,725,568		(889,908)			XXX	XXX	XXX	2,307,564	10,921,871	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2499999. Total - U.S. Political Subdivisions Bonds						231,556,290	XXX	251,101,149	220,805,000	229,725,568		(889,908)			XXX	XXX	XXX	2,307,564	10,921,871	XXX	XXX
010869-CD-5	ALAMEDA CA CORRIDOR TRANSPRTN				1FE	23,432,587	123.8070	24,383,789	19,695,000	21,961,109		(149,519)			6.600	5.200	AO	324,968	1,299,870	05/26/2005	10/01/2029
02765U-KQ-6	AMERICAN MUNI PWR-OHIO INC OHR				1FE	2,343,600	109.9730	2,199,460	2,000,000	2,323,845		(19,755)			5.000	2.960	FA	37,778	26,111	05/05/2016	02/15/2046
041806-GX-2	ARLINGTON TX HGR EDU FIN CORPE				1FE	3,503,430	112.3590	3,370,770	3,000,000	3,475,348		(28,082)			5.000	3.000	FA	56,667	36,250	04/26/2016	02/15/2041
041806-HC-7	ARLINGTON TX HGR EDU FIN CORPE				1FE	3,489,660	111.7780	3,353,340	3,000,000	3,462,400		(27,260)			5.000	3.050	FA	56,667	36,250	04/26/2016	02/15/2046
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI				1FE	20,000,000	136.1190	27,223,800	20,000,000	20,000,000					6.263	6.260	AO	313,150	1,252,600	10/28/2009	04/01/2049
072024-NT-5	BAY AREA CA TOLL AUTH TOLL BRI				1FE	10,044,203	122.0440	12,204,400	10,000,000	10,032,449		(1,719)			6.793	6.750	AO	169,825	679,300	07/13/2010	04/01/2030
072868-AA-0	BAYLOR UNIV TX				1FE	7,789,680	99.5810	7,966,480	8,000,000	7,794,068		4,342			4.313	4.480	MS	115,013	345,040	12/28/2015	03/01/2042
114894-WH-7	BROWARD CNTY FL ARPT SYS REVEN				1FE	18,186,684	107.4610	17,720,319	16,490,000	18,024,999		(146,890)			5.000	3.740	AO	206,125	721,438	12/02/2015	10/01/2040
130685-SJ-0	CALIFORNIA ST PUBLIC WKS BRD L				1FE	2,270,070	109.3990	2,406,778	2,200,000	2,219,210		(7,884)			6.125	5.700	AO	33,688	134,750	04/21/2009	04/01/2029
13077C-4C-5	CALIFORNIA ST UNIV REVENUE				1FE	2,372,820	112.7720	2,255,440	2,000,000	2,350,130		(22,690)			5.000	2.850	MN	16,667	53,056	03/31/2016	11/01/2045
13077C-X2-5	CALIFORNIA ST UNIV REVENUE				1FE	13,592,280	114.6460	13,757,520	12,000,000	13,404,166		(133,898)			5.000	3.450	MN	100,000	600,000	07/16/2015	11/01/2037
15504R-ET-2	CENTRL PUGET SOUND WA REGL TRA				1FE	24,075,050	124.2840	29,828,160	24,000,000	24,065,268		(1,402)			5.491	5.460	MN	219,640	1,317,840	10/16/2009	11/01/2039
15504R-GG-8	CENTRL PUGET SOUND WA REGL TRA				1FE	9,654,355	113.1610	9,188,673	8,120,000	9,620,733		(33,622)			5.000	2.640	MN	67,667	203,000	10/05/2016	11/01/2045
161045-KS-7	CHARLOTTE NC WTR & SWR SYS REV				1FE	3,416,010	110.0970	3,578,153	3,250,000	3,313,680		(16,486)			5.000	4.390	JJ	81,250	162,500	11/19/2009	07/01/2033
16514P-AE-9	CHESAPEAKE BAY VA BRIDGE & TUN				2FE	2,813,225	107.0160	2,675,400	2,500,000	2,809,226		(3,999)			5.000	3.460	JJ	17,708		11/09/2016	07/01/2051
167593-QQ-8	CHICAGO IL O'HARE INTERNATIONA				1FE	1,614,525	107.7010	1,615,515	1,500,000	1,601,664		(11,888)			5.000	4.000	JJ	37,500	53,333	10/08/2015	01/01/2034
167593-UT-7	CHICAGO IL O'HARE INTERNATIONA				1FE	1,138,200	109.9440	1,099,440	1,000,000	1,137,226		(974)			5.000	3.230	JJ	3,611		11/04/2016	01/01/2041
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES				1FE	10,514,750	125.7100	12,571,000	10,000,000	10,438,583		(11,616)			6.899	6.490	JD	57,492	689,900	06/01/2009	12/01/2040
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	14,307,293	125.1720	17,680,545	14,125,000	14,286,195		(3,376)			6.899	6.790	JD	81,207	974,484	06/18/2009	12/01/2040
187145-FD-4	CLIFTON TX HGR EDU FIN CORP ED				1FE	2,428,960	112.1490	2,242,980	2,000,000	2,417,532		(11,428)			5.000	2.540	FA	29,722		08/22/2016	08/15/2046
20281P-BE-1	CMWLTH FING AUTH PA				1FE	9,854,800	114.2530	11,425,300	10,000,000	9,914,223		7,546			5.197	5.320	JD	43,308	519,700	12/20/2006	06/01/2026
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG R				1FE	6,261,725	118.4720	7,404,500	6,250,000	6,258,768		(487)			5.740	5.720	JD	29,896	358,750	11/02/2009	12/01/2029
22972T-AV-6	CUCAMONGA VLY CA WTR DIST WTR				1FE	11,276,500	113.7560	11,375,600	10,000,000	10,689,177		(133,322)			5.250	3.630	MS	175,000	525,000	04/04/2012	09/01/2031
235036-F7-0	DALLAS-FORT WORTH TX INTERNATI				1FE	4,861,150	107.0550	5,352,750	5,000,000	4,870,428		3,286			5.000	5.200	MN	41,667	250,000	01/14/2014	11/01/2038
235036-N9-7	DALLAS-FORT WORTH TX INTERNATI				1FE	1,835,448	110.2400	2,044,952	1,855,000	1,837,627		763			5.000	5.090	MN	15,458	92,750	12/26/2013	11/01/2031
235036-R3-6	DALLAS-FORT WORTH TX INTERNATI				1FE	10,903,244	114.6470	12,060,864	10,520,000	10,798,609		(33,816)			5.250	4.780	MN	92,050	552,300	09/18/2013	11/01/2031
235036-R4-4	DALLAS-FORT WORTH TX INTERNATI				1FE	9,595,080	114.1150	10,270,350	9,000,000	9,441,654		(54,357)			5.250	4.400	MN	78,750	472,500	01/14/2014	11/01/2033
235241-LS-3	DALLAS TX AREA RAPID TRANSIT S				1FE	17,259,100	131.6790	22,385,430	17,000,000	17,238,022		(4,049)			5.999	5.890	JD	84,986	1,019,830	01/06/2011	12/01/2044
240523-WM-8	DE KALB CNTY GA WTR & SWR REVE				1FE	4,365,520	113.6990	4,547,960	4,000,000	4,196,245		(36,759)			5.250	4.100	AO	52,500	210,000	01/06/2012	10/01/2036
240523-WZ-9	DE KALB CNTY GA WTR & SWR REVE				1FE	1,935,203	113.8440	1,992,270	1,750,000	1,863,130		(21,398)			5.250	3.750	AO	22,969	91,875	06/18/2013	10/01/2033
246352-GC-6	DELAWARE RIVER PORT AUTH PA &N				1FE	10,302,200	111.5240	11,152,400	10,000,000	10,225,063		(26,672)			5.000	4.620	JJ	250,000	500,000	12/06/2013	01/01/2033
246430-AD-4	DELAWARE ST TRANSPRTN AUTH US				1FE	13,962,721	109.7690	13,567,448	12,360,000	13,834,709		(128,012)			5.000	3.360	JD	51,500	592,250	02/18/2016	06/01/2055
271014-C5-9	EAST BAY CA MUNI UTILITY DISTW				1FE	10,083,900	102.4380	10,243,800	10,000,000	10,082,971		(930)			4.000	3.880	JD	33,333		11/29/2016	06/01/2045
34161B-BA-6	FLORIDA ST DEPT OF TRANSN SEAP				1FE	6,885,247	109.7340	7,028,463	6,405,000	6,756,684		(46,457)			5.000	4.030	JJ	160,125	320,250	02/12/2014	07/01/2038
353186-7Z-6	FRANKLIN CNTY OH HOSP REVENUE				1FE	4,962,760	108.5560	5,427,800	5,000,000	4,967,118		1,151			5.000	5.050	MN	31,944	250,000	06/15/2011	11/15/2036
38122N-YJ-5	GOLDEN ST TOBACCO SECURITIZATI				1FE	16,310,823	109.0130	15,986,756	14,665,000	16,152,132		(135,723)			5.000	3.590	JD	61,104	700,000	12/20/2016	06/01/2040
38122N-YP-1	GOLDEN ST TOBACCO SECURITIZATI				1FE	5,687,027	110.1490	5,557,017	5,045,000	5,623,534		(58,412)			5.000	3.420	JD	21,021	252,250	11/24/2015	06/01/2040
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T				1FE	10,710,965	116.6410	12,247,305	10,500,000	10,697,172		(3,792)			5.184	5.050	AO	136,080	544,320	08/26/2013	10/01/2042
419794-ZN-5	HAWAII ST ARPTS SYS REVENUE				1FE	2,183,340	107.9590	2,159,180	2,000,000	2,165,421		(15,942)			5.000	3.840	JJ	50,000	61,944	11/06/2015	07/01/2041
424682-BG-6	HEMPSTEAD TOWN NY LOCAL DEV CO				2FE	1,472,655	106.2760	1,594,140	1,500,000	1,476,203		610			5.750	5.880	JJ	43,125	86,250	11/06/2009	07/01/2039
45201L-VF-9	ILLINOIS ST HSG DEV AUTH				1FE	1,063,350	101.3280	1,104,475	1,090,000	1,064,431		1,069			4.440	4.650	JJ	24,198	64,602	12/28/2015	07/01/2033
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	20,298,410	125.1080	25,021,600	20,000,000	20,246,504		(8,494)			6.184	6.060	JJ	618,400	1,236,800	05/13/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	6,000,000	122.1030	7,326,180	6,000,000	6,000,000					5.851	5.850	JD	29,255	351,060	11/24/2009	12/01/2034
452252-FU-8	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	8,529,760	109.7500	8,780,000	8,000,000	8,191,426		(58,464)			5.250	4.390	JJ	210,000	420,000	06/11/2010	01/01/2026
452252-FY-0	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	1,838,113	109.5060	1,916,355	1,750,000	1,782,023		(9,742)			5.250	4.590	JJ	45,938	91,875	06/11/2010	01/01/2030
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	13,693,515	109.7840	13,349,734	12,160,000	13,564,146		(126,333)			5.000	3.490	JJ	304,000	312,555	12/13/2016	01/01/2040
452252-LG-2	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	4,658,320	112.5500	4,502,000	4,000,000	4,502,785		(55,535)			5.000	3.070	JD	16,667	176,111	12/09/2015	12/01/2032
45528S-5S-1	INDIANAPOLIS IN LOCAL PUBLIC I				1FE	8,109,080	126.1780	10,094,240	8,000,000	8,096,696		(2,429)			6.116	6.000	JJ	225,612	489,280	03/18/2010	01/15/2040
478271-JF-7	JOHNSON CITY TN HLTH & EDUCTNL				2FE	4,177,811	107.7050	4,609,774	4,280,000	4,199,755		3,916			5.625	5.820	JJ	120,375	240,750	04/27/2010	07/01/2030
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE				1FE	6,167,400	112.4200	6,745,200	6,000,000	6,089,325		(8,524)			5.371	5.140	MN	53,710	322,260	01/27/2005	05/01/2026
48542A-BV-2	KANSAS ST DEV FIN AUTH HOSP RE				1FE	2,440,025	109.8880	2,747,200	2,500,000	2,454,886		2,427			5.500	5.700	MN	17,569	137,500	06/11/2009	11/15/2029
48542A-BX-8	KANSAS ST DEV FIN AUTH HOSP RE				1FE	4,876,156	109.9350	5,496,750	5,000,000	4,890,272		2,396			5.750	5.920	MN	36,736	287,500	06/24/2009	11/15/2038
49126K-GV-7	KENTUCKY ST ECON DEV FIN AUTH				2FE	3,382,950	106.7310	3,201,930	3,000,000	3,179,880		(48,133)			6.000	4.100	JD	15,000	180,000	06/19/2012	06/01/2030
49126K-HQ-7	KENTUCKY ST ECON DEV FIN AUTH				2FE	3,431,456	107.3880	3,436,416	3,200,000	3,294,971		(24,723)			6.375	5.410	JD	17,000	204,000	08/24/2010	03/01/2040
520453-AL-5	LAWRENCEBURG IN POLL CONTROL R				1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					0.690	0.690	MON	2,123	2,222	10/26/2016	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
544445-AW-9	LOS ANGELES CA DEPT OF ARPTS A				1FE	2,362,800	110.7030	2,214,060	2,000,000	2,317,532		(45,268)			5.000	0.950	MN	12,778	45,556	05/12/2016	05/15/2042
544495-H6-4	LOS ANGELES CA DEPT WTR & PWRR				1FE	11,916,540	111.5490	11,550,899	10,355,000	11,653,417		(151,514)			5.000	3.110	JJ	258,875	635,625	10/05/2015	07/01/2044
544525-NZ-7	LOS ANGELES CA DEPT OF WTR & P				1FE	10,000,000	123.9400	12,394,000	10,000,000	10,000,000					6.008	6.000	JJ	300,400	600,800	11/20/2009	07/01/2039
546398-4E-5	LOUISIANA ST PUBLIC FACS AUTHR				2FE	2,826,315	101.2380	2,839,726	2,805,000	2,809,523		(12,770)			5.375	4.900	MN	19,265	150,769	08/31/2015	05/15/2043
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY				1FE	4,986,400	122.9630	6,148,150	5,000,000	4,987,342		245			5.980	5.990	MN	38,206	299,000	11/18/2009	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY				1FE	5,074,400	128.8270	6,441,350	5,000,000	5,067,370		(1,322)			6.250	6.130	MN	39,931	312,500	01/07/2011	05/15/2043
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY				1FE	6,812,725	112.2010	7,012,563	6,250,000	6,576,207		(60,221)			5.000	3.810	MN	39,931	312,500	06/27/2014	05/15/2030
574218-JW-4	MARYLAND ST HLTH & HGR EDUCTNL				1FE	10,484,900	109.6280	10,962,800	10,000,000	10,334,626		(52,850)			5.000	4.310	JJ	250,000	500,000	01/08/2014	07/01/2041
574218-Q4-8	MARYLAND ST HLTH & HGR EDUCTNL				1FE	4,949,586	100.7860	4,847,807	4,810,000	4,947,659		(1,927)			4.000	3.640	JJ	27,791		10/26/2016	07/01/2041
574300-HZ-5	MARYLAND ST TRANSPRTN AUTH TRA				1FE	19,083,800	124.1380	23,586,220	19,000,000	19,074,267		(1,618)			5.888	5.850	JJ	559,360	1,118,720	12/15/2009	07/01/2043
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH				1FE	14,998,820	125.1570	18,773,550	15,000,000	14,998,270		39			5.715	5.710	FA	323,691	857,250	12/17/2009	08/15/2039
591745-W9-1	MET ATLANTA GA RAPID TRANSIT A				1FE	5,889,150	113.9280	5,696,400	5,000,000	5,825,916		(63,234)			5.000	2.980	JJ	125,000	139,583	02/18/2016	07/01/2042
59259N-3N-1	MET TRANSPRTN AUTH NY DEDICATE				1FE	22,356,780	112.5920	21,392,480	19,000,000	22,298,212		(58,568)			5.000	2.950	MN	121,389	445,972	10/14/2016	11/15/2056
59259N-ZH-9	MET TRANSPRTN AUTH NY DEDICATE				1FE	6,443,900	145.3870	8,723,220	6,000,000	6,396,820		(7,547)			7.336	6.750	MN	56,243	440,160	04/30/2009	11/15/2039
59259Y-5W-5	MET TRANSPRTN AUTH NY REVENUE				1FE	4,647,924	112.1490	4,598,109	4,100,000	4,584,906		(46,025)			5.000	3.440	MN	26,194	205,000	07/24/2015	11/15/2034
59259Y-5X-3	MET TRANSPRTN AUTH NY REVENUE				1FE	5,654,400	111.6620	5,583,100	5,000,000	5,579,227		(54,895)			5.000	3.470	MN	31,944	250,000	07/24/2015	11/15/2035
59259Y-V6-3	MET TRANSPRTN AUTH NY REVENUE				1FE	7,383,960	116.1920	7,494,384	6,450,000	7,168,722		(84,046)			5.250	3.520	MN	43,269	338,625	05/09/2014	11/15/2032
59259Y-W3-9	MET TRANSPRTN AUTH NY REVENUE				1FE	9,768,056	114.5450	9,931,052	8,670,000	9,529,766		(99,778)			5.250	3.700	MN	58,161	455,175	07/15/2014	11/15/2035
59259Y-X2-0	MET TRANSPRTN AUTH NY REVENUE				1FE	12,069,023	112.3000	12,178,935	10,845,000	11,798,839		(109,932)			5.250	3.860	MN	72,752	569,363	07/17/2014	11/15/2044
59261A-CW-5	MET TRANSPRTN AUTH NY REVENUE				1FE	19,647,920	112.1650	19,068,050	17,000,000	19,459,538		(188,382)			5.250	3.430	MN	114,042	644,583	02/19/2016	11/15/2056
59261A-HL-4	MET TRANSPRTN AUTH NY REVENUE				1FE	23,931,400	110.1340	22,026,800	20,000,000	23,788,907		(142,493)			5.000	2.790	MN	127,778	297,222	07/21/2016	11/15/2056
592646-W3-3	MET WASHINGTON DC ARPTS AUTH A				1FE	2,123,156	109.4470	2,281,970	2,085,000	2,101,015		(3,850)			5.000	4.770	AO	26,063	104,250	07/21/2010	10/01/2026
59266T-EC-1	MET WTR DIST OF STHRN CA				1FE	20,384,164	114.9580	22,991,600	20,000,000	20,169,189		(42,000)			6.947	6.660	JJ	694,700	1,389,400	01/28/2011	07/01/2040
59333P-R7-5	MIAMI-DADE CNTY FL AVIATION RE				1FE	11,386,800	107.6140	10,761,400	10,000,000	11,267,175		(119,625)			5.000	3.310	AO	125,000	500,000	01/06/2016	10/01/2038
59333P-Y8-5	MIAMI-DADE CNTY FL AVIATION RE				1FE	4,893,783	112.6800	5,583,294	4,955,000	4,894,534		751			5.500	5.620	AO	68,131	136,263	09/01/2016	10/01/2030
594659-AM-6	MICHIGAN ST HSG DEV AUTH SF HO				1FE	2,935,000	104.0650	3,054,308	2,935,000	2,935,000					5.500	5.500	JD	13,452	161,425	11/12/2010	12/01/2028
594698-EC-2	MICHIGAN ST STRATEGIC FUND LTD				1FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					0.690	0.690	MON	2,318	6,909	09/14/2016	04/15/2018
60636A-MS-9	MISSOURI ST HLTH & EDUCTNL FAC				1FE	7,655,220	83.6150	7,525,350	9,000,000	7,656,986		1,766			3.086	3.870	MS	103,381		11/22/2016	09/15/2051
60636U-FJ-3	MISSOURI ST ENVRNMNTL IMPT & E				1FE	83,871	108.2770	92,035	85,000	83,931		60			5.750	5.890	JJ	2,444	2,444	01/13/2016	01/01/2029
60637A-LD-2	MISSOURI ST HLTH & EDUCTNL FAC				1FE	10,777,700	99.4890	9,948,900	10,000,000	10,744,217		(33,483)			4.000	3.090	JJ	200,000		06/10/2016	01/01/2050
61336P-EV-9	MONTGOMERY CNTY MD REVENUE				1FE	5,253,527	110.8310	4,810,065	4,340,000	5,208,934		(44,593)			5.000	2.590	JD	18,083	108,500	06/08/2016	12/01/2045
64577B-TR-5	NEW JERSEY ST ECON DEV AUTH RE				2FE	7,329,280	106.7860	7,475,020	7,000,000	7,327,386		(1,894)			5.500	4.900	JD	24,597		12/01/2016	06/15/2031
64577B-TT-1	NEW JERSEY ST ECON DEV AUTH RE				2FE	3,405,493	98.2540	3,433,977	3,495,000	3,405,649		156			4.750	5.000	JD	10,606		12/01/2016	06/15/2031
646136-A5-0	NEW JERSEY ST TRANSPRTN TRUST				1FE	545,670	102.0600	510,300	500,000	523,199		(4,657)			5.250	4.090	JD	1,167	26,250	09/22/2011	06/15/2030
646136-A7-6	NEW JERSEY ST TRANSPRTN TRUST				1FE	15,138,630	102.4870	13,323,310	13,000,000	14,220,878		(250,993)			5.500	3.220	JD	31,778	715,000	02/27/2013	06/15/2041
646136-E2-3	NEW JERSEY ST TRANSPRTN TRUST				1FE	5,217,750	101.2600	5,063,000	5,000,000	5,135,548		(26,875)			5.250	4.570	JD	11,667	262,500	10/08/2013	06/15/2036
646136-J4-4	NEW JERSEY ST TRANSPRTN TRUST				1FE	9,601,120	101.4240	8,113,920	8,000,000	8,966,254		(162,779)			5.000	2.610	JD	17,778	400,000	12/05/2012	06/15/2029
646136-VZ-1	NEW JERSEY ST TRANSPRTN TRUST				1FE	28,691,441	106.5810	29,997,222	28,145,000	28,286,185		(66,949)			5.875	5.590	JD	73,490	1,653,519	01/07/2009	12/15/2038
646136-ZB-0	NEW JERSEY ST TRANSPRTN TRUST				1FE	28,430,284	106.8170	31,147,837	29,160,000	28,504,699		13,757			6.000	6.180	JD	77,760	1,749,600	10/29/2010	12/15/2038
646139-2B-0	NEW JERSEY ST TURNPIKE AUTH				1FE	5,811,450	112.8170	5,640,850	5,000,000	5,504,679		(75,314)			5.000	3.140	JJ	125,000	250,000	08/24/2012	01/01/2029
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH				1FE	20,505,800	144.4190	28,883,800	20,000,000	20,450,185		(8,787)			7.414	7.200	JJ	741,400	1,482,800	04/24/2009	01/01/2040
649451-DM-0	NEW YORK ST CONVENTION CENTERD				1FE	12,480,219	111.1780	12,396,347	11,150,000	12,334,305		(109,976)			5.000	3.590	MN	71,236	678,292	09/02/2015	11/15/2040
649519-CE-3	NEW YORK ST LIBERTY DEV CORP L				1FE	4,670,447	114.0920	4,575,089	4,010,000	4,385,525		(65,659)			5.000	3.040	MS	59,036	200,500	05/30/2012	09/15/2029
64971G-KK-0	NEW YORK CITY NY MUNI WTR FIN				1FE	5,683,700	112.4010	5,620,050	5,000,000	5,550,686		(64,115)			5.000	3.320	JD	11,111	250,000	11/14/2014	06/15/2036
64971W-S6-8	NEW YORK CITY NY TRANSITIONALF				1FE	6,071,400	114.0300	5,701,500	5,000,000	6,044,784		(26,616)			5.000	2.530	FA	68,750		09/15/2016	08/01/2040
64971W-UD-0	NEW YORK CITY NY TRANSITIONAL				1FE	8,462,048	112.4110	8,318,414	7,400,000	8,302,088		(96,058)			5.000	3.270	FA	154,167	370,000	04/22/2015	02/01/2041
64971W-XP-0	NEW YORK CITY NY TRANSITIONAL				1FE	6,185,646	113.9830	6,155,082	5,400,000	6,107,000		(68,031)			5.000	3.280	MN	45,000	267,000	10/23/2015	11/01/2037
64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN				1FE	30,000,000	126.2250	37,867,500	30,000,000	30,000,000					5.750	5.750	JD	76,667	1,725,000	10/27/2009	06/15/2041
64972F-Y2-6	NEW YORK CITY NY MUNI WTR FIN				1FE	20,580,820	114.1950	23,461,363	20,545,000	20,562,079		(3,758)			6.282	6.250	JD	57,362	1,290,637	03/23/2011	06/15/2042
64972G-HK-3	NEW YORK CITY NY MUNI WTR FINA				1FE	5,726,350	113.7010	5,685,050	5,000,000	5,646,243		(65,464)			5.000	3.240	JD	11,111	250,000	10/05/2015	06/15/2037
64972H-ZA-3	NEW YORK CITY NY TRANSITIONAL				1FE	14,189,578	112.7620	13,830,259	12,265,000	14,056,430		(133,148)			5.000	3.130	JJ	282,776	201,010	03/29/2016	07/15/2043
64986A-2C-4	NEW YORK ST ENVRNMNTL FACS COR				1FE	5,014,918	115.3080	5,252,279	4,555,000	4,878,591		(43,552)			5.000	3.750	JD	10,122	227,750	09/23/2013	06/15/2030
64986A-3X-7	NEW YORK ST ENVRNMNTL FACS COR				1FE	10,093,140	116.1470	10,453,230	9,000,000	9,835,005		(96,175)			5.000	3.570	JD	20,000	450,000	03/20/2014	06/15/2032
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO				1FE	15,000,000	120.1760	18,026,400	15,000,000	15,000,000					5.427	5.420	MS	239,693	814,050	10/08/2009	03/15/2039
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO				1FE	29,067,970	121.8550	34,728,675	28,500,000	28,975,373		(14,918)			5.628	5.480	MS	472,283	1,603,980	10/21/2009	03/15/2039
650035-ZC-5	NEW YORK ST URBAN DEV CORP REV				1FE	3,485,805	113.9530	3,441,381	3,020,000	3,369,439		(50,632)			5.000	2.940	MS	44,461	151,000	08/25/2014	03/15/2030
662858-FV-6	N TX TOLLWAY AUTH DALLAS N TOL				1FE	11,694,718	108.3330	12,328,295	11,380,000	11,461,679		(37,656)			6.000	5.610	JJ	341,400	682,800	11/17/2009	01/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66285W-FB-7	N TX TOLLWAY AUTH REVENUE				1FE	22,229,500	140.3230	30,871,060	22,000,000	22,211,368		(2,982)			6.718	6.640	JJ	738,980	1,477,960	09/24/2009	01/01/2049
66285W-GS-9	N TX TOLLWAY AUTH REVENUE				1FE	4,439,070	114.5710	5,155,695	4,500,000	4,445,714		1,475			5.500	5.600	MS	82,500	247,500	04/15/2011	09/01/2036
66285W-TE-6	N TX TOLLWAY AUTH REVENUE				1FE	1,449,291	103.9130	1,485,956	1,430,000	1,442,551		(6,740)			5.625	4.710	JJ	40,219	40,219	06/09/2016	01/01/2033
677561-GT-3	OHIO ST HOSP FAC REVENUE				1FE	3,485,755	107.3800	3,758,300	3,500,000	3,488,109		399			5.500	5.530	JJ	96,250	192,500	08/12/2009	01/01/2034
67756A-4D-1	OHIO ST HGR EDUCTNL FAC COMMIS				1FE	18,149,737	112.4060	18,743,701	16,675,000	17,687,524		(181,388)			5.000	3.660	JJ	416,875	833,750	05/12/2014	01/01/2038
67759H-JC-9	OHIO ST SPL OBLG				1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					0.660	0.660	AO	1,307		10/26/2016	10/01/2036
677632-G9-6	OHIO ST UNIV				1FE	15,694,450	99.4190	14,912,850	15,000,000	15,691,236		(3,214)			4.048	3.820	JD	50,600	349,702	11/21/2016	12/01/2056
685869-EY-1	OREGON ST HLTH & SCIENCE UNIVR				1FE	5,171,350	100.3920	5,019,600	5,000,000	5,159,366		(11,984)			4.000	3.600	JJ	100,000	70,000	02/18/2016	07/01/2046
68607D-QU-2	OREGON ST DEPT OF TRANSPRTN HI				1FE	4,383,560	114.3140	4,572,560	4,000,000	4,285,329		(35,712)			5.000	3.800	MN	25,556	200,000	02/19/2014	11/15/2038
68607V-XH-3	OREGON ST DEPT OF ADMIN SVCS L				1FE	2,129,660	113.1860	2,263,720	2,000,000	2,061,956		(13,003)			5.250	4.440	AO	26,250	105,000	03/25/2011	04/01/2030
68608W-AA-0	OREGON ST UNIV GEN REVENUE				1FE	11,480,100	112.7860	11,278,600	10,000,000	11,264,163		(131,734)			5.000	3.240	AO	125,000	500,000	04/23/2015	04/01/2045
696572-KE-5	PALM BEACH CNTY FL WTR & SWR R				1FE	2,057,100	109.6270	2,192,540	2,000,000	2,018,065		(6,049)			5.250	4.890	AO	26,250	105,000	07/09/2009	10/01/2033
70917R-YX-7	PENNSYLVANIA ST HGR EDUCTNL FA				1FE	1,825,590	108.7160	1,989,503	1,830,000	1,826,211		186			5.000	5.020	MN	11,692	91,500	08/21/2013	05/15/2031
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMMI				1FE	17,504,375	126.0130	22,052,275	17,500,000	17,503,626		(90)			6.105	6.100	JD	89,031	1,068,375	07/20/2009	12/01/2039
709224-AW-9	PENNSYLVANIA ST TURNPIKE COMMI				1FE	2,741,310	116.2980	3,023,748	2,600,000	2,704,533		(12,481)			5.500	4.800	JD	11,917	143,000	11/19/2013	12/01/2032
709224-FS-3	PENNSYLVANIA ST TURNPIKE COMMI				1FE	11,301,335	109.7710	10,977,100	10,000,000	11,069,401		(115,688)			5.000	3.440	JD	41,667	500,000	12/09/2014	12/01/2039
709224-GN-3	PENNSYLVANIA ST TURNPIKE COMMI				1FE	16,751,100	108.5970	16,289,550	15,000,000	16,517,084		(141,571)			5.000	3.650	JD	62,500	750,000	04/22/2015	12/01/2038
709224-KX-6	PENNSYLVANIA ST TURNPIKE COMMI				1FE	10,320,153	109.4660	9,819,100	8,970,000	10,266,380		(53,772)			5.000	3.120	JD	37,375	314,678	10/11/2016	12/01/2045
709224-MW-6	PENNSYLVANIA ST TURNPIKE COMMI				1FE	5,597,900	107.8150	5,390,750	5,000,000	5,561,990		(35,910)			5.000	3.510	JD	20,833	148,611	03/31/2016	12/01/2046
709224-PK-9	PENNSYLVANIA ST TURNPIKE COMMI				1FE	6,681,845	108.9170	6,262,728	5,750,000	6,636,077		(45,768)			5.000	3.100	JD	23,958	138,958	05/25/2016	06/01/2036
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI				1FE	8,169,950	109.8270	7,687,890	7,000,000	8,124,188		(45,762)			5.000	3.020	JD	29,167	155,556	10/12/2016	12/01/2046
73358W-A2-0	PORT AUTH OF NEW YORK & NEW JE				1FE	6,034,350	111.6710	5,583,550	5,000,000	5,979,497		(54,854)			5.000	2.700	AO	62,500	93,750	05/06/2016	10/01/2035
73358W-AJ-3	PORT AUTH OF NEW YORK & NEW JE				1FE	22,414,790	125.1270	27,865,783	22,270,000	22,379,757		(5,600)			6.040	5.980	JD	112,092	1,345,108	10/29/2009	12/01/2029
73358W-E2-6	PORT AUTH OF NEW YORK & NEW JE				1FE	16,623,460	114.0360	15,965,040	14,000,000	16,594,810		(28,650)			5.250	3.060	MN	91,875		11/02/2016	11/15/2056
73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE				1FE	17,441,878	110.6030	19,233,862	17,390,000	17,437,886		(632)			4.926	4.900	AO	214,158	856,631	08/02/2013	10/01/2051
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE				1FE	19,736,445	101.1400	19,722,300	19,500,000	19,736,109		(346)			4.458	4.390	AO	217,328	445,800	11/21/2016	10/01/2062
73358W-PX-6	PORT AUTH OF NEW YORK & NEW JE				1FE	5,311,600	112.9200	5,646,000	5,000,000	5,231,686		(28,319)			5.000	4.210	JD	20,833	250,000	01/16/2014	12/01/2030
73358W-PZ-1	PORT AUTH OF NEW YORK & NEW JE				1FE	4,213,000	111.7270	4,469,080	4,000,000	4,158,564		(19,298)			5.000	4.330	JD	16,667	200,000	01/15/2014	12/01/2032
73358W-QZ-0	PORT AUTH OF NEW YORK & NEW JE				1FE	11,527,664	112.4540	11,301,627	10,050,000	11,228,741		(150,625)			5.000	3.100	JD	41,875	502,500	09/08/2015	12/01/2043
73358W-XQ-2	PORT AUTH OF NEW YORK & NEW JE				1FE	8,094,825	107.6220	8,071,650	7,500,000	8,094,260		(565)			4.810	4.400	AO	76,158		11/21/2016	10/15/2065
73358W-ZH-0	PORT AUTH OF NEW YORK & NEW JE				1FE	12,457,250	113.4300	12,477,300	11,000,000	12,317,910		(116,420)			5.000	3.410	AO	116,111	493,056	12/14/2016	10/15/2041
74265L-A5-7	PRIV CLGS & UNIVS AUTH GA				1FE	17,656,014	112.5710	17,814,361	15,825,000	17,201,867		(177,791)			5.000	3.530	AO	197,813	791,250	05/14/2014	10/01/2043
76913C-AR-0	RIVERSIDE CNTY CA PENSN OBLG				1FE	5,000,000	102.4300	5,121,500	5,000,000	5,000,000					4.910	4.910	FA	92,744	245,500	02/10/2005	02/15/2025
796253-T9-3	SAN ANTONIO TX ELEC & GAS REVE				1FE	14,002,290	126.1830	17,665,620	14,000,000	14,002,594		(89)			5.985	5.980	FA	349,125	837,900	06/09/2009	02/01/2039
796253-U9-1	SAN ANTONIO TX ELEC & GAS REVE				1FE	5,000,000	125.9340	6,296,700	5,000,000	5,000,000					5.718	5.710	FA	119,125	285,900	03/10/2010	02/01/2041
797400-FN-3	SAN DIEGO CNTY CA REGL TRANSPR				1FE	9,884,350	126.9750	12,697,500	10,000,000	9,891,008		1,546			5.911	5.990	AO	147,775	591,100	01/05/2011	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CA WTR AUTH FIN				1FE	20,061,050	130.3130	26,062,600	20,000,000	20,053,735		(1,071)			6.138	6.110	MN	204,600	1,227,600	01/25/2010	05/01/2049
79765R-XJ-3	SAN FRANCISCO CITY & CNTY CA P				1FE	5,663,050	113.4490	5,672,450	5,000,000	5,384,268		(64,688)			5.000	3.410	MN	41,667	250,000	05/23/2012	11/01/2033
79766D-GF-0	SAN FRANCISCO CALIF CITY &CNTY				1FE	22,857,000	108.6040	21,720,800	20,000,000	22,795,367		(61,633)			5.000	3.240	MN	166,667	66,667	12/05/2016	05/01/2046
80168Q-DH-2	SANTA CLARA VLY CA WTR DIST				1FE	9,228,107	106.8960	9,984,086	9,340,000	9,252,087		3,077			5.312	5.390	JD	41,345	496,141	01/05/2007	06/01/2035
803301-CP-3	SARASOTA CNTY FL PUBLIC HOSP D				1FE	1,982,500	108.2790	2,165,580	2,000,000	1,985,406		490			5.500	5.560	JJ	55,000	110,000	09/01/2009	07/01/2034
803301-CQ-1	SARASOTA CNTY FL PUBLIC HOSP D				1FE	1,458,675	108.2260	1,623,390	1,500,000	1,463,515		806			5.625	5.820	JJ	42,188	84,375	08/19/2009	07/01/2039
837151-AA-7	SOUTH CAROLINA ST PUBLIC SVC A				1FE	5,259,450	131.8900	6,594,500	5,000,000	5,245,624		(2,747)			6.454	6.090	JJ	161,350	322,700	01/05/2011	01/01/2050
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A				1FE	10,000,000	117.7430	11,774,300	10,000,000	10,000,000					5.784	5.780	JD	48,200	578,400	08/08/2013	12/01/2041
85732G-UL-2	STATE PUBLIC SCH BLDG AUTH PAL				1FE	5,514,450	105.5940	5,279,700	5,000,000	5,508,938		(5,513)			5.000	3.760	JD	31,250		10/20/2016	06/01/2036
882667-AB-4	TEXAS ST PRIV ACTIVITY BOND SU				2FE	2,721,000	113.3270	2,833,175	2,500,000	2,594,487		(28,265)			6.875	5.490	JD	86,415	85,938	01/06/2012	12/31/2039
91412F-7Y-7	UNIV OF CALIFORNIA CA REVENUES				1FE	24,563,245	121.2820	29,714,090	24,500,000	24,558,331		(1,400)			5.770	5.740	MN	180,633	1,413,650	07/15/2010	05/15/2043
91412G-R3-1	UNIV OF CALIFORNIA CA REVENUES				1FE	4,104,541	112.3060	3,767,866	3,355,000	4,070,373		(34,167)			5.000	2.440	MN	21,435	62,906	06/23/2016	05/15/2051
91412G-R7-2	UNIV OF CALIFORNIA CA REVENUES				1FE	4,051,718	113.8500	3,734,280	3,280,000	4,016,356		(35,363)			5.000	2.320	MN	20,956	61,500	06/23/2016	05/15/2037
91412G-RZ-0	UNIV OF CALIFORNIA CA REVENUES				1FE	8,801,387	111.7460	8,598,855	7,695,000	8,534,195		(117,433)			5.000	3.100	MN	49,163	384,750	09/02/2014	05/15/2036
91412G-SS-5	UNIV OF CALIFORNIA CA REVENUES				1FE	13,594,920	110.4030	13,248,360	12,000,000	13,235,736		(172,285)			5.000	3.200	MN	76,667	600,000	11/13/2014	05/15/2038
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES				1FE	10,000,000	105.4300	10,543,000	10,000,000	10,000,000					4.765	4.760	MN	60,886	476,500	04/04/2014	05/15/2044
914440-PP-1	UNIV OF MASSACHUSETTS MA BLDGA				1FE	17,876,844	112.1440	18,475,724	16,475,000	17,576,856		(118,535)			5.000	3.990	MN	137,292	823,750	02/10/2015	11/01/2039
915115-3X-5	UNIV OF TEXAS TX PERMANENT UNI				1FE	16,834,680	121.9600	20,123,400	16,500,000	16,785,968		(7,744)			5.262	5.120	JJ	434,115	868,230	10/21/2009	07/01/2039
915137-5R-0	UNIV OF TEXAS TX				1FE	5,091,550	114.6500	5,732,500	5,000,000	5,081,531		(1,748)			4.794	4.680	FA	90,553	239,700	10/06/2010	08/15/2046
915217-RY-1	UNIV OF VIRGINIA VA UNIV REVEN				1FE	3,802,915	136.0580	4,864,074	3,575,000	3,775,346		(4,228)			6.200	5.750	MS	73,883	221,650	04/30/2009	09/01/2039
91754T-NX-7	UTAH ST CHRT SCH FIN AUTH CHRT				1FE	2,811,650	108.9580	2,723,950	2,500,000	2,783,247		(27,329)			5.000	3.490	AO	26,389	103,472	12/10/2015	10/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX				1FE	18,071,425	125.0870	22,515,660	18,000,000	18,063,734		(1,699)			5.937	5.900	JD	47,496	1,068,660	01/06/2011	06/15/2039
91802R-AQ-2	UTILITY DEBT SECURITIZATION AU				1FE	11,240,700	112.2520	11,225,200	10,000,000	10,955,763		(119,812)			5.000	3.440	JD	22,222	500,000	02/10/2015	12/15/2041
944514-PU-6	WAYNE CNTY MI ARPT AUTH REVENU				1FE	4,391,536	108.6600	4,781,040	4,400,000	4,392,782		423			5.000	5.010	JD	18,333	220,000	01/15/2014	12/01/2028
944514-TA-6	WAYNE CNTY MI ARPT AUTH REVENU				1FE	3,863,079	107.4270	3,926,457	3,655,000	3,842,792		(16,557)			5.000	4.290	JD	15,229	206,101	09/23/2015	12/01/2038
944514-TL-2	WAYNE CNTY MI ARPT AUTH REVENU				1FE	3,752,770	108.0490	3,781,715	3,500,000	3,727,872		(20,399)			5.000	4.110	JD	14,583	197,361	09/23/2015	12/01/2034
97710B-RX-2	WISCONSIN ST HLTH & EDUCTNL FA				1FE	7,884,340	109.6570	8,586,143	7,830,000	7,850,412		(5,732)			5.250	5.160	AO	86,783	411,075	04/15/2010	04/15/2024
97710B-RZ-7	WISCONSIN ST HLTH & EDUCTNL FA				1FE	3,792,164	109.5070	4,221,495	3,855,000	3,799,218		1,293			5.625	5.740	AO	45,778	216,844	04/07/2010	04/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,619,464,626	XXX	1,756,374,317	1,523,670,000	1,603,129,256		(6,796,350)			XXX	XXX	XXX	18,453,918	72,900,262	XXX	XXX
31283H-Q8-1	FG 7.500000 2/1/2032			2	1	40,520	116.9060	45,245	38,702	39,942		(202)			7.500	6.780	MON	242	2,927	09/10/2002	02/01/2032
31287Q-7G-0	FG 6.500000 4/1/2032			2	1	107,045	112.9470	116,201	102,881	105,392		(1,513)			6.500	6.080	MON	557	6,707	05/10/2004	04/01/2032
31287U-AX-0	FG 7.500000 6/1/2032			2	1	201,361	112.6240	216,499	192,231	197,552		(615)			7.500	6.970	MON	1,201	14,468	06/18/2002	06/01/2032
31287U-JM-5	FG 7.500000 6/1/2032			2	1	106,031	105.0980	106,384	101,223	104,353		(2,072)			7.500	5.860	MON	633	7,929	06/18/2002	06/01/2032
31287U-JN-3	FG 7.500000 6/1/2032			2	1	146,706	112.6710	157,800	140,054	143,957		(412)			7.500	6.970	MON	875	10,541	06/18/2002	06/01/2032
31288D-CE-7	FG 7.500000 12/1/2032			2	1	6,073	100.6540	5,839	5,801	5,971		62			7.500	7.010	MON	36	436	01/08/2003	12/01/2032
31288J-ZU-3	FG 6.500000 4/1/2033			2	1	96,405	112.9470	104,213	92,267	95,035		(2,000)			6.500	4.280	MON	323	6,482	11/05/2003	04/01/2033
3128M6-RR-1	FG 7.000000 9/1/2038			2	1	236,371	116.6990	264,785	226,895	234,547		691			7.000	6.330	MON	1,324	15,991	09/11/2008	09/01/2038
31292G-GS-9	FG 7.500000 2/1/2023			2	1	432	111.9500	462	412	419		(4)			7.500	6.430	MON	3	32	01/08/2003	02/01/2023
31292H-PJ-7	FG 7.500000 1/1/2032			2	1	15,397	115.1970	16,941	14,706	15,121		(135)			7.500	6.980	MON	92	1,107	09/10/2002	01/01/2032
31292K-6A-0	FG 4.000000 12/1/2040			2	1	2,888,102	105.5590	3,041,291	2,881,124	2,885,240		(1,575)			4.000	3.890	MON	9,604	123,707	12/01/2010	12/01/2040
312943-UG-6	FG 4.000000 11/1/2040			2	1	5,465,567	105.6760	5,761,877	5,452,362	5,461,288		(2,449)			4.000	3.910	MON	18,175	222,310	12/01/2010	11/01/2040
312943-WG-4	FG 4.000000 11/1/2040			2	1	680,538	105.2900	714,814	678,894	679,941		(387)			4.000	3.900	MON	2,263	29,133	12/01/2010	11/01/2040
312946-L6-1	FG 4.000000 3/1/2041			2	1	6,954,180	105.5780	7,586,267	7,185,462	6,996,475		41,755			4.000	4.590	MON	23,952	292,284	02/11/2011	03/01/2041
31296R-H8-4	FG 6.500000 12/1/2033			2	1	509,043	112.9470	556,811	492,981	503,224		(867)			6.500	6.160	MON	2,670	32,126	04/06/2004	12/01/2033
31296S-YF-7	FG 6.500000 1/1/2034			2	1	47,556	112.9470	52,019	46,056	47,018		117			6.500	6.170	MON	249	3,001	04/06/2004	01/01/2034
31298M-7F-8	FG 7.500000 5/1/2031			2	1	18,717	102.0740	18,248	17,877	18,632		(452)			7.500	3.630	MON	112	1,496	01/08/2003	05/01/2031
313626-ZH-9	FN 9.750000 8/1/2019			2	1	205	100.4350	206	205	204					9.750	9.670	MON	2	21	08/25/1989	08/01/2019
31362K-CT-7	FN 9.750000 6/1/2018			2	1	617	101.4910	626	617	617					9.750	9.670	MON	5	63	07/20/1988	06/01/2018
313637-FB-1	FN 6.640000 3/1/2028			2	1	15,739	100.0590	15,748	15,739	15,739					6.640	6.590	MON	87	1,050	03/19/1998	03/01/2028
313637-FH-8	FN 6.640000 7/1/2028			2	1	16,040	100.0590	16,049	16,040	16,040					6.640	6.590	MON	89	1,070	07/29/1998	07/01/2028
313637-LM-0	FN 6.240000 7/1/2029			2	1	16,579	100.0570	16,589	16,579	16,579					6.240	6.200	MON	86	1,039	07/28/1999	07/01/2029
31363C-BZ-1	FN 9.500000 10/1/2019			2	1	355	100.4220	356	355	355					9.500	9.420	MON	3	35	11/29/1989	10/01/2019
31363D-AX-5	FN 8.250000 11/1/2019			2	1	84	100.3340	84	84	84					8.250	8.190	MON	1	7	12/28/1989	11/01/2019
31371G-2Y-5	FN 7.000000 8/1/2028			2	1	213,897	113.6460	230,107	202,476	209,176		(2,986)			7.000	6.080	MON	1,181	14,316	06/19/2003	08/01/2028
31371G-4T-4	FN 7.000000 9/1/2028			2	1	24,155	113.4630	25,944	22,865	23,753		(324)			7.000	5.710	MON	133	1,628	06/19/2003	09/01/2028
31371H-BY-3	FN 7.000000 10/1/2028			2	1	179,218	112.5810	190,993	169,648	176,494		(121)			7.000	5.630	MON	990	12,092	06/19/2003	10/01/2028
31371H-D9-6	FN 7.000000 12/1/2028			2	1	63,314	112.3390	67,329	59,933	61,977		8			7.000	6.020	MON	350	4,242	06/19/2003	12/01/2028
31371H-F2-9	FN 7.000000 12/1/2028			2	1	16,699	113.3000	17,910	15,808	16,453		(121)			7.000	5.670	MON	92	1,126	06/19/2003	12/01/2028
31371H-HL-5	FN 7.000000 2/1/2029			2	1	6,162	113.1010	6,597	5,833	6,068		(15)			7.000	5.680	MON	34	415	06/19/2003	02/01/2029
31371H-KX-5	FN 7.000000 3/1/2029			2	1	115,569	113.4160	124,075	109,398	113,133		(1,454)			7.000	6.050	MON	638	7,737	06/19/2003	03/01/2029
31371H-PB-8	FN 7.000000 5/1/2029			2	1	15,797	113.7390	17,009	14,954	15,551		(163)			7.000	5.740	MON	87	1,064	06/19/2003	05/01/2029
31371H-YB-8	FN 7.500000 10/1/2029			2	1	19,612	116.4480	21,660	18,601	19,390		(113)			7.500	5.990	MON	116	1,425	01/08/2003	10/01/2029
31371K-BU-4	FN 7.500000 9/1/2031			2	1	11,153	120.8580	12,784	10,578	10,969		(79)			7.500	6.630	MON	66	807	01/08/2003	09/01/2031
31371K-NJ-6	FN 7.500000 4/1/2032			2	1	45,815	116.7500	49,961	42,793	44,802		(638)			7.500	6.470	MON	267	3,233	03/11/2003	04/01/2032
31371K-P8-8	FN 7.000000 6/1/2032			2	1	309,225	116.1080	344,606	296,796	305,713		(2,016)			7.000	5.990	MON	1,731	21,166	10/16/2002	06/01/2032
31371K-QE-4	FN 7.000000 5/1/2017			2	1	1,912	100.4090	1,950	1,942	1,932		26			7.000	7.450	MON	11	199	10/16/2002	05/01/2017
31371K-R4-5	FN 7.000000 8/1/2032			2	1	73,094	115.3490	80,785	70,035	70,035					7.000	(1.360)	MON	409	5,015	08/09/2002	08/01/2032
31375H-E5-9	FN 7.000000 2/1/2026			2	1	713	100.2410	734	733	723		6			7.000	7.480	MON	4	54	12/09/1996	02/01/2026
31384W-K5-8	FN 8.000000 5/1/2031			2	1	43,303	117.2860	50,761	43,280	43,259		(9)			8.000	7.840	MON	289	3,540	09/06/2002	05/01/2031
31385H-XF-4	FN 7.500000 11/1/2031			2	1	2,112	118.8840	2,381	2,003	2,081		(17)			7.500	6.400	MON	13	158	01/08/2003	11/01/2031
31385J-HA-9	FN 7.000000 6/1/2017			2	1	130	100.3250	132	132						7.000	0.000	MON	1	12	10/16/2002	06/01/2017
31385X-N9-4	FN 6.500000 4/1/2018			2	1	17,342	101.5800	16,838	16,576	16,637		(254)			6.500	4.570	MON	90	1,245	07/16/2004	04/01/2018
31387X-2G-9	FN 8.000000 9/1/2031			2	1	38,987	102.1160	39,791	38,966	38,900		(37)			8.000	7.930	MON	260	3,132	09/06/2002	09/01/2031
31387X-GX-7	FN 8.000000 8/1/2031			2	1	269,396	115.9150	312,110	269,256	268,832		(31)			8.000	7.930	MON	1,795	21,618	09/06/2002	08/01/2031
31388J-W9-2	FN 8.000000 9/1/2031			2	1	82,239	112.8130	92,728	82,196	82,089		(60)			8.000	7.920	MON	548	6,617	09/06/2002	09/01/2031
31388Q-VX-4	FN 7.000000 7/1/2029			2	1	10,982	100.6700	10,466	10,396	10,562		(62)			7.000	6.180	MON	61	737	06/19/2003	07/01/2029
3138A1-J3-6	FN 4.000000 12/1/2040			2	1	2,239,755	105.4690	2,215,653	2,100,745	2,235,202		(26,494)			4.000	2.450	MON	7,002	85,552	05/07/2013	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138E6-VW-3	FN 3.500000 2/1/2042			2	1	1,339,998	103.1360	1,360,969	1,319,586	1,339,169		(3,990)			3.500	3.100	MON	3,849	48,802	11/06/2013	02/01/2042
3138E9-D9-8	FN 3.500000 7/1/2042			2	1	1,614,452	103.1350	1,639,713	1,589,859	1,612,913		(4,388)			3.500	3.110	MON	4,637	56,773	11/06/2013	07/01/2042
3138EJ-TK-4	FN 3.500000 8/1/2042			2	1	1,009,569	103.1030	1,025,044	994,190	1,008,469		(3,459)			3.500	3.080	MON	2,900	37,268	11/06/2013	08/01/2042
3138EP-AM-6	FN 4.500000 11/1/2044			2	1	8,480,886	107.6970	8,470,278	7,864,872	8,346,722		(291,171)			4.500	2.120	MON	29,493	379,887	05/11/2015	11/01/2044
3138LU-VL-6	FN 3.500000 7/1/2042			2	1	680,970	102.5800	687,900	670,597	680,238		(3,336)			3.500	2.980	MON	1,956	26,772	11/06/2013	07/01/2042
3138LW-DV-0	FN 3.500000 7/1/2042			2	1	232,837	103.1350	236,479	229,290	232,609		(808)			3.500	3.090	MON	669	8,417	11/06/2013	07/01/2042
3138M5-3B-3	FN 4.000000 8/1/2042			2	1	853,914	105.6480	846,154	800,916	847,939		3,403			4.000	3.410	MON	2,670	32,100	05/07/2013	08/01/2042
3138M9-PP-0	FN 3.500000 11/1/2042			2	1	1,243,215	102.5900	1,255,986	1,224,277	1,241,354		(3,896)			3.500	3.060	MON	3,571	49,085	11/06/2013	11/01/2042
3138MJ-7G-8	FN 3.500000 11/1/2042			2	1	1,660,893	102.5840	1,677,871	1,635,593	1,658,752		(4,683)			3.500	3.150	MON	4,770	58,306	11/06/2013	11/01/2042
3138ML-B4-5	FN 3.500000 12/1/2042			2	1	717,211	103.1410	728,476	706,285	716,269		(1,824)			3.500	3.150	MON	2,060	25,288	11/06/2013	12/01/2042
3138W6-GB-6	FN 3.000000 5/1/2043			2	1	4,481,946	99.9710	4,600,560	4,601,871	4,486,102		16,511			3.000	3.410	MON	11,505	142,407	12/09/2014	05/01/2043
3138W7-5S-9	FN 3.000000 4/1/2043			2	1	1,169,098	99.9710	1,199,867	1,200,209	1,169,533		4,984			3.000	3.450	MON	3,001	37,110	06/08/2015	04/01/2043
3138W7-NW-0	FN 3.500000 6/1/2043			2	1	832,828	103.1450	845,940	820,141	831,579		(192)			3.500	3.350	MON	2,392	28,846	11/06/2013	06/01/2043
3138W9-2G-4	FN 3.000000 10/1/2043			2	1	3,031,550	99.9710	3,111,336	3,112,223	3,033,682		9,260			3.000	3.350	MON	7,781	95,875	06/08/2015	10/01/2043
3138W9-KP-4	FN 3.000000 8/1/2043			2	1	4,412,366	99.9710	4,529,138	4,530,430	4,417,083		14,885			3.000	3.370	MON	11,326	139,427	12/09/2014	08/01/2043
3138W9-KT-6	FN 3.000000 8/1/2043			2	1	3,336,705	99.9710	3,425,011	3,425,987	3,340,262		11,699			3.000	3.370	MON	8,565	105,455	12/09/2014	08/01/2043
3138W9-PA-2	FN 4.000000 9/1/2043			2	1	40,363,495	105.1140	39,889,561	37,948,712	40,373,397		(714,931)			4.000	1.840	MON	126,496	1,348,202	01/15/2016	09/01/2043
3138WA-RV-1	FN 3.500000 12/1/2043			2	1	977,164	103.0690	991,819	962,279	973,686		(599)			3.500	3.110	MON	2,807	34,538	11/06/2013	12/01/2043
3138WB-3A-1	FN 3.500000 6/1/2044			2	1	875,394	103.0790	887,241	860,734	873,294		(2,935)			3.500	3.200	MON	2,510	31,075	06/11/2014	06/01/2044
3138WD-5T-4	FN 3.500000 2/1/2045			2	1	47,820,684	102.5610	46,755,467	45,587,603	47,413,753		(926,063)			3.500	1.670	MON	132,964	1,706,865	10/02/2015	02/01/2045
3138WD-BH-3	FN 4.000000 10/1/2044			2	1	2,128,708	105.1540	2,103,595	2,000,474	2,103,826		(36,958)			4.000	1.550	MON	6,668	88,430	05/06/2015	10/01/2044
3138WD-LV-1	FN 3.500000 12/1/2044			2	1	7,213,063	102.5770	7,246,161	7,064,084	7,160,672		(43,985)			3.500	2.700	MON	20,604	266,883	12/09/2014	12/01/2044
3138WD-LW-9	FN 3.500000 12/1/2044			2	1	7,199,049	102.5570	7,230,672	7,050,359	7,144,641		(48,817)			3.500	2.680	MON	20,564	267,965	12/09/2014	12/01/2044
3138WD-LZ-2	FN 3.500000 12/1/2044			2	1	15,824,984	102.5560	15,894,405	15,498,133	15,711,804		(128,126)			3.500	2.710	MON	45,203	593,423	12/09/2014	12/01/2044
3138WD-Y8-8	FN 3.000000 1/1/2045			2	1	798,093	99.4510	812,903	817,388	800,562		6,773			3.000	3.780	MON	2,043	26,293	11/09/2015	01/01/2045
3138WD-Y9-6	FN 3.000000 1/1/2045			2	1	1,057,213	99.4510	1,076,833	1,082,773	1,060,455		8,826			3.000	3.780	MON	2,707	34,376	11/09/2015	01/01/2045
3138WE-JX-8	FN 3.500000 4/1/2045			2	1	7,762,803	102.5650	7,568,190	7,378,871	7,749,233		(45,580)			3.500	0.820	MON	21,522	66,674	08/08/2016	04/01/2045
3138WE-KS-7	FN 3.500000 4/1/2045			2	1	31,106,983	102.5620	30,414,335	29,654,382	30,757,024		(734,387)			3.500	1.290	MON	86,492	1,121,315	10/02/2015	04/01/2045
3138WE-Q3-6	FN 3.000000 5/1/2045			2	1	412,997	99.4510	421,661	423,987	414,723		2,938			3.000	3.570	MON	1,060	13,162	06/08/2015	05/01/2045
3138WF-D8-6	FN 3.500000 7/1/2045			2	1	18,320,396	102.5710	17,913,999	17,464,889	18,165,091		(274,916)			3.500	2.090	MON	50,939	632,883	10/02/2015	07/01/2045
3138WF-KF-2	FN 3.000000 8/1/2045			2	1	1,802,535	99.4510	1,840,262	1,850,413	1,807,081		7,766			3.000	3.420	MON	4,626	56,644	09/10/2015	08/01/2045
3138WF-LC-8	FN 3.500000 9/1/2045			2	1	25,468,440	102.5630	25,025,284	24,399,724	25,174,849		(511,997)			3.500	1.450	MON	69,750	783,145	01/15/2016	09/01/2045
3138WF-XF-8	FN 3.500000 10/1/2045			2	1	9,657,222	102.5650	9,415,071	9,179,596	9,619,331		(79,857)			3.500	0.390	MON	26,774	83,389	08/08/2016	10/01/2045
3138WG-A6-1	FN 3.500000 12/1/2045			2	1	5,970,652	102.5700	5,821,213	5,675,356	5,947,840		(39,598)			3.500	0.800	MON	16,553	50,816	08/08/2016	12/01/2045
3138WH-YE-6	FN 3.000000 9/1/2046			2	1	104,051,050	99.4510	105,915,741	106,500,000	104,052,883		1,832			3.000	3.160	MON	266,250		12/08/2016	09/01/2046
3138WM-SR-3	FN 3.000000 8/1/2043			2	1	3,703,822	99.9710	3,801,836	3,802,927	3,708,129		15,865			3.000	3.440	MON	9,507	118,288	12/09/2014	08/01/2043
3138WP-LH-5	FN 3.000000 4/1/2043			2	1	3,503,867	99.9710	3,596,596	3,597,621	3,506,847		12,075			3.000	3.380	MON	8,994	110,462	12/09/2014	04/01/2043
3138WV-BK-6	FN 3.000000 8/1/2043			2	1	2,692,509	99.9710	2,763,766	2,764,554	2,695,741		10,566			3.000	3.490	MON	6,911	84,601	12/09/2014	08/01/2043
3138X0-3Q-9	FN 3.000000 8/1/2043			2	1	3,699,416	99.9710	3,797,320	3,798,403	3,704,268		6,813			3.000	3.240	MON	9,496	114,859	12/09/2014	08/01/2043
3138X0-Y9-3	FN 3.500000 7/1/2043			2	1	2,514,748	103.0640	2,568,143	2,491,777	2,511,753		(4,035)			3.500	3.270	MON	7,268	91,757	02/06/2014	07/01/2043
3138X0-ZA-9	FN 3.500000 7/1/2043			2	1	578,818	103.0630	587,463	570,001	577,428		(1,816)			3.500	3.130	MON	1,663	21,033	11/06/2013	07/01/2043
3138X1-AR-7	FN 3.000000 8/1/2043			2	1	3,062,553	99.9710	3,143,599	3,144,499	3,066,155		5,931			3.000	3.280	MON	7,861	95,163	12/09/2014	08/01/2043
3138X1-FH-4	FN 3.000000 7/1/2043			2	1	3,937,530	99.9710	4,041,736	4,042,888	3,941,729		16,334			3.000	3.420	MON	10,107	124,622	12/09/2014	07/01/2043
3138X2-RR-7	FN 3.000000 8/1/2043			2	1	4,517,296	99.9710	4,636,846	4,638,168	4,522,148		15,645			3.000	3.370	MON	11,595	142,918	12/09/2014	08/01/2043
3138X2-T9-5	FN 3.500000 8/1/2043			2	1	502,003	102.5780	506,323	493,596	501,075		(1,751)			3.500	3.070	MON	1,440	18,698	06/11/2014	08/01/2043
3138X3-GV-8	FN 3.000000 8/1/2043			2	1	258,663	99.9710	265,470	265,546	258,772		1,484			3.000	3.580	MON	664	8,391	06/08/2015	08/01/2043
3138X3-L7-5	FN 3.000000 8/1/2043			2	1	4,066,046	99.9710	4,173,650	4,174,844	4,070,685		14,840			3.000	3.390	MON	10,437	128,145	12/09/2014	08/01/2043
3138X3-YK-2	FN 3.000000 8/1/2043			2	1	4,669,038	99.9710	4,792,604	4,793,970	4,674,961		9,479			3.000	3.260	MON	11,985	145,026	12/09/2014	08/01/2043
3138X5-JZ-1	FN 3.000000 9/1/2043			2	1	5,081,205	99.9710	5,215,678	5,217,165	5,087,306		15,645			3.000	3.340	MON	13,043	158,427	12/09/2014	09/01/2043
3138X5-SG-3	FN 3.000000 9/1/2043			2	1	3,864,234	99.9710	3,966,496	3,967,631	3,868,682		15,446			3.000	3.410	MON	9,919	124,802	12/09/2014	09/01/2043
3138X6-PV-1	FN 3.000000 10/1/2043			2	1	3,721,887	99.9710	3,820,386	3,821,475	3,725,762		12,179			3.000	3.370	MON	9,554	117,737	12/09/2014	10/01/2043
3138X7-W3-3	FN 3.000000 9/1/2043			2	1	4,214,395	99.9710	4,325,924	4,327,162	4,220,045		19,350			3.000	3.490	MON	10,818	134,924	12/09/2014	09/01/2043
3138XH-MC-2	FN 3.500000 12/1/2043			2	1	1,507,816	102.5640	1,522,928	1,484,848	1,501,931		(2,821)			3.500	3.080	MON	4,331	59,262	11/06/2013	12/01/2043
3138Y2-3J-0	FN 3.000000 11/1/2044			2	1	69,193	99.5800	70,568	70,866	69,284		246			3.000	3.430	MON	177	2,155	11/09/2015	11/01/2044
3138Y5-YH-3	FN 3.000000 2/1/2045			2	1	748,961	99.4510	762,860	767,068	750,879		4,949			3.000	3.620	MON	1,918	23,840	11/09/2015	02/01/2045
3138Y6-NT-7	FN 3.500000 12/1/2044			2	1	40,021,882	102.5560	40,197,214	39,195,265	39,755,014		(258,090)			3.500	2.800	MON	114,320	1,479,567	12/11/2014	12/01/2044
3138Y8-HE-3	FN 3.500000 12/1/2044			2	1	12,384,995	102.5890	12,443,291	12,129,193	12,290,366		(74,217)			3.500	2.710	MON	35,377	448,384	12/09/2014	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138Y9-EJ-3	FN 3.000000 9/1/2044			2	1	1,646,399	99.7540	1,682,060	1,686,203	1,649,211		9,754			3.000	3.590	MON	4,216	53,325	11/09/2015	09/01/2044
3138YB-Q5-5	FN 4.000000 1/1/2045			2	1	2,893,120	105.1470	2,858,790	2,718,838	2,844,129		(103,222)			4.000	1.400	MON	9,063	112,362	05/06/2015	01/01/2045
3138YD-DQ-9	FN 3.000000 1/1/2045			2	1	908,140	99.7110	927,409	930,096	909,886		4,894			3.000	3.560	MON	2,325	28,447	11/09/2015	01/01/2045
3138YD-F4-6	FN 3.000000 12/1/2044			2	1	848,215	99.4510	863,956	868,722	849,749		4,635			3.000	3.530	MON	2,172	29,232	11/09/2015	12/01/2044
3138YF-AZ-7	FN 3.000000 1/1/2045			2	1	1,045,699	99.4510	1,065,105	1,070,980	1,048,700		8,484			3.000	3.730	MON	2,677	33,690	11/09/2015	01/01/2045
3138YF-GV-0	FN 4.000000 2/1/2045			2	1	804,939	105.1560	795,455	756,450	791,160		(28,078)			4.000	1.520	MON	2,522	34,359	05/06/2015	02/01/2045
3138YJ-MR-4	FN 3.000000 6/1/2045			2	1	2,355,525	99.4510	2,404,826	2,418,092	2,369,463		26,543			3.000	3.930	MON	6,045	77,259	09/10/2015	06/01/2045
3138YN-PE-1	FN 3.000000 7/1/2045			2	1	786,074	99.4510	800,662	805,078	787,769		3,863			3.000	3.470	MON	2,013	25,003	11/09/2015	07/01/2045
3138YP-AY-8	FN 3.000000 5/1/2045			2	1	766,756	99.4510	782,804	787,122	770,144		7,831			3.000	3.860	MON	1,968	24,968	09/10/2015	05/01/2045
3138YS-BR-6	FN 3.000000 8/1/2045			2	1	1,647,828	99.4510	1,682,317	1,691,597	1,656,035		16,865			3.000	3.800	MON	4,171	54,151	09/10/2015	08/01/2045
3138YT-4Q-4	FN 3.000000 9/1/2045			2	1	872,554	99.4510	890,816	895,730	876,305		6,272			3.000	3.590	MON	2,239	27,517	09/10/2015	09/01/2045
3138YU-HS-3	FN 3.500000 9/1/2045			2	1	17,740,401	102.5620	17,476,828	17,040,157	17,606,161		(264,017)			3.500	1.850	MON	49,700	516,281	01/15/2016	09/01/2045
3138YV-ZN-2	FN 3.000000 7/1/2045			2	1	816,792	99.4510	833,887	838,487	821,216		8,053			3.000	3.780	MON	2,096	25,816	09/10/2015	07/01/2045
3138YX-4Z-5	FN 3.000000 9/1/2045			2	1	845,771	99.4510	863,473	868,236	850,388		7,703			3.000	3.720	MON	2,171	27,986	09/10/2015	09/01/2045
3138YX-RQ-0	FN 3.000000 9/1/2045			2	1	1,746,182	99.4510	1,782,730	1,792,564	1,753,258		11,619			3.000	3.560	MON	4,481	55,052	09/10/2015	09/01/2045
3138YX-Y6-6	FN 3.000000 9/1/2045			2	1	724,273	99.4510	739,432	743,511	731,164		12,841			3.000	4.240	MON	1,859	23,929	09/10/2015	09/01/2045
31390A-G4-6	FN 7.000000 2/1/2032			2	1	37,902	101.1260	36,282	35,878	36,961		(134)			7.000	6.370	MON	209	2,521	06/19/2003	02/01/2032
31390B-7K-8	FN 7.000000 4/1/2017			2	1	533	100.0850	542	542	539		11			7.000	7.630	MON	3	77	10/16/2002	04/01/2017
31390B-KG-2	FN 7.000000 5/1/2017			2	1	782	100.1220	795	794	789		13			7.000	7.660	MON	5	118	10/16/2002	05/01/2017
31390F-QJ-1	FN 7.000000 5/1/2032			2	1	28,500	100.7240	27,760	27,561	27,984		(19)			7.000	6.540	MON	161	1,942	06/04/2002	05/01/2032
31390N-PR-7	FN 6.500000 7/1/2017			2	1	24,307	100.5960	23,373	23,234	23,211		(134)			6.500	4.730	MON	126	1,907	07/16/2004	07/01/2017
31392F-4F-1	FNR 2002-77 QG			2	1	2,130,595	111.3980	2,107,728	1,892,061	2,046,152		(30,408)			5.500	3.190	MON	8,672	106,165	08/25/2010	12/25/2032
31397F-Y3-0	FHR 3291 NE			2	1	12,644,839	111.9020	14,738,897	13,171,172	12,970,257		79,520			5.500	6.010	MON	60,368	748,365	10/12/2007	03/15/2037
31402C-UJ-9	FN 5.000000 2/1/2019			2	1	257,356	103.0100	261,594	253,949	254,203		(788)			5.000	4.500	MON	1,058	13,663	08/11/2004	02/01/2019
31407J-DD-1	FN 6.500000 9/1/2036			2	1	676,809	115.4150	700,674	607,088	674,387		(23,461)			6.500	2.590	MON	3,288	41,797	07/26/2011	09/01/2036
31407S-EK-4	FN 5.500000 11/1/2035			2	1	205,436	111.5820	234,095	209,795	206,291		921			5.500	5.850	MON	962	11,756	11/07/2005	11/01/2035
31408H-PN-9	FN 6.000000 1/1/2036			2	1	115,857	113.1320	129,675	114,622	115,388		455			6.000	5.860	MON	573	6,894	01/26/2006	01/01/2036
3140E1-4J-9	FN 3.000000 9/1/2045			2	1	4,403,217	99.4510	4,495,376	4,520,174	4,444,337		82,180			3.000	4.170	MON	11,300	154,088	09/10/2015	09/01/2045
3140E1-BU-6	FN 3.000000 9/1/2045			2	1	1,571,753	99.4510	1,604,649	1,613,501	1,583,606		23,369			3.000	3.960	MON	4,034	54,119	09/10/2015	09/01/2045
3140E1-SF-1	FN 3.000000 9/1/2045			2	1	7,665,076	99.4510	7,825,506	7,868,673	7,703,399		63,305			3.000	3.670	MON	19,672	250,866	09/10/2015	09/01/2045
3140EU-LG-2	FN 3.500000 12/1/2045			2	1	12,033,080	102.5670	11,731,641	11,437,949	11,994,434		(67,719)			3.500	1.200	MON	33,361	102,156	08/08/2016	12/01/2045
3140EY-R2-9	FN 3.500000 2/1/2046			2	1	14,415,482	102.5700	14,054,691	13,702,522	14,409,742		(21,194)			3.500	3.070	MON	39,966	121,500	08/08/2016	02/01/2046
31410X-VS-2	FN 6.000000 8/1/2021			2	1	229,696	106.3250	242,120	227,716	227,965		(448)			6.000	5.740	MON	1,139	14,001	09/13/2006	08/01/2021
31411G-JU-7	FN 3.247000 12/1/2036			2	1	632,271	104.7460	658,268	628,442	635,461		(7,708)			3.347	3.010	MON	1,729	19,278	01/26/2007	12/01/2036
31412S-RC-1	FN 6.500000 3/1/2038			2	1	352,799	113.1360	358,028	316,456	353,019		(48,283)			6.500	(1.440)	MON	1,714	22,464	07/26/2011	03/01/2038
31412X-4V-3	FN 5.500000 7/1/2022			2	1	314,475	106.7680	328,574	307,743	310,519		(1,356)			5.500	4.760	MON	1,410	17,642	06/14/2007	07/01/2022
31413D-S5-7	FN 6.500000 8/1/2037			2	1	1,263,221	116.0570	1,315,036	1,133,093	1,241,444		(21,880)			6.500	5.340	MON	6,138	73,996	07/26/2011	08/01/2037
31413F-5A-6	FN 6.500000 7/1/2037			2	1	257,477	113.1360	261,294	230,954	257,434		(28,145)			6.500	(0.060)	MON	1,251	16,043	07/26/2011	07/01/2037
31413L-LL-1	FN 6.000000 8/1/2037			2	1	141,964	113.2090	145,671	128,674	141,271		(4,023)			6.000	3.170	MON	643	7,927	06/08/2011	08/01/2037
31413N-4S-1	FN 6.500000 11/1/2037			2	1	137,164	113.1360	151,559	133,961	136,397		(202)			6.500	6.220	MON	726	8,746	11/10/2008	11/01/2037
31413T-T9-3	FN 6.500000 11/1/2037			2	1	1,341,652	115.6660	1,391,979	1,203,444	1,331,698		(25,847)			6.500	3.830	MON	6,519	80,005	07/26/2011	11/01/2037
31414P-U3-1	FN 6.500000 2/1/2038			2	1	688,367	117.1550	723,383	617,456	684,751		(7,561)			6.500	3.680	MON	3,345	41,011	07/26/2011	02/01/2038
31414R-CN-3	FN 5.000000 3/1/2038			2	1	2,382,225	108.8760	2,376,959	2,183,180	2,375,001		(47,386)			5.000	2.400	MON	9,097	111,763	09/10/2012	03/01/2038
31414R-PN-9	FN 5.000000 4/1/2038			2	1	1,933,619	108.8760	1,929,345	1,772,058	1,929,533		(46,863)			5.000	2.080	MON	7,384	95,333	09/10/2012	04/01/2038
31416V-R9-7	FN 6.500000 11/1/2038			2	1	849,791	113.1360	862,386	762,251	847,240		(36,988)			6.500	1.810	MON	4,129	51,531	07/26/2011	11/01/2038
31417B-NC-7	FN 3.500000 4/1/2042			2	1	548,207	102.5900	553,839	539,856	547,874		(2,620)			3.500	2.940	MON	1,575	20,489	11/06/2013	04/01/2042
31417E-MS-7	FN 3.000000 1/1/2043			2	1	865,437	99.9710	888,214	888,467	865,531		3,140			3.000	3.430	MON	2,221	27,400	06/08/2015	01/01/2043
31417E-MU-2	FN 3.000000 1/1/2043			2	1	2,755,804	99.9710	2,828,332	2,829,138	2,757,304		8,818			3.000	3.360	MON	7,073	87,229	06/08/2015	01/01/2043
31417F-NR-5	FN 3.000000 2/1/2043			2	1	197,962	99.9710	203,172	203,230	198,049		695			3.000	3.400	MON	508	6,364	06/08/2015	02/01/2043
31417G-T5-5	FN 3.500000 6/1/2043			2	1	723,209	103.0840	734,163	712,192	722,154		(1,450)			3.500	3.200	MON	2,077	25,851	11/06/2013	06/01/2043
31418A-XY-9	FN 4.500000 9/1/2043			2	1	5,362,247	107.5690	5,349,175	4,972,757	5,351,209		(114,053)			4.500	1.860	MON	18,648	230,739	05/11/2015	09/01/2043
31418B-LF-1	FN 3.500000 12/1/2044			2	1	18,980,166	102.5990	19,071,420	18,588,147	18,870,940		(103,460)			3.500	2.850	MON	54,215	699,700	12/09/2014	12/01/2044
31418B-V5-2	FN 3.000000 10/1/2045			2	1	854,353	99.4510	872,234	877,046	858,681		7,346			3.000	3.670	MON	2,193	27,446	09/10/2015	10/01/2045
31418B-WF-9	FN 3.500000 11/1/2045			2	1	12,077,012	102.5600	11,809,638	11,514,768	11,881,675		(314,914)			3.500	1.330	MON	33,585	427,978	10/02/2015	11/01/2045
64972G-FU-3	NEW YORK CITY NY MUNI WTR FINA			2	1FE	23,150,800	112.9890	22,597,800	20,000,000	22,678,519		(272,108)			5.000	3.180	JD	44,444	1,000,000	04/08/2015	06/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						663,300,594	XXX	666,690,907	649,173,447	660,643,323		(5,213,853)			XXX	XXX	XXX	1,879,053	19,082,296	XXX	XXX
20048E-BA-8	COMM 2013-LC6 AM			2	1FM	10,611,500	100.8530	10,640,076	10,550,000	10,585,621		(6,726)			3.282	3.200	MON	28,854	346,251	06/06/2013	01/10/2046
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						10,611,500	XXX	10,640,076	10,550,000	10,585,621		(6,726)			XXX	XXX	XXX	28,854	346,251	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,293,376,720	XXX	2,433,705,300	2,183,393,447	2,274,358,200		(12,016,929)			XXX	XXX	XXX	20,361,825	92,328,809	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS, LLC				1	23,000,000	100.5440	23,125,120	23,000,000	23,000,000					3.630	3.630	FA	299,173	834,900	08/07/2012	08/22/2022
00037B-AB-8	ABB FINANCE USA INC				1FE	4,921,139	101.0220	5,051,140	5,000,000	4,954,687		7,658			2.875	3.050	MN	21,163	143,750	05/08/2012	05/08/2022
00037B-AC-6	ABB FINANCE USA INC				1FE	14,834,850	104.9150	15,737,325	15,000,000	14,847,619		3,130			4.375	4.440	MN	96,615	656,250	08/19/2015	05/08/2042
0010EP-A@-7	AEP TEXAS CENTRAL COMPANY				2	7,000,000	100.1800	7,012,600	7,000,000	7,000,000					3.810	3.810	AO	45,191	266,700	04/11/2014	04/30/2026
0010EQ-A*-7	AEP TEXAS NORTH COMPANY E				2	30,000,000	104.4390	31,331,700	30,000,000	30,000,000					5.890	5.890	AO	441,750	1,767,000	03/19/2008	04/01/2018
00114*-AA-1	AEP TRANSMISSION COMPANY LLC				2	18,000,000	100.0110	18,001,980	18,000,000	18,000,000					3.300	3.300	AO	120,450	594,000	09/28/2012	10/18/2022
00114*-AG-8	AEP TRANSMISSION COMPANY, LLC				2	7,000,000	103.5590	7,249,130	7,000,000	7,000,000					4.050	4.050	MN	42,525	283,500	10/17/2013	11/07/2023
00115A-AC-3	AEP TRANSMISSION CO LLC				1FE	26,876,998	99.1970	26,783,217	27,000,000	26,876,301		(697)			4.000	4.020	JD	120,000		11/16/2016	12/01/2046
001192-AD-5	SOUTHERN CO GAS CAPITAL			1	2FE	15,643,380	116.0140	17,982,310	15,500,000	15,610,658		(3,563)			6.000	5.930	AO	232,500	930,000	01/13/2005	10/01/2034
001192-AK-9	SOUTHERN CO GAS CAPITAL				2FE	3,863,489	98.8810	3,609,186	3,650,000	3,861,589		(1,900)			4.400	4.030	JD	13,383	80,300	07/25/2016	06/01/2043
00130H-BS-3	AES CORP/VA				3FE	1,142,500	111.3900	1,113,900	1,000,000	1,134,948		(7,552)			7.375	4.010	JJ	36,875		09/19/2016	07/01/2021
00138C-AB-4	AIG GLOBAL FUNDING				1FE	14,950,100	96.2670	14,440,155	15,000,000	14,951,875		1,775			1.900	1.970	AO	67,292		10/21/2016	10/06/2021
00163M-AK-0	PROLOGIS LP				2FE	8,311,698	111.9120	8,841,103	7,900,000	8,061,760		(49,844)			6.625	5.840	JD	43,615	523,375	11/02/2011	12/01/2019
00164V-AC-7	AMC NETWORKS INC				3FE	5,035,000	100.6250	5,031,250	5,000,000	5,027,552		(5,324)			4.750	4.590	JD	10,556	237,500	03/08/2016	12/15/2022
00164V-AD-5	AMC NETWORKS INC				3FE	2,310,000	100.5000	2,321,550	2,310,000	2,310,000					5.000	5.000	AO	28,875	58,071	03/23/2016	04/01/2024
00206R-AD-4	AT&T INC				2FE	4,743,909	117.6060	5,880,315	5,000,000	4,763,658		4,863			6.500	6.920	MS	108,333	325,000	05/18/2009	09/01/2037
00206R-AG-7	AT&T INC				2FE	12,104,349	113.6530	13,638,468	12,000,000	12,088,410		(3,264)			6.300	6.220	JJ	348,600	756,000	12/21/2009	01/15/2038
00206R-AN-2	AT&T INC				2FE	10,578,200	114.7630	11,476,330	10,000,000	10,505,750		(11,513)			6.400	5.970	MN	81,778	640,000	12/21/2009	05/15/2038
00206R-AR-3	AT&T INC				2FE	5,464,750	107.5220	5,376,140	5,000,000	5,424,956		(39,794)			5.800	1.700	FA	109,556		10/13/2016	02/15/2019
00206R-BH-4	AT&T INC				2FE	3,759,400	89.5170	3,580,700	4,000,000	3,762,583		3,183			4.300	4.690	JD	7,644	172,000	04/27/2016	12/15/2042
00206R-CG-5	AT&T INC				2FE	9,592,815	94.4910	8,976,683	9,500,000	9,588,884		(1,609)			4.800	4.730	JD	20,267	456,000	06/16/2014	06/15/2044
00206R-CN-0	AT&T INC				2FE	15,052,350	96.3820	14,457,345	15,000,000	15,054,221		410			3.400	3.340	MN	65,167	425,000	10/25/2016	05/15/2025
00206R-CX-8	AT&T INC				2FE	7,984,114	109.2910	8,743,352	8,000,000	7,993,383		1,475			5.875	5.900	AO	117,500	478,000	04/16/2010	10/01/2019
00206R-DB-5	AT&T INC				2FE	7,696,766	102.5130	7,893,570	7,700,000	7,697,863		305			3.800	3.800	MS	86,154	300,300	03/05/2012	03/15/2022
00206R-DF-6	AT&T INC				2FE	23,483,699	109.9100	24,993,716	22,740,000	23,413,177		(10,875)			6.000	5.760	FA	515,440	1,533,440	12/20/2010	08/15/2040
00206R-DH-2	AT&T INC				2FE	1,973,140	99.6170	1,992,344	2,000,000	1,973,171		31			5.150	5.240	MS	30,328		12/08/2016	03/15/2042
00206R-DJ-8	AT&T INC				2FE	50,975,279	89.8570	46,151,608	51,361,000	50,974,086		(1,193)			4.500	4.540	MS	731,894		09/08/2016	03/09/2048
00209A-AF-3	NEW CINGULAR WIRELESS SV				2FE	24,196,294	143.0270	27,246,701	19,050,000	22,901,461		(162,099)			8.750	6.530	MS	555,625	1,666,875	11/06/2006	03/01/2031
00209T-AB-1	COMCAST CABLE COMMUNICAT				1FE	12,858,700	135.3500	13,535,030	10,000,000	11,304,091		(176,042)			9.455	6.720	MN	120,814	945,500	05/26/2004	11/15/2022
002474-A#-1	AZZ INCORPORATED LACE				2	9,000,000	105.9930	9,539,370	9,000,000	9,000,000					5.420	5.420	JJ	218,155	487,800	11/16/2010	01/20/2021
002474-A*-5	AZZ INC.				2	5,714,286	104.0380	5,945,029	5,714,286	5,714,286					6.240	6.240	MS	90,133	356,571	03/14/2008	03/31/2018
002824-BD-1	ABBOTT LABORATORIES				1FE	4,990,610	99.7150	4,985,750	5,000,000	4,990,703		93			2.900	2.940	MN	15,708		11/22/2016	11/30/2021
002824-BF-6	ABBOTT LABORATORIES				1FE	14,888,400	99.3090	14,896,365	15,000,000	14,888,938		538			3.750	3.840	MN	60,938		11/17/2016	11/30/2026
002824-BH-2	ABBOTT LABORATORIES				1FE	19,844,200	102.6330	20,526,700	20,000,000	19,843,432		(768)			4.900	4.950	MN	106,167		11/17/2016	11/30/2046
00287Y-AM-1	ABBVIE INC				2FE	28,041,013	94.0740	25,400,169	27,000,000	28,015,341		(11,432)			4.400	4.160	MN	181,500	924,000	09/06/2016	11/06/2042
00287Y-AW-9	ABBVIE INC				2FE	9,932,800	95.7520	9,575,270	10,000,000	9,933,041		241			4.450	4.490	MN	58,097	224,972	05/09/2016	05/14/2046
00287Y-AY-5	ABBVIE INC				2FE	6,973,260	95.1420	6,659,989	7,000,000	6,974,552		1,292			3.200	3.240	MN	29,244	113,244	05/09/2016	05/14/2026
003009-A@-6	ABERDEEN ASIA-PACIFIC INCOME FUND, INC				1FE	8,000,000	101.0930	8,087,440	8,000,000	8,000,000					3.690	3.690	JD	15,580	295,200	05/15/2013	06/12/2023
00440E-AK-3	CHUBB INA HOLDINGS INC				1FE	9,646,400	105.0260	10,502,620	10,000,000	9,938,197		47,009			5.800	6.330	MS	170,778	580,000	06/11/2009	03/15/2018
00440E-AQ-0	CHUBB INA HOLDINGS INC				1FE	18,415,500	100.9560	19,181,659	19,000,000	18,432,596		11,252			4.150	4.340	MS	236,550	788,500	07/01/2015	03/13/2043
00440E-AR-8	CHUBB INA HOLDINGS INC				1FE	9,985,000	101.8790	10,187,930	10,000,000	9,988,106		1,368			3.350	3.360	MN	42,806	335,000	05/21/2014	05/15/2024
00440E-AS-6	CHUBB INA HOLDINGS INC				1FE	19,879,450	99.6410	19,928,300	20,000,000	19,890,914		11,338			3.150	3.220	MS	185,500	630,000	12/16/2015	03/15/2025
00440E-AW-7	CHUBB INA HOLDINGS INC				1FE	55,856,990	105.6300	57,040,362	54,000,000	55,842,097		(13,927)			4.350	4.130	MN	378,450	1,718,250	11/21/2016	11/03/2045
00507V-AG-4	ACTIVISION BLIZZARD				2FE	6,991,460	97.5840	6,830,936	7,000,000	6,991,805		345			2.300	2.320	MS	45,617		09/14/2016	09/15/2021
00673*-AA-4	ADVANTAGE CAPITAL STATE TAX CREDIT				1	3,056,630	109.2660	333,985	305,661	325,290		(122,948)			0.000	(29.350)	MS		1,746,548	12/09/2009	03/15/2017
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PARTNERS II L.				1	548,225	163.8100	473,020	288,761	468,777		(53,542)			0.000	(10.520)	MN		479,696	04/10/2008	05/15/2023
00751Y-AC-0	ADVANCE AUTO PARTS				2FE	6,831,321	103.4040	6,679,924	6,460,000	6,745,871		(37,085)			4.500	3.740	JD	24,225	290,700	08/14/2014	12/01/2023
00752*-AA-8	ADVANTAGE CAPITAL NEW YORK PA PRIV PLACE				1	216,867	120.0480	130,364	108,593	124,442		(11,313)			0.000	(4.580)	MJSD			12/09/2004	12/15/2019
00752*-AB-6	ADVANTAGE CAPITAL NY PARTNERS II,L.P.				1	306,318	115.8750	201,155	173,596	200,545		(7,451)			0.000	(3.610)	JD			11/17/2005	12/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00780*-AA-4	ADVANTAGE CAPITAL COLORADO SER A				1	61,176	101.1260	31,767	31,413	31,648		(1,451)			0.000	(4.450)	MJSD			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE CAPITAL COLORADO SER B				1	168,224	101.1260	87,354	86,380	87,027		(3,991)			0.000	(4.450)	MJSD			04/18/2002	03/01/2017
00783@-AA-9	ADVANTAGE CAPITAL ALABAMA PARTNERS LP				1	350,880	111.5000	192,890	172,995	192,142		(17,839)			0.000	(4.630)	MJSD			01/29/2004	04/01/2019
00785#-AA-5	ADVANTAGE CAPITAL DC PARTN. SERIES A				1	497,936	125.1330	522,661	417,682	517,888		(31,238)			0.000	(10.420)	DEC		194,037	11/17/2004	12/01/2019
00785#-AB-3	ADVANTAGE CAPITAL DC PARTN. SERIES B				1	456,725	113.2290	500,476	442,002	497,918		(16,113)			0.000	(5.960)	DEC		804,539	11/17/2004	12/01/2019
00817Y-AF-5	AETNA INC				2FE	9,035,528	127.2180	9,954,863	7,825,000	8,890,616		(30,120)			6.625	5.470	JD		518,406	07/26/2011	06/15/2036
00817Y-AJ-7	AETNA INC				2FE	24,596,700	101.4210	25,355,450	25,000,000	24,632,420		7,108			4.500	4.590	MN		1,125,000	05/28/2014	05/15/2042
00817Y-AM-0	AETNA INC				2FE	13,244,750	95.4010	14,310,270	15,000,000	13,336,541		30,817			4.125	4.870	MN		618,750	09/10/2014	11/15/2042
00817Y-AP-3	AETNA INC				2FE	24,592,138	105.1980	25,458,037	24,200,000	24,573,844		(7,342)			4.750	4.640	MS		1,149,500	06/16/2014	03/15/2044
00817Y-AW-8	AETNA INC				2FE	9,962,600	98.9260	9,892,690	10,000,000	9,964,329		1,729			3.200	3.240	JD		165,333	06/02/2016	06/15/2026
00835#-AC-1	ADVANTAGE CAPITAL CONNETICUT PARTNERS I				1	1,700,001	261.0230	1,885,632	722,400	1,863,873		(278,543)			0.000	(13.000)	SEP			07/01/2010	09/01/2025
00835#-AD-9	ADVANTAGE CAPITAL CONNETICUT PARTNERS I				1FE	1,535,275	222.4090	1,731,592	778,559	1,714,873		(211,732)			0.000	(10.980)	SEP		1,700,000	07/01/2010	09/01/2025
00839#-AD-5	ADVANTAGE CAPITAL 2014 TAX CREDIT INVEST				1FE	697,607	486.6660	339,503	69,761	329,602		(140,542)			0.000	(32.540)	MN		140,000	11/19/2014	05/15/2021
00841#-AA-7	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV				1FE	3,275,224	695.2680	2,277,156	327,522	2,225,957		(694,295)			6.160	(24.640)	JJ		28,750	07/22/2015	07/28/2023
00841#-AB-5	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV				1FE	2,952,351	657.9880	1,942,612	295,235	1,892,379		(694,643)			6.160	(28.180)	JJ		25,916	07/22/2015	07/28/2022
00841#-AC-3	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV				1FE	2,473,254	695.2680	1,719,573	247,325	1,680,910		(524,290)			6.160	(24.640)	JJ		21,710	07/22/2015	07/28/2023
00855@-AA-2	AGREE LIMITED PARTNERSHIP				2	13,500,000	94.3020	12,730,770	13,500,000	13,500,000					4.160	4.160	MN		561,600	03/02/2015	05/30/2025
00855@-AB-0	AGREE LIMITED PARTNERSHIP				2	13,500,000	92.4870	12,485,745	13,500,000	13,500,000					4.260	4.260	MN		575,100	03/02/2015	05/30/2027
00855@-AC-8	AGREE LIMITED PARTNERSHIP				2	10,000,000	92.7120	9,271,200	10,000,000	10,000,000					4.420	4.420	JJ		187,850	04/29/2016	07/28/2028
008674-AH-6	AHERN RENTALS INC				4FE	6,364,000	84.0000	6,720,000	8,000,000	6,484,848		109,995			7.375	11.560	MN		75,389	516,250	06/23/2016	05/15/2023
00912X-A#-1	AIR LEASE CORPORATION				1FE	18,000,000	101.0390	18,187,020	18,000,000	18,000,000					4.490	4.490	JJ		372,670	808,200	08/01/2013	01/15/2019
00912X-AN-4	AIR LEASE CORP				2FE	9,919,600	101.5700	10,157,040	10,000,000	9,934,537		6,953			4.250	4.350	MS		425,000	09/09/2014	09/15/2024
010392-FL-7	ALABAMA POWER CO				1FE	2,227,940	100.4970	2,009,940	2,000,000	2,226,420		(1,520)			4.150	3.500	FA		31,356	09/08/2016	08/15/2044
010392-FM-5	ALABAMA POWER CO				1FE	5,118,010	94.4860	4,724,315	5,000,000	5,117,171		(839)			3.750	3.610	MS		62,500	37,500	10/28/2016	03/01/2045
013093-AA-7	ALBERTSONS COS LLC/SAFEW				4FE	6,733,800	104.2500	6,943,050	6,660,000	6,732,190		(1,610)			6.625	6.380	JD		19,610	238,997	11/01/2016	06/15/2024
013093-AC-3	ALBERTSONS COS LLC/SAFEW				4FE	1,640,000	99.0000	1,623,600	1,640,000	1,640,000					5.750	5.750	MS		37,196		08/04/2016	03/15/2025
015271-AF-6	ALEXANDRIA REAL ESTATE E				2FE	11,148,648	99.7690	11,128,257	11,154,000	11,156,479		2,738			2.750	2.740	JJ		141,439	275,000	10/12/2016	01/15/2020
01885@-AB-2	ALLIANCE RESOURCE OPERATING PARTNERS L.P				2FE	15,000,000	105.2880	15,793,200	15,000,000	15,000,000					6.720	6.720	JD		14,000	1,008,000	06/06/2008	06/26/2018
020002-AS-0	ALLSTATE CORP				1FE	17,187,920	117.5320	19,980,542	17,000,000	17,156,699		(4,967)			5.550	5.460	MN		136,283	943,500	10/21/2009	05/09/2035
020002-BA-8	ALLSTATE CORP				1FE	32,013,807	106.0610	31,208,714	29,425,000	31,980,081		(32,993)			4.500	3.950	JD		58,850	1,123,313	07/12/2016	06/15/2043
02005N-BE-9	ALLY FINANCIAL INC				3FE	2,430,000	100.1250	2,403,000	2,400,000	2,425,113		(4,887)			3.250	2.660	MN		12,133	39,000	08/15/2016	11/05/2018
02005N-BG-4	ALLY FINANCIAL INC				3FE	4,058,170	100.9370	4,037,500	4,000,000	4,050,925		(7,245)			4.250	3.920	AO		35,889	86,889	04/28/2016	04/15/2021
021345-AA-1	ALTA WIND HOLDINGS LLC				2FE	15,485,181	111.0640	16,409,191	14,774,536	15,424,081		(110,593)			7.000	6.550	JD		2,873	1,034,218	09/15/2015	06/30/2035
02209S-AE-3	ALTRIA GROUP INC				1FE	14,448,850	169.7620	16,976,260	10,000,000	14,016,960		(81,872)			9.950	6.480	MN		140,958	995,000	11/01/2010	11/10/2038
02209S-AJ-2	ALTRIA GROUP INC				1FE	10,407,804	117.9970	10,033,302	8,503,000	9,153,068		(225,268)			9.250	6.010	FA		316,796	786,528	06/30/2010	08/06/2019
02209S-AL-7	ALTRIA GROUP INC				1FE	7,322,350	108.9790	7,628,586	7,000,000	7,161,771		(33,635)			4.750	4.150	MN		51,722	332,500	10/28/2011	05/05/2021
02209S-AM-5	ALTRIA GROUP INC				1FE	10,606,400	98.4120	9,841,200	10,000,000	10,597,705		(8,695)			4.250	3.870	FA		167,639	212,500	05/03/2016	08/09/2042
02209S-AQ-6	ALTRIA GROUP INC				1FE	1,413,042	101.6370	1,420,889	1,398,000	1,413,041		(2)			4.500	4.430	MN		10,310		12/27/2016	05/02/2043
02209S-AR-4	ALTRIA GROUP INC				1FE	13,681,860	115.5120	15,016,586	13,000,000	13,655,350		(11,634)			5.375	5.020	JJ		293,087	698,750	06/16/2014	01/31/2044
02209S-AV-5	ALTRIA GROUP INC				1FE	24,364,405	92.2890	22,149,432	24,000,000	24,362,444		(1,961)			3.875	3.780	MS		271,250		10/19/2016	09/16/2046
02343*-AB-8	AMCOR FINANCE (USA) INC. SERIES B				2	10,000,000	105.6070	10,560,700	10,000,000	10,000,000					5.690	5.690	JD		25,289	569,000	11/17/2009	12/15/2018
02343*-AC-6	AMCOR FINANCE (USA) INC. SERIES C				2	10,000,000	110.7700	11,077,000	10,000,000	10,000,000					5.950	5.950	JD		26,444	595,000	11/17/2009	12/15/2021
023551-AM-6	HESS CORP				3FE	10,110,760	114.0970	12,550,703	11,000,000	10,244,955		22,412			7.125	7.880	MS		230,771	783,750	05/05/2009	03/15/2033
023608-AF-9	AMEREN CORP				2FE	9,997,700	100.5360	10,053,680	10,000,000	9,997,978		380			2.700	2.700	MN		34,500	263,250	11/17/2015	11/15/2020
023608-AG-7	AMEREN CORP				2FE	6,993,770	100.4990	7,034,930	7,000,000	6,994,795		1,171			3.650	3.650	FA		96,522	185,238	11/17/2015	02/15/2026
02361D-AM-2	AMEREN ILLINOIS CO				1FE	4,973,200	111.7130	5,585,650	5,000,000	4,974,442		452			4.800	4.830	JD		10,667	240,000	12/05/2013	12/15/2043
02361D-AQ-3	AMEREN ILLINOIS CO				1FE	3,202,800	102.5010	3,075,033	3,000,000	3,199,831		(2,969)			4.150	3.760	MS		36,658	62,250	03/29/2016	03/15/2046
024010-AA-7	AMERICAN ASSETS TRUST, LP				2	16,000,000	98.6740	15,787,840	16,000,000	16,000,000					4.040	4.040	JAJO		109,529	646,400	09/19/2014	10/31/2021
024010-AB-5	AMERICAN ASSETS TRUST, LP PRIV PLACE				2	5,000,000	96.8130	4,840,650	5,000,000	5,000,000					4.450	4.450	JAJO		37,701	222,500	09/23/2014	02/02/2025
024010-AC-3	AMERICAN ASSETS TRUST, LP				2	5,000,000	96.9790	4,848,950	5,000,000	5,000,000					4.500	4.500	JAJO		38,125	225,000	09/23/2014	04/02/2025
02406P-AM-2	AMERICAN AXLE & MFG INC				3FE	1,036,250	103.2500	1,032,500	1,000,000	1,027,545		(8,705)			6.250	4.910	MS		18,403	10,417	03/30/2016	03/15/2021
024747-AD-9	ABC SUPPLY CO INC				4FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					5.750	5.750	JD		2,556	60,854	11/19/2015	12/15/2023
025676-AL-1	AMERICAN EQUITY INVESTME				2FE	2,100,000	104.2500	2,189,250	2,100,000	2,100,000					6.625	6.620	JJ		64,152	139,125	07/12/2013	07/15/2021
025816-BF-5	AMERICAN EXPRESS CO				1FE	28,095,915	96.5010	28,467,972	29,500,000	28,195,087		29,641			4.050	4.320	JD		92,925	1,053,000	07/13/2016	12/03/2042
026874-AZ-0	AMERICAN INTL GROUP				2FE	16,237,335	119.5810	17,339,332	14,500,000	16,230,274		(22,002)			6.250	5.230	MN		151,042	609,375	07/20/2016	05/01/2036
026874-DA-2	AMERICAN INTL GROUP				2FE	9,939,700	98.6070	9,860,750	10,000,000	9,941,981		1,040			4.500	4.530	JJ		206,250	450,000	07/09/2014	07/16/2044
026874-DB-0	AMERICAN INTL GROUP				2FE	14,917,600	91.6170	13,742,595	15,000,000	14,918,907		811			4.375	4.400	JJ		302,604	656,250	01/13/2015	01/15/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
026874-DF-1	AMERICAN INTL GROUP				2FE	5,098,650	103.7920	5,189,600	5,000,000	5,097,809		(841)			4.800	4.670	JJ	114,000	120,000	06/27/2016	07/10/2045
026874-DH-7	AMERICAN INTL GROUP				2FE	24,012,335	101.7580	23,913,177	23,500,000	24,002,754		(9,581)			3.900	3.610	AO	229,125	204,750	11/15/2016	04/01/2026
029912-BC-5	AMERICAN TOWER CORP				2FE	4,994,000	107.3110	5,365,585	5,000,000	4,997,162		603			5.050	5.060	MS	84,167	252,500	08/11/2010	09/01/2020
029912-BE-1	AMERICAN TOWER CORP				2FE	5,728,850	111.9730	5,598,670	5,000,000	5,643,580		(85,270)			5.900	3.010	MN	49,167	295,000	04/18/2016	11/01/2021
03027X-AB-6	AMERICAN TOWER CORP				2FE	9,671,565	100.3020	10,531,763	10,500,000	9,912,708		81,867			3.500	4.560	JJ	154,146	367,500	01/28/2014	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP				2FE	22,804,788	107.6660	23,417,442	21,750,000	22,550,138		(93,943)			5.000	4.390	FA	410,833	1,087,500	03/06/2014	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP				2FE	9,971,300	102.1850	10,218,530	10,000,000	9,973,565		2,265			4.400	4.430	FA	166,222	260,333	01/08/2016	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP				2FE	14,978,700	95.7860	14,368,035	15,000,000	14,979,433		733			2.250	2.270	JJ	85,313		09/28/2016	01/15/2022
030288-AA-2	AMERICAN TRANSMISSION SY				2FE	6,993,980	110.6730	7,747,173	7,000,000	6,997,078		465			5.250	5.250	JJ	169,458	367,500	12/10/2009	01/15/2022
03030#-AC-8	AMERICAN TRANSMISSION COMPANY LLC				1	25,549,550	104.6820	26,170,500	25,000,000	25,209,484		(153,326)			5.580	4.880	AO	236,375	1,395,000	10/01/2014	04/30/2018
03040#-AH-5	AMERICAN WATER CAPITAL CORP				1	12,647,250	105.5700	12,668,400	12,000,000	12,251,935		(178,413)			6.250	4.570	MN	95,833	750,000	10/01/2014	05/15/2018
03040W-AM-7	AMERICAN WATER CAPITAL C				1FE	16,859,870	104.4760	17,760,954	17,000,000	16,862,653		2,609			4.300	4.340	MS	243,667	767,550	08/12/2015	09/01/2045
03040W-AP-0	AMERICAN WATER CAPITAL C				1FE	8,983,500	100.4150	9,037,431	9,000,000	8,983,223		(277)			4.000	4.010	JD	44,000		11/17/2016	12/01/2046
03073E-AN-5	AMERISOURCEBERGEN CORP				1FE	11,733,048	95.7530	11,490,408	12,000,000	11,738,460		5,346			4.250	4.370	MS	170,000	382,500	06/09/2016	03/01/2045
031100-B*-0	AMETEK INC.				2	30,585,600	103.8340	31,150,200	30,000,000	30,180,354		(182,855)			6.200	5.500	JD	82,667	1,860,000	10/01/2014	12/18/2017
031100-E*-7	AMETEK, INC				2	10,000,000	99.6370	9,963,700	10,000,000	10,000,000					3.730	3.730	MS	94,286	373,000	09/11/2014	09/30/2024
031100-E@-5	AMETEK, INC				2	4,000,000	99.3220	3,972,880	4,000,000	4,000,000					3.830	3.830	MS	38,726	153,200	09/11/2014	09/30/2026
031162-BZ-2	AMGEN INC				2FE	10,789,200	95.8540	9,585,460	10,000,000	10,783,558		(5,642)			4.400	3.930	MN	73,333	220,000	08/10/2016	05/01/2045
031162-CC-2	AMGEN INC				2FE	54,694,602	96.7250	51,437,707	53,179,000	54,681,171		(13,431)			4.563	4.390	JD	107,847	1,220,695	06/14/2016	06/15/2048
031162-CE-8	AMGEN INC				2FE	57,268,168	96.1100	53,039,706	55,186,000	57,252,861		(15,306)			4.663	4.440	JD	114,370	1,296,753	06/14/2016	06/15/2051
03200#-AE-8	AMPACET CORPORATION				2FE	1,638,000	100.3630	1,643,946	1,638,000	1,638,000					6.470	6.470	JJ	44,452	105,979	01/26/2007	01/31/2017
03210@-AE-8	AMPLIFON USA, INC				3	7,000,000	97.2480	6,807,360	7,000,000	7,000,000					3.900	3.900	JJ	114,508	273,000	04/04/2013	07/31/2020
03210@-AG-3	AMPLIFON USA, INC				3	7,000,000	95.0170	6,651,190	7,000,000	7,000,000					4.510	4.510	JJ	132,419	315,700	04/04/2013	07/31/2023
03210@-AH-1	AMPLIFON USA, INC				3	4,000,000	93.4140	3,736,560	4,000,000	4,000,000					4.660	4.660	JJ	78,184	186,400	04/04/2013	07/31/2025
032511-AY-3	ANADARKO PETROLEUM CORP				3FE	22,955,460	119.0160	22,613,154	19,000,000	22,643,819		(108,894)			6.450	4.910	MS	360,842	1,225,500	07/11/2014	09/15/2036
032511-BF-3	ANADARKO PETROLEUM CORP				3FE	5,589,600	110.9440	5,547,245	5,000,000	5,196,194		(73,112)			6.950	5.220	JD	15,444	347,500	11/16/2010	06/15/2019
032511-BP-1	ANADARKO PETROLEUM CORP				2FE	1,258,375	123.3350	1,541,699	1,250,000	1,258,203		(172)			6.600	6.540	MS	24,292	40,792	04/05/2016	03/15/2046
032654-AJ-4	ANALOG DEVICES INC				2FE	32,868,475	102.4680	33,302,295	32,500,000	32,838,608		(29,059)			3.900	3.750	JD	56,333	1,271,021	02/24/2016	12/15/2025
032654-AM-7	ANALOG DEVICES INC				1FE	4,981,950	99.9910	4,999,590	5,000,000	4,982,041		91			3.125	3.180	JD	11,285		11/30/2016	12/05/2023
032654-AP-0	ANALOG DEVICES INC				1FE	2,980,440	100.5050	3,015,165	3,000,000	2,980,390		(50)			4.500	4.550	JD	9,750		11/30/2016	12/05/2036
034164-A@-2	ANDERSONS, INC (THE)				2FE	7,500,000	104.6690	7,850,175	7,500,000	7,500,000					6.780	6.780	MS	132,775	508,500	03/07/2008	03/27/2018
034164-C@-0	ANDERSONS, INC				2FE	10,000,000	96.9690	9,696,900	10,000,000	10,000,000					4.500	4.500	MS	117,500	450,000	03/03/2015	03/27/2030
035229-CQ-4	ANHEUSER-BUSCH COS LLC			1	2FE	5,252,450	118.0410	5,902,065	5,000,000	5,210,367		(7,982)			5.950	5.550	JJ	137,181	297,500	12/07/2005	01/15/2033
03523T-AN-8	ANHEUSER-BUSCH INBEV WOR				2FE	16,843,812	109.0690	17,451,104	16,000,000	16,346,538		(107,258)			5.375	4.540	JJ	396,556	860,000	12/07/2011	01/15/2020
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR				2FE	31,270,715	108.6940	32,608,380	30,000,000	30,489,404		(135,897)			5.000	4.450	AO	316,667	1,500,000	07/15/2010	04/15/2020
03523T-BE-7	ANHEUSER-BUSCH INBEV WOR				2FE	5,744,400	111.3860	5,569,340	5,000,000	5,629,781		(114,619)			7.750	1.450	JJ	178,681		08/10/2016	01/15/2019
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR				2FE	9,951,800	98.4200	9,842,060	10,000,000	9,971,733		4,684			2.500	2.550	JJ	115,278	250,000	07/11/2012	07/15/2022
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR				2FE	4,549,665	89.9390	4,047,269	4,500,000	4,549,583		(82)			3.750	3.680	JJ	77,813		10/20/2016	07/15/2042
035242-AB-2	ANHEUSER-BUSCH INBEV FIN				2FE	4,502,000	95.1300	4,756,530	5,000,000	4,513,494		9,460			4.000	4.640	JJ	91,111	200,000	10/14/2015	01/17/2043
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN				1FE	26,019,538	100.5740	25,486,584	25,341,000	25,927,380		(92,159)			2.650	2.040	FA	279,807	346,960	04/28/2016	02/01/2021
035242-AM-8	ANHEUSER-BUSCH INBEV FIN				1FE	24,211,440	105.1860	25,244,832	24,000,000	24,211,472		32			4.700	4.620	FA	470,000	485,667	12/15/2016	02/01/2036
035242-AN-6	ANHEUSER-BUSCH INBEV FIN				1FE	65,961,030	108.0870	68,094,810	63,000,000	65,929,697		(31,333)			4.900	4.590	FA	1,286,250	1,594,949	07/13/2016	02/01/2046
035242-AP-1	ANHEUSER-BUSCH INBEV FIN				1FE	2,170,240	101.5190	2,030,380	2,000,000	2,162,842		(7,398)			3.650	2.610	FA	30,417	37,717	07/13/2016	02/01/2026
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN				1FE	19,147,070	104.0040	19,760,855	19,000,000	19,140,427		(2,622)			4.625	4.570	FA	366,146	878,750	03/14/2014	02/01/2044
03674P-AL-7	ANTERO RESOURCES CORP				3FE	2,035,000	102.2500	2,045,000	2,000,000	2,032,413		(2,587)			5.375	4.750	MN	17,917	53,750	10/03/2016	11/01/2021
037411-AR-6	APACHE CORP				2FE	7,752,033	115.0150	9,086,217	7,900,000	7,772,301		3,169			6.000	6.140	JJ	218,567	474,000	05/27/2009	01/15/2037
037411-AV-7	APACHE CORP				2FE	11,054,765	108.2690	11,909,634	11,000,000	11,075,173		(4,781)			6.900	6.440	MS	223,483	690,000	10/24/2016	09/15/2018
037411-BA-2	APACHE CORP				2FE	36,682,099	103.0020	36,359,988	35,300,000	36,663,785		(11,075)			4.750	4.490	AO	353,981	940,500	10/13/2016	04/15/2043
037411-BC-8	APACHE CORP				2FE	11,908,440	98.5820	12,815,699	13,000,000	11,936,039		17,724			4.250	4.780	JJ	254,764	425,000	08/18/2016	01/15/2044
037411-BD-6	APACHE CORP				2FE	4,787,400	96.1570	4,807,885	5,000,000	4,828,525		25,300			2.625	3.250	JJ	60,521	131,250	05/06/2015	01/15/2023
03765H-AB-7	APOLLO MANAGEMENT HOLDIN				1FE	19,982,400	99.5100	19,902,160	20,000,000	19,982,512		112			4.400	4.410	MN	83,111	440,000	05/24/2016	05/27/2026
037735-CU-9	APPALACHIAN POWER CO				2FE	9,964,500	101.2720	10,127,220	10,000,000	9,969,333		3,072			3.400	3.440	JD	28,333	340,000	05/11/2015	06/01/2025
037735-CV-7	APPALACHIAN POWER CO				2FE	8,438,545	102.1750	8,684,943	8,500,000	8,440,047		1,023			4.450	4.490	JD	31,521	378,250	05/11/2015	06/01/2045
037833-AK-6	APPLE INC				1FE	13,981,380	97.3710	13,632,052	14,000,000	13,987,464		1,777			2.400	2.410	MN	54,133	336,000	04/30/2013	05/03/2023
037833-AL-4	APPLE INC				1FE	15,555,420	95.6240	16,256,148	17,000,000	15,635,144		27,162			3.850	4.360	MN	103,629	654,500	04/29/2014	05/04/2043
037833-AT-7	APPLE INC				1FE	31,585,850	103.5470	31,064,280	30,000,000	31,536,066		(30,035)			4.450	4.130	MN	203,958	1,335,000	08/17/2015	05/06/2044
037833-BG-4	APPLE INC				1FE	9,965,200	100.4150	10,041,500	10,000,000	9,969,897		3,060			3.200	3.240	MN	42,667	320,000	05/06/2015	05/13/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-BH-2	APPLE INC				1FE	34,910,490	102.7320	35,956,270	35,000,000	34,912,451		1,479			4.375	4.390	MN	204,167	1,531,250	08/18/2015	05/13/2045
03836W-D#-7	AQUA AMERICA INC.				1	17,000,000	97.7880	16,623,960	17,000,000	17,000,000					3.590	3.590	MN	69,506	610,300	04/30/2015	05/20/2030
038522-AK-4	ARAMARK SERVICES INC				4FE	5,030,000	103.1250	5,156,250	5,000,000	5,025,582		(4,162)			5.125	5.000	JJ	118,160	148,056	12/03/2015	01/15/2024
038522-AL-2	ARAMARK SERVICES INC				3FE	1,556,250	103.1250	1,546,875	1,500,000	1,551,096		(5,154)			5.125	4.360	JJ	35,448	44,417	05/16/2016	01/15/2024
03938J-AA-7	ARCH CAPITAL GRP US INC				1FE	16,133,792	105.5820	16,893,264	16,000,000	16,125,452		(2,177)			5.144	5.080	MN	137,173	823,040	12/11/2013	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC				1FE	17,000,000	104.8380	17,822,562	17,000,000	17,000,000					5.031	5.030	JD	54,642		11/29/2016	12/15/2046
04010L-AJ-2	ARES CAPITAL CORP.				2FE	14,675,866	102.3750	14,844,375	14,500,000	14,593,956		(81,910)			4.750	4.100	JJ	317,590	505,875	02/10/2016	01/15/2018
040555-CN-2	ARIZONA PUBLIC SERVICE				1FE	10,330,822	105.0200	10,817,060	10,300,000	10,332,949		(827)			4.500	4.470	AO	115,875	463,500	08/19/2015	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE				1FE	4,469,820	102.9330	4,117,340	4,000,000	4,468,184		(1,636)			4.350	3.680	MN	22,233	87,000	10/31/2016	11/15/2045
040555-CU-6	ARIZONA PUBLIC SERVICE				1FE	18,026,294	93.7870	16,530,100	17,625,000	18,023,965		(2,329)			3.750	3.620	MN	84,453	346,992	10/05/2016	05/15/2046
040555-CV-4	ARIZONA PUBLIC SERVICE				1FE	9,953,700	94.3460	9,434,610	10,000,000	9,954,642		942			2.550	2.600	MS	71,542		09/15/2016	09/15/2026
04316#-AD-9	ARTHUR J GALLAGHER & CO				2	24,510,700	102.1960	24,527,040	24,000,000	24,109,024		(181,528)			6.440	5.590	FA	635,413	1,557,600	10/01/2014	08/03/2017
04317@-AG-3	ARTHUR J GALLAGHER				2	3,000,000	101.1400	3,034,200	3,000,000	3,000,000					4.730	4.730	FA	48,877	143,400	12/11/2013	02/27/2026
04351L-AA-8	ASCENSION HEALTH				1FE	8,680,487	109.0340	9,447,848	8,665,000	8,679,456		(165)			4.847	4.830	MN	53,666	419,993	07/16/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH				1FE	24,948,670	95.4810	23,870,450	25,000,000	24,947,907		(763)			3.945	3.950	MN	126,021	262,123	11/22/2016	11/15/2046
04774#-AA-0	ATLANTA FALCONS STADIUM COMPANY LLC				2FE	6,000,000	85.5300	5,131,800	6,000,000	6,000,000					3.590	3.590	MS	75,390		08/05/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPANY, LLC				2FE	4,000,000	85.5300	3,421,200	4,000,000	4,000,000					3.590	3.590	MS	23,933		08/05/2016	09/01/2042
048303-E*-8	ATLANTIC CITY ELECTRIC COMPANY				1	14,000,000	99.1670	13,883,380	14,000,000	14,000,000					3.500	3.500	JD	40,833	480,472	11/19/2015	12/01/2025
04939M-AJ-8	TARGA PIPELINE LP/FIN CO				3FE	4,800,000	98.0000	4,704,000	4,800,000	4,800,000					5.875	5.870	FA	117,500	282,000	01/30/2013	08/01/2023
05237*-AD-6	AUSTIN POWDER HOLDINGS COMPANY				2FE	10,000,000	96.1110	9,611,100	10,000,000	10,000,000					4.600	4.600	MN	76,667	460,000	11/02/2012	05/01/2023
05237*-AF-1	AUSTIN POWDER HOLDINGS COMPANY				2FE	5,000,000	94.8940	4,744,700	5,000,000	5,000,000					4.750	4.750	MN	39,583	237,500	11/02/2012	05/01/2025
05237*-AG-9	AUSTIN POWDER HOLDINGS COMPANY				2FE	6,000,000	94.8360	5,690,160	6,000,000	6,000,000					4.600	4.600	MN	35,267	276,000	11/13/2014	05/15/2024
05237*-AH-7	AUSTIN POWDER HOLDINGS COMPANY				2FE	8,000,000	93.3950	7,471,600	8,000,000	8,000,000					4.640	4.640	FA	142,293	371,200	11/13/2014	02/13/2026
05279#-AC-3	AUTOLIV ASP, INC.				1	23,000,000	103.4870	23,802,010	23,000,000	23,000,000					6.110	6.110	MN	206,891	1,405,300	10/18/2007	11/08/2017
05279#-AG-4	AUTOLIV ASP, INC				1	15,000,000	103.4140	15,512,100	15,000,000	15,000,000					4.090	4.090	AO	115,883	613,500	03/12/2014	04/23/2024
05279#-AH-2	AUTOLIV ASP, INC				1	14,000,000	104.3360	14,607,040	14,000,000	14,000,000					4.240	4.240	AO	112,124	593,600	03/12/2014	04/23/2026
05279#-AJ-8	AUTOLIV ASP, INC				1	11,000,000	105.8760	11,646,360	11,000,000	11,000,000					4.440	4.440	AO	92,253	488,400	03/12/2014	04/23/2029
05329W-AM-4	AUTONATION INC				2FE	6,976,410	101.1680	7,081,774	7,000,000	6,978,508		2,018			4.500	4.540	AO	78,750	323,750	09/16/2015	10/01/2025
05348E-AQ-2	AVALONBAY COMMUNITIES				1FE	9,987,000	99.6860	9,968,610	10,000,000	9,991,921		1,239			2.950	2.960	MS	86,861	295,000	11/28/2012	09/15/2022
05348E-AV-1	AVALONBAY COMMUNITIES				1FE	6,987,540	100.1150	7,008,050	7,000,000	6,989,236		1,069			3.450	3.470	JD	20,125	241,500	05/06/2015	06/01/2025
05348E-AZ-2	AVALONBAY COMMUNITIES				1FE	4,979,750	92.8330	4,641,660	5,000,000	4,979,598		(152)			3.900	3.920	AO	46,583		09/26/2016	10/15/2046
053611-AG-4	AVERY DENNISON CORP				2FE	4,994,900	97.5920	4,879,610	5,000,000	4,996,451		475			3.350	3.360	AO	35,361	167,500	04/03/2013	04/15/2023
05366#-AJ-2	AVIATION CAPITAL GROUP				2	13,000,000	103.7820	13,491,660	13,000,000	13,000,000					6.000	6.000	AO	186,333	780,000	03/02/2012	04/05/2018
053773-BB-2	AVIS BUDGET CAR/FINANCE				4FE	6,029,025	99.8750	5,992,500	6,000,000	6,025,498		(3,527)			6.375	6.270	AO	95,625	193,375	03/14/2016	04/01/2024
05523U-AK-6	BAE SYSTEMS HOLDINGS INC				2FE	9,970,300	102.4700	10,247,090	10,000,000	9,975,541		2,608			3.800	3.830	AO	88,667	380,000	09/30/2014	10/07/2024
05531F-AS-2	BB&T CORPORATION				1FE	4,996,100	100.7830	5,039,185	5,000,000	4,997,648		728			2.450	2.460	JJ	56,486	122,500	12/16/2014	01/15/2020
05531G-AA-9	BB&T CORPORATION				1FE	4,965,300	104.7590	5,237,985	5,000,000	4,979,907		3,349			3.950	4.030	MS	54,313	197,500	03/15/2012	03/22/2022
05565E-D@-1	BMW US CAPITAL LLC				1	8,000,000	103.3600	8,268,800	8,000,000	8,000,000					5.940	5.940	MN	79,200	475,200	10/16/2007	11/01/2017
057224-AZ-0	BAKER HUGHES INC				2FE	25,678,360	109.9340	27,483,675	25,000,000	25,671,698		(15,749)			5.125	4.920	MS	377,257	1,281,250	06/22/2015	09/15/2040
059165-EF-3	BALTIMORE GAS & ELECTRIC				1FE	4,997,850	102.3650	5,118,285	5,000,000	4,998,567		194			3.350	3.350	JJ	83,750	167,500	06/12/2013	07/01/2023
060077-J*-6	BANGOR HYDRO-ELECTRIC COMPANY				2	5,000,000	102.7730	5,138,650	5,000,000	5,000,000					5.870	5.870	MS	76,636	293,500	08/29/2007	09/27/2017
06051G-DZ-9	BANK OF AMERICA CORP				2FE	7,567,789	112.3710	7,382,814	6,570,000	7,458,766		(109,023)			7.625	1.870	JD	41,747	228,750	12/21/2016	06/01/2019
06051G-EM-7	BANK OF AMERICA CORP				2FE	45,222,284	112.3230	45,491,139	40,500,000	43,481,785		(525,993)			5.700	4.050	JJ	1,006,763	2,308,500	01/28/2015	01/24/2022
06051G-EU-9	BANK OF AMERICA CORP				2FE	9,293,650	100.3340	10,033,400	10,000,000	9,517,319		68,708			3.300	4.210	JJ	155,833	330,000	08/19/2013	01/11/2023
06051G-FG-9	BANK OF AMERICA CORP				2FE	9,352,260	108.5070	9,765,639	9,000,000	9,337,353		(6,094)			4.875	4.630	AO	109,688	438,750	06/16/2014	04/01/2044
06051G-FL-8	BANK OF AMERICA CORP				2FE	14,883,500	101.2100	15,181,590	15,000,000	14,895,101		8,351			4.250	4.330	AO	122,188	637,500	09/16/2015	10/22/2026
06051G-FP-9	BANK OF AMERICA CORP				2FE	9,970,500	99.5480	9,954,890	10,000,000	9,974,254		2,522			3.950	3.980	AO	76,806	395,000	04/16/2015	04/21/2025
06051G-FU-8	BANK OF AMERICA CORP				2FE	10,000,000	103.0530	10,305,380	10,000,000	10,000,000					4.450	4.450	MS	145,861	222,500	02/29/2016	03/03/2026
06051G-GA-1	BANK OF AMERICA CORP				2FE	20,000,000	95.4700	19,094,000	20,000,000	20,000,000					3.248	3.240	AO	126,311		10/18/2016	10/21/2027
06406G-AA-9	BANK OF NY MELLON CORP				1FE	4,994,500	95.0830	4,754,165	5,000,000	4,994,439		(61)			3.000	3.010	AO	25,417		10/24/2016	10/30/2028
06406H-BY-4	BANK OF NEW YORK MELLON				1FE	12,297,222	104.1460	12,393,445	11,900,000	12,108,603		(41,134)			3.550	3.140	MS	115,000	422,450	02/13/2012	09/23/2021
06406H-CQ-0	BANK OF NEW YORK MELLON				1FE	9,976,300	105.0830	10,508,360	10,000,000	9,981,076		1,713			3.950	3.970	MN	47,181	395,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NY MELLON CORP				1FE	3,334,159	98.3360	3,184,146	3,238,000	3,332,502		(1,657)			3.000	2.590	FA	34,269		11/01/2016	02/24/2025
06849R-AF-9	BARRICK NA FINANCE LLC				2FE	6,089,715	105.0850	6,518,454	6,203,000	6,105,436		15,722			4.400	4.790	MN	23,502	272,932	03/09/2016	05/30/2021
06849R-AK-8	BARRICK NA FINANCE LLC				2FE	27,717,090	105.1130	28,380,753	27,000,000	27,713,172		(3,918)			5.750	5.520	MN	258,750	1,063,750	07/14/2016	05/01/2043
06850#-AC-8	BARRIERSAFE SOLUTIONS INTERNATIONAL INC				2	13,000,000	100.4740	13,061,620	13,000,000	13,000,000					4.530	4.530	AO	143,953	588,900	03/18/2014	04/03/2024
06887#-AC-5	BARRY-WEHMILLER COMPANIES, INC				2Z	15,000,000	96.1600	14,424,000	15,000,000	15,000,000					3.650	3.650	JJ	252,458	547,500	04/07/2015	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06887#-AE-1	BARRY-WEHMILLER COMPANIES, INC				2	15,000,000	95.1370	14,270,550	15,000,000	15,000,000					3.750	3.750	JJ	259,375	562,500	04/07/2015	07/15/2030
07177M-AN-3	BAXALTA INC				2FE	10,049,400	106.7410	10,674,160	10,000,000	10,048,443		(417)			5.250	5.210	JD	11,667	525,000	06/18/2015	06/23/2045
071813-AP-4	BAXTER INTERNATIONAL INC				2FE	724,334	126.6280	949,716	750,000	730,293		1,226			7.650	8.030	FA	23,906	57,375	08/30/2000	02/01/2027
071813-BP-3	BAXTER INTERNATIONAL INC				2FE	9,846,400	83.9260	8,392,690	10,000,000	9,847,203		803			3.500	3.580	FA	132,222		08/10/2016	08/15/2046
07274E-AD-5	BAYER US FINANCE LLC				1FE	5,101,350	100.1770	5,008,855	5,000,000	5,090,300		(11,050)			2.375	1.700	AO	27,378	59,375	08/23/2016	10/08/2019
072863-AC-7	BAYLOR SCOTT & WHITE HOL				1FE	24,945,360	97.5670	24,782,094	25,400,000	24,955,357		7,537			4.185	4.290	MN	135,827	1,062,990	12/28/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE HOL				1FE	19,519,050	94.2600	18,380,817	19,500,000	19,519,039		(12)			3.967	3.960	MN	98,844	455,544	05/02/2016	11/15/2046
075887-AQ-2	BECTON DICKINSON				2FE	589,142	124.4680	697,023	560,000	577,719		(1,015)			6.700	6.310	FA	15,633	37,520	09/18/1998	08/01/2028
075887-AV-1	BECTON DICKINSON				2FE	4,949,200	116.7000	5,835,000	5,000,000	4,954,627		928			6.000	6.070	MN	38,333	300,000	05/11/2009	05/15/2039
075887-BG-3	BECTON DICKINSON AND CO				2FE	4,874,490	103.5940	4,661,753	4,500,000	4,862,019		(6,932)			4.685	4.180	JD	9,370	210,825	02/18/2015	12/15/2044
075887-BM-0	BECTON DICKINSON AND CO				2FE	29,599,705	104.1170	27,591,085	26,500,000	29,499,826		(59,726)			4.875	4.170	MN	165,073	1,291,875	04/24/2015	05/15/2044
079867-AW-7	BELLSOUTH TELECOMMUNICAT				2FE	6,099,240	111.5250	6,691,512	6,000,000	6,063,079		(3,720)			6.375	6.240	JD	31,875	382,500	09/17/2002	06/01/2028
084664-BL-4	BERKSHIRE HATHAWAY FIN				1FE	4,940,100	123.0310	6,151,550	5,000,000	4,946,366		1,082			5.750	5.830	JJ	132,569	287,500	01/06/2010	01/15/2040
084670-BK-3	BERKSHIRE HATHAWAY INC				1FE	9,868,600	106.3310	10,633,110	10,000,000	9,876,911		2,400			4.500	4.580	FA	175,000	450,000	01/29/2013	02/11/2043
086516-AL-5	BEST BUY CO INC				2FE	5,156,250	109.0000	5,450,000	5,000,000	5,131,421		(24,829)			5.500	4.760	MS	80,972	275,000	02/29/2016	03/15/2021
090572-AP-3	BIO-RAD LABS				2FE	12,513,320	106.8660	12,823,992	12,000,000	12,268,578		(61,598)			4.875	4.240	JD	26,000	585,000	07/23/2014	12/15/2020
092113-AH-2	BLACK HILLS CORP				2FE	6,967,100	105.3050	7,371,357	7,000,000	6,975,570		2,789			4.250	4.300	MN	25,618	297,500	11/14/2013	11/30/2023
092113-AM-1	BLACK HILLS CORP				2FE	13,101,430	95.6940	12,440,233	13,000,000	13,099,010		(2,420)			3.150	3.050	JJ	150,150		09/27/2016	01/15/2027
09247X-AE-1	BLACKROCK INC				1FE	14,991,950	108.6040	16,290,735	15,000,000	14,996,829		830			5.000	5.000	JD	43,750	750,000	12/18/2009	12/10/2019
096630-AE-8	BOARDWALK PIPELINES LP				2FE	9,886,000	108.6230	10,862,360	10,000,000	9,891,022		5,022			5.950	6.100	JD	49,583	322,292	05/11/2016	06/01/2026
097023-AH-8	BOEING CO				1FE	2,021,194	131.8340	2,636,696	2,000,000	2,014,285		(1,354)			7.950	7.820	FA	60,067	159,000	08/20/1992	08/15/2024
097023-BA-2	BOEING CO				1FE	9,151,720	126.8410	11,415,735	9,000,000	9,137,000		(3,123)			5.875	5.740	FA	199,750	528,750	01/12/2011	02/15/2040
097023-BS-3	BOEING CO				1FE	4,577,150	91.0690	4,553,490	5,000,000	4,577,886		736			3.375	3.850	JD	7,500	97,031	11/22/2016	06/15/2046
099514-A*-2	BORAL LTD. PRIV PLACE				2	18,000,000	101.2250	18,220,500	18,000,000	18,000,000					5.520	5.520	MN	143,520	993,600	04/07/2005	05/09/2017
100743-AJ-2	BOSTON GAS COMPANY				1FE	9,976,300	102.2530	10,225,360	10,000,000	9,977,133		474			4.487	4.500	FA	169,509	448,700	06/09/2015	02/15/2042
10112R-AX-2	BOSTON PROPERTIES LP				2FE	9,970,800	98.7510	9,875,160	10,000,000	9,972,989		2,189			3.650	3.680	FA	152,083	193,653	01/08/2016	02/01/2026
103304-BK-6	BOYD GAMING CORP				4FE	5,270,050	107.5000	5,643,750	5,250,000	5,265,310		(3,009)			6.875	6.790	MN	46,120	360,938	10/08/2015	05/15/2023
10567@-AA-0	BRAVES STADIUM COMPANY, LLC				2Z	15,000,000	87.7340	13,160,100	15,000,000	15,000,000					3.770	3.770	MS	122,525		07/15/2016	09/30/2041
110122-AQ-1	BRISTOL-MYERS SQUIBB CO				1FE	8,053,690	128.7630	9,013,459	7,000,000	7,909,620		(23,137)			6.125	5.110	MN	71,458	428,750	10/02/2009	05/01/2038
110122-AU-2	BRISTOL-MYERS SQUIBB CO				1FE	8,228,950	89.4500	8,050,545	9,000,000	8,231,048		2,098			3.250	3.770	FA	121,875		11/21/2016	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO				1FE	2,204,620	108.4500	2,169,018	2,000,000	2,204,094		(526)			4.500	3.880	MS	30,000		11/14/2016	03/01/2044
11120V-AA-1	BRIXMOR OPERATING PART				2FE	18,566,095	98.4710	18,171,857	18,454,000	18,548,836		(10,283)			3.850	3.770	FA	296,033	710,479	04/08/2015	02/01/2025
11133T-AC-7	BROADRIDGE FINANCIAL SOL				2FE	16,120,720	96.5010	15,440,304	16,000,000	16,115,695		(5,025)			3.400	3.300	JD	6,044	272,000	07/05/2016	06/27/2026
11271#-AA-3	BROOKFIELD DISTRICT ENERGY FINANCE LLC				2FE	9,000,000	100.9350	9,084,150	9,000,000	9,000,000					3.830	3.830	MN	45,960	344,700	10/29/2014	11/13/2024
11271#-AB-1	BROOKFIELD DISTRICT ENERGY FINANCE LLC				2FE	7,000,000	101.6150	7,113,050	7,000,000	7,000,000					4.020	4.020	MN	37,520	281,375	10/29/2014	11/13/2026
11283#-AA-9	BROOKFIELD POWER NEW YORK FINANCE LP				2FE	10,000,000	101.7690	10,176,900	10,000,000	10,000,000					5.450	5.450	JD	22,708	545,000	11/29/2005	12/18/2017
114259-AP-9	BROOKLYN UNION GAS CO				1FE	15,274,823	102.9640	14,672,441	14,250,000	15,263,714		(11,109)			4.504	4.070	MS	197,895	320,910	06/09/2016	03/10/2046
115637-AL-4	BROWN-FORMAN CORP				1FE	7,960,800	91.8410	7,347,312	8,000,000	7,961,667		867			3.750	3.770	JJ	138,333	150,000	04/06/2016	01/15/2043
115637-AP-5	BROWN-FORMAN CORP				1FE	29,651,300	104.5360	31,360,800	30,000,000	29,660,045		5,735			4.500	4.570	JJ	622,500	1,410,000	07/10/2015	07/15/2045
120111-BN-8	STANDARD INDUSTRIES INC				3FE	5,100,000	105.2500	5,367,750	5,100,000	5,100,000					6.000	6.000	AO	64,600	314,500	09/22/2015	10/15/2025
120568-AX-8	BUNGE LTD FINANCE CORP				2FE	15,053,430	96.0270	14,404,125	15,000,000	15,051,489		(1,941)			3.250	3.200	FA	184,167		08/24/2016	08/15/2026
12189L-AP-6	BURLINGTN NORTH SANTA FE				1FE	14,930,700	114.8440	17,226,675	15,000,000	14,933,535		1,119			5.150	5.180	MS	257,500	772,500	09/05/2013	09/01/2043
12189T-AA-2	BURLINGTN NORTH SANTA FE				1FE	1,950,650	127.4680	2,549,374	2,000,000	1,970,600		2,126			7.000	7.200	JD	6,222	140,000	09/21/1999	12/15/2025
12189T-AJ-3	BURLINGTN NORTH SANTA FE				1FE	6,379,150	127.3720	7,642,368	6,000,000	6,270,738		(15,729)			6.700	6.140	FA	167,500	402,000	03/04/2003	08/01/2028
12189T-AR-5	BURLINGTN NORTH SANTA FE				1FE	12,683,140	142.2280	14,222,890	10,000,000	11,874,575		(87,746)			7.950	5.920	FA	300,333	795,000	01/13/2005	08/15/2030
12189T-AZ-7	BURLINGTN NORTH SANTA FE				1FE	8,516,950	127.7190	12,771,990	10,000,000	8,679,332		25,775			6.150	7.390	MN	102,500	615,000	10/21/2008	05/01/2037
12189T-BC-7	BURLINGTN NORTH SANTA FE				1FE	5,043,500	107.5430	5,377,170	5,000,000	5,013,860		(4,737)			4.700	4.580	AO	58,750	235,000	11/03/2009	10/01/2019
12365*-AB-0	BUTLER MACHINERY COMPANY				2	8,000,000	105.2630	8,421,040	8,000,000	8,000,000					4.750	4.750	JD	13,722	380,000	11/22/2013	12/18/2023
12365*-AC-8	BUTLER MACHINERY COMPANY				2	4,000,000	106.6230	4,264,920	4,000,000	4,000,000					4.900	4.900	JD	7,078	196,000	11/22/2013	12/18/2025
124857-AK-9	CBS CORP				2FE	24,922,450	100.0990	25,024,825	25,000,000	24,924,581		1,201			4.900	4.910	FA	462,778	1,225,000	09/29/2014	08/15/2044
124857-AN-3	CBS CORP				2FE	2,982,090	96.2440	2,887,341	3,000,000	2,982,618		297			4.600	4.630	JJ	63,633	138,000	01/07/2015	01/15/2045
124857-AP-8	CBS CORP				2FE	5,073,600	99.0550	4,952,790	5,000,000	5,061,068		(6,751)			3.500	3.320	JJ	80,694	175,000	02/05/2015	01/15/2025
124857-AQ-6	CBS CORP				2FE	9,818,800	101.7040	10,170,440	10,000,000	9,839,590		14,306			4.000	4.210	JJ	184,444	405,556	07/07/2015	01/15/2026
124900-C#-6	CCL INDUSTRIES INC				2	15,000,000	106.6980	16,004,700	15,000,000	15,000,000					6.620	6.620	MS	262,042	993,000	09/09/2008	09/26/2018
12513G-BA-6	CDW LLC/CDW FINANCE				3FE	5,001,875	102.2500	5,112,500	5,000,000	5,001,465		(165)			5.500	5.490	JD	22,917	275,000	11/25/2014	12/01/2024
12527G-AG-8	CF INDUSTRIES INC				2FE	2,995,590	98.9480	2,968,467	3,000,000	2,995,604		14			3.400	3.430	JD	11,333		11/10/2016	12/01/2021
12527G-AH-6	CF INDUSTRIES INC				2FE	13,944,300	98.2890	13,760,502	14,000,000	13,944,175		(125)			4.500	4.540	JD	70,000		11/16/2016	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12542R-G*-5	CHS INC.				2	4,037,760	104.9430	4,197,720	4,000,000	4,037,554		(206)			4.670	4.490	JD	11,416		12/07/2016	06/09/2023
12542R-H#-0	CHS INC.				2	4,600,000	102.9170	4,734,182	4,600,000	4,600,000					6.180	6.180	AO	68,701	284,280	09/14/2007	10/04/2017
12542R-J#-8	CHS INC.				2	7,000,000	104.9690	7,347,830	7,000,000	7,000,000					4.690	4.690	JJ	142,263	164,150	01/01/2016	01/25/2027
12542R-J*-2	CHS INC.				2	6,000,000	103.5010	6,210,060	6,000,000	6,000,000					4.390	4.390	JJ	114,140	131,700	01/01/2016	01/25/2023
12542R-J@-0	CHS INC.				2	8,000,000	104.2820	8,342,560	8,000,000	8,000,000					4.580	4.580	JJ	158,773	183,200	01/01/2016	01/25/2025
12542R-K*-0	CHS INC.				2	7,000,000	105.4290	7,380,030	7,000,000	7,000,000					4.740	4.740	JJ	143,780	165,900	01/01/2016	01/25/2028
12542R-K@-8	CHS INC.				2	7,000,000	106.7570	7,472,990	7,000,000	7,000,000					4.890	4.890	JJ	148,330	171,150	01/01/2016	01/25/2031
125509-BT-5	CIGNA CORP				2FE	8,530,275	111.4010	8,355,128	7,500,000	8,476,455		(21,368)			5.375	4.490	FA	152,292	403,125	05/14/2014	02/15/2042
125509-BU-2	CIGNA CORP				2FE	3,997,520	97.3940	3,895,784	4,000,000	3,997,843		210			3.250	3.250	AO	27,444	130,000	03/11/2015	04/15/2025
125581-GH-5	CIT GROUP INC				3FE	275,000	105.5000	290,125	275,000	275,000					5.500	5.500	FA	5,714	15,125	02/02/2012	02/15/2019
125720-AF-2	CME GROUP INC				1FE	37,248,667	117.1490	43,433,251	37,075,000	37,237,251		(2,979)			5.300	5.260	MS	578,576	1,964,975	10/10/2013	09/15/2043
126117-AP-5	CNA FINANCIAL CORP				2FE	9,987,758	113.4120	11,341,230	10,000,000	9,994,650		1,236			7.350	7.360	MN	93,917	735,000	11/09/2009	11/15/2019
126117-AT-7	CNA FINANCIAL CORP				2FE	11,884,180	104.5740	11,503,140	11,000,000	11,848,494		(35,686)			4.500	3.480	MS	165,000	257,125	07/19/2016	03/01/2026
12626P-AL-7	CRH AMERICA INC				2FE	6,996,080	110.7200	7,750,400	7,000,000	6,998,288		323			5.750	5.750	JJ	185,597	402,500	11/30/2010	01/15/2021
12626P-AM-5	CRH AMERICA INC				2FE	9,987,700	101.8230	10,182,380	10,000,000	9,989,046		1,053			3.875	3.890	MN	46,285	387,500	05/12/2015	05/18/2025
126304-AK-0	CSC HOLDINGS LLC				4FE	2,135,000	106.7500	2,135,000	2,000,000	2,128,304		(6,696)			7.625	3.310	JJ	70,319		11/28/2016	07/15/2018
126307-AQ-0	CSC HOLDINGS LLC				3FE	4,507,563	101.2500	4,556,250	4,500,000	4,507,259		(304)			5.500	5.470	AO	67,375		09/12/2016	04/15/2027
126408-GT-4	CSX CORP				2FE	5,329,750	103.8800	5,194,030	5,000,000	5,312,598		(17,152)			3.700	1.880	AO	31,347	92,500	10/13/2016	10/30/2020
126408-HF-3	CSX CORP				2FE	41,795,350	92.7080	38,937,402	42,000,000	41,794,392		(958)			3.800	3.820	MN	323,633		10/20/2016	11/01/2046
12641L-BU-6	CSX CORP				2FE	6,484,537	124.3020	7,458,120	6,000,000	6,349,223		(19,520)			6.800	6.100	JD	34,000	408,000	03/03/2003	12/01/2028
126458-AB-4	CTR PARTNERSHIP/CARETRST				4FE	4,130,000	101.7500	4,171,750	4,100,000	4,115,368		(5,843)			5.875	5.700	JD	20,073	240,875	05/15/2014	06/01/2021
12646R-AB-1	CST BRANDS INC				3FE	5,055,243	103.2500	5,162,500	5,000,000	5,032,366		(7,110)			5.000	4.820	MN	41,667	250,000	09/15/2015	05/01/2023
126650-CD-0	CVS HEALTH CORP				2FE	9,980,600	113.3080	11,330,850	10,000,000	9,981,059		305			5.300	5.310	JD	38,278	530,000	12/02/2013	12/05/2043
126650-CN-8	CVS HEALTH CORP				2FE	47,028,000	111.4440	44,577,880	40,000,000	46,960,432		(66,395)			5.125	4.050	JJ	916,806	768,750	07/19/2016	07/20/2045
12680@-AG-5	CABELA'S INCORPORATED				2	24,000,000	100.5460	24,131,040	24,000,000	24,000,000					3.820	3.820	JD	71,307	916,800	06/09/2015	12/02/2022
12680@-AJ-9	CABELA'S INCORPORATED				2	16,000,000	100.7380	16,118,080	16,000,000	16,000,000					4.110	4.110	JD	51,147	657,600	06/09/2015	12/03/2025
12686C-BA-6	CABLEVISION SYSTEMS CORP				4FE	972,500	109.7500	1,097,500	1,000,000	976,701		4,201			8.000	8.820	AO	16,889	80,000	03/30/2016	04/15/2020
12695*-AA-3	CVS HEALTH CORPORATION				2FE	17,908,203	92.1870	16,509,035	17,908,203	17,908,203					3.416	3.410	MON	35,685	144,439	07/15/2016	10/10/2038
12696#-AA-8	HSS PROPERTIES				1Z	11,567,546	101.9670	11,678,296	11,453,016	11,567,033		(512)			4.210	4.150	MON	81,561	68,448	08/05/2016	09/01/2047
127055-AH-4	CABOT CORP				2FE	11,094,500	101.6000	11,176,088	11,000,000	11,056,262		(9,065)			3.700	3.590	JJ	187,672	407,000	07/10/2012	07/15/2022
12705Q-AX-3	CABOT CORP				2FE	2,000,000	107.4490	2,148,982	2,000,000	2,000,000					7.420	7.410	JD	6,596	148,400	12/08/1998	12/11/2018
127097-E@-8	CABOT OIL & GAS CORPORATION				2	23,000,000	88.7170	20,404,910	23,000,000	23,000,000					3.670	3.670	MS	241,506	867,100	08/22/2014	09/18/2024
12768X-AB-0	CAESARS ENT RESORT PROP				5FE	6,522,500	109.2500	6,555,000	6,000,000	6,483,403		(39,097)			11.000	7.020	AO	165,000		10/19/2016	10/01/2021
131347-CC-8	CALPINE CORP				3FE	1,875,000	104.2500	1,954,688	1,875,000	1,875,000					5.875	5.870	JJ	50,794	110,156	10/29/2013	01/15/2024
131347-CE-4	CALPINE CORP				4FE	5,558,325	97.7500	5,425,125	5,550,000	5,554,131		(1,843)			5.375	5.340	AO	62,977	251,281	09/09/2016	01/15/2023
131477-AL-5	CALUMET SPECIALTY PROD				5FE	3,299,549	84.7500	2,839,125	3,350,000	3,315,528		5,358			7.625	7.870	JJ	117,785	255,438	11/21/2013	01/15/2022
131477-AN-1	CALUMET SPECIALTY PROD				5FE	8,210,000	84.7500	7,627,500	9,000,000	8,186,321		(2,299)			6.500	8.840	AO	123,500	260,000	11/18/2016	04/15/2021
14040H-AY-1	CAPITAL ONE FINANCIAL CO				2FE	10,013,940	108.1570	10,372,304	9,590,000	9,852,403		(52,368)			4.750	4.070	JJ	210,048	430,801	09/17/2014	07/15/2021
14040H-BD-6	CAPITAL ONE FINANCIAL CO				2FE	6,781,072	100.3780	7,177,056	7,150,000	6,895,420		33,748			3.500	4.130	JD	11,122	250,250	06/06/2013	06/15/2023
14040H-BK-0	CAPITAL ONE FINANCIAL CO				2FE	11,957,400	96.9390	11,632,740	12,000,000	11,958,633		1,233			3.750	3.790	JJ	191,250		07/25/2016	07/28/2026
14149Y-BD-9	CARDINAL HEALTH INC				2FE	9,989,800	105.5170	10,551,770	10,000,000	9,988,604		167			4.900	4.900	MS	144,278	490,000	06/16/2015	09/15/2045
14313*-AA-1	CARMAX AUTO SUPERSTORES, INC				2	2,000,000	100.4500	2,009,000	2,000,000	2,000,000					3.860	3.850	AO	13,724	35,651	07/11/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES, INC				2	4,000,000	101.0300	4,041,200	4,000,000	4,000,000					4.170	4.160	AO	42,395	70,658	07/11/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES, INC				2	4,000,000	101.2140	4,048,560	4,000,000	4,000,000					4.270	4.260	AO	30,364	72,353	07/11/2016	04/27/2028
144141-CU-0	DUKE ENERGY PROGRESS INC			1	1FE	4,922,400	124.4910	6,224,575	5,000,000	4,940,314		1,967			6.125	6.240	MS	90,174	306,250	09/08/2003	09/15/2033
144141-CY-2	DUKE ENERGY PROGRESS INC				1FE	2,495,525	129.0770	3,226,945	2,500,000	2,495,928		83			6.300	6.310	AO	39,375	157,500	03/10/2008	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS INC				1FE	9,607,990	99.4300	8,948,718	9,000,000	9,587,669		(7,496)			4.100	3.690	MN	47,150	287,000	09/08/2016	05/15/2042
144141-DC-9	DUKE ENERGY PROGRESS LLC				1FE	4,988,750	101.1100	5,055,530	5,000,000	4,993,463		1,096			2.800	2.820	MN	17,889	140,000	05/15/2012	05/15/2022
149123-BN-0	CATERPILLAR INC				1FE	6,745,580	125.1280	8,758,995	7,000,000	6,780,796		5,510			6.050	6.330	FA	159,989	423,500	01/23/2009	08/15/2036
149123-BS-9	CATERPILLAR INC				1FE	15,274,350	115.9800	17,397,090	15,000,000	15,256,908		(5,483)			5.200	5.070	MN	73,667	780,000	07/25/2013	05/27/2041
149123-BV-2	CATERPILLAR INC				1FE	9,953,300	105.4540	10,545,410	10,000,000	9,976,869		4,658			3.900	3.950	MN	36,833	390,000	05/24/2011	05/27/2021
149123-CB-5	CATERPILLAR INC				1FE	15,771,170	96.0820	17,294,832	18,000,000	15,885,440		42,651			3.803	4.580	FA	258,604	684,540	03/14/2014	08/15/2042
149123-CD-1	CATERPILLAR INC				1FE	9,911,350	103.6930	10,369,310	10,000,000	9,912,849		1,546			4.300	4.350	MN	54,944	430,000	06/10/2015	05/15/2044
149123-CE-9	CATERPILLAR INC				1FE	30,857,100	106.6270	31,455,142	29,500,000	30,838,293		(8,309)			4.750	4.510	MN	179,049	1,401,250	09/05/2014	05/15/2064
14912L-6U-0	CATERPILLAR FINL SERVICE				1FE	14,815,200	96.0510	14,407,665	15,000,000	14,821,806		6,606			1.700	1.970	FA	100,583		10/24/2016	08/09/2021
14916R-AC-8	CATHOLIC HEALTH INITIATI				1FE	4,986,700	97.2920	4,864,600	5,000,000	4,991,651		1,273			2.950	2.980	MN	24,583	147,500	10/25/2012	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATI				1FE	41,891,450	88.8250	37,306,500	42,000,000	41,888,817		1,717			4.350	4.360	MN	304,500	1,783,500	06/13/2016	11/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14916R-AF-1	CATHOLIC HEALTH INITIATI				1FE	8,979,120	103.2480	9,292,356	9,000,000	8,984,369		1,984			4.200	4.230	FA	157,500	378,000	10/23/2013	08/01/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CRO				2FE	20,203,730	101.6230	20,324,600	20,000,000	20,136,004		(18,980)			3.849	3.720	AO	162,513	769,800	12/14/2012	04/15/2023
151020-AL-8	CELGENE CORP				2FE	49,510,920	105.4870	51,688,924	49,000,000	49,489,991		(9,706)			5.250	5.170	FA	971,833	2,572,500	06/16/2014	08/15/2043
151020-AM-6	CELGENE CORP				2FE	22,430,480	97.9110	21,540,618	22,000,000	22,424,322		(3,400)			4.625	4.490	MN	130,014	740,000	10/17/2016	05/15/2044
151020-AP-9	CELGENE CORP				2FE	20,159,050	100.4880	20,097,760	20,000,000	20,126,393		(15,638)			3.625	3.520	MN	92,639	725,000	10/24/2014	05/15/2024
151020-AR-5	CELGENE CORP				2FE	5,485,095	102.5590	5,640,745	5,500,000	5,487,607		1,938			3.550	3.590	FA	73,761	196,877	08/03/2015	08/15/2022
151020-AS-3	CELGENE CORP				2FE	9,917,600	101.4310	10,143,100	10,000,000	9,925,056		7,139			3.875	3.970	FA	146,389	390,729	12/15/2015	08/15/2025
15135#-BM-3	CENTENNIAL ENERGY HOLDINGS INC				2	12,000,000	104.4930	12,539,160	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BQ-4	CENTENNIAL ENERGY HOLDINGS INC				2	12,000,000	104.4930	12,539,160	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BS-0	CENTENNIAL ENERGY HOLDINGS INC				2	7,000,000	103.9060	7,273,420	7,000,000	7,000,000					4.490	4.490	JD	3,492	314,300	06/27/2013	06/27/2023
15189W-AG-5	CENTERPOINT ENERGY RESOU				2FE	4,996,400	104.9210	5,246,090	5,000,000	4,998,275		361			4.500	4.500	JJ	103,750	225,000	01/04/2011	01/15/2021
15189X-AD-0	CENTERPOINT ENER HOUSTON				1FE	11,346,830	133.1600	13,316,090	10,000,000	11,011,034		(36,539)			6.950	5.960	MS	204,639	695,000	01/13/2005	03/15/2033
15189X-AN-8	CENTERPOINT ENER HOUSTON				1FE	2,184,500	108.6370	2,172,752	2,000,000	2,184,057		(443)			4.500	3.940	AO	22,500		11/17/2016	04/01/2044
153527-AL-0	CENTRAL GARDEN & PET CO				4FE	6,640,000	105.5000	6,963,000	6,600,000	6,633,673		(5,519)			6.125	6.000	MN	51,654	410,987	02/11/2016	11/15/2023
15678#-AJ-4	CERNER CORP				1	15,000,000	100.5200	15,078,000	15,000,000	15,000,000					3.580	3.580	JJ	226,733	534,017	11/06/2014	01/29/2025
161175-AY-0	CHARTER COMM OPT LLC/CAP				3FE	25,509,124	105.3930	26,348,250	25,000,000	25,506,187		(2,936)			4.908	4.600	JJ	538,517		12/06/2016	07/23/2025
161175-BA-1	CHARTER COMM OPT LLC/CAP				3FE	62,251,696	115.6070	64,162,385	55,500,000	62,243,250		(8,446)			6.484	5.600	AO	679,739		12/07/2016	10/23/2045
161175-BB-9	CHARTER COMM OPT LLC/CAP				3FE	10,000,000	104.5030	10,450,310	10,000,000	10,000,000					4.464	4.460	JJ	195,920	223,200	05/26/2016	07/23/2022
16876A-AA-2	CHILDREN'S HOSPITAL MEDI				1FE	6,439,540	99.2960	6,454,286	6,500,000	6,440,649		1,110			4.268	4.320	MN	35,448	277,420	12/28/2015	05/15/2044
171232-AQ-4	CHUBB CORP				1FE	18,458,442	124.7350	21,766,292	17,450,000	18,316,475		(23,172)			6.000	5.580	MN	145,417	1,047,000	01/08/2010	05/11/2037
172062-AE-1	CINCINNATI FINL CORP				1FE	11,546,464	116.1050	13,003,861	11,200,000	11,475,349		(8,584)			6.125	5.890	MN	114,333	686,000	02/21/2006	11/01/2034
172062-AF-8	CINCINNATI FINL CORP				1FE	11,435,245	125.0020	11,875,266	9,500,000	11,103,790		(102,884)			6.920	4.950	MN	84,001	657,400	07/26/2013	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC				1FE	22,217,360	126.9970	27,939,494	22,000,000	22,184,430		(5,534)			5.900	5.820	FA	490,356	1,298,000	10/02/2009	02/15/2039
17275R-AH-5	CISCO SYSTEMS INC				1FE	9,485,940	107.1730	10,181,502	9,500,000	9,494,772		1,522			4.450	4.460	JJ	194,935	422,750	11/09/2009	01/15/2020
17275R-BC-5	CISCO SYSTEMS INC				1FE	4,996,200	99.0270	4,951,370	5,000,000	4,996,357		157			2.950	2.950	FA	49,576	72,931	02/22/2016	02/28/2026
172967-ES-6	CITIGROUP INC				2FE	5,433,105	105.5000	5,802,550	5,500,000	5,485,947		8,944			6.125	6.290	MN	43,045	336,875	01/28/2010	05/15/2018
172967-FF-3	CITIGROUP INC				2FE	5,226,100	109.0660	5,453,335	5,000,000	5,103,676		(25,850)			5.375	4.740	FA	106,007	268,750	10/06/2011	08/09/2020
172967-FT-3	CITIGROUP INC				2FE	5,265,550	106.6170	5,330,880	5,000,000	5,153,216		(27,109)			4.500	3.820	JJ	104,375	225,000	07/27/2012	01/14/2022
172967-GK-1	CITIGROUP INC				2FE	29,618,640	103.4980	30,014,536	29,000,000	29,411,972		(65,422)			4.050	3.760	JJ	492,638	1,174,500	07/02/2014	07/30/2022
172967-JN-2	CITIGROUP INC				2FE	6,315,787	99.7790	6,296,093	6,310,000	6,314,718		(1,070)			1.700	1.640	AO	19,070	53,635	10/05/2016	04/27/2018
172967-JT-9	CITIGROUP INC				2FE	5,056,450	102.3050	5,115,250	5,000,000	5,050,490		(4,889)			4.400	4.250	JD	12,833	220,000	09/23/2015	06/10/2025
172967-JU-6	CITIGROUP INC				2FE	11,071,500	105.4040	10,540,480	10,000,000	11,066,242		(5,258)			4.650	4.010	JJ	195,042		09/20/2016	07/30/2045
172967-KA-8	CITIGROUP INC				2FE	2,012,140	101.5840	2,031,692	2,000,000	2,012,120		(20)			4.450	4.370	MS	22,744		12/20/2016	09/29/2027
172967-KJ-9	CITIGROUP INC				2FE	17,024,557	103.3580	17,199,855	16,641,000	17,003,094		(21,463)			4.600	4.300	MS	238,151	382,743	05/19/2016	03/09/2026
172967-KN-0	CITIGROUP INC				2FE	20,612,900	97.1660	19,433,220	20,000,000	20,599,259		(13,641)			3.400	3.020	MN	113,333	338,111	10/05/2016	05/01/2026
17302X-AJ-5	CITGO PETROLEUM CORP				4FE	4,000,000	104.0000	4,160,000	4,000,000	4,000,000					6.250	6.250	FA	94,444	250,000	07/23/2014	08/15/2022
178566-AC-9	RBC USA HOLDCO CORP				1FE	7,979,040	109.9780	8,798,240	8,000,000	7,990,290		2,156			5.250	5.280	MS	123,667	420,000	09/08/2010	09/15/2020
17858P-AA-9	CITY OF HOPE/THE				1FE	11,963,840	117.5350	14,104,200	12,000,000	11,965,305		531			5.623	5.640	MN	86,219	674,760	09/20/2013	11/15/2043
18055#-AB-8	CLARION LION PROPERTIES FUND HOLDINGS				2	11,000,000	101.0550	11,116,050	11,000,000	11,000,000					5.480	5.470	AO	107,164	602,800	04/01/2005	04/27/2017
18055#-AD-4	CLARION LION FUND HOLDINGS L.P.				2	6,441,660	101.8980	6,113,880	6,000,000	6,101,102		(153,843)			5.320	2.650	FA	113,493	319,200	10/01/2014	08/23/2017
18055#-AH-5	CLARION LION PROPERTIES FUND HOLDINGS				2	2,210,820	105.6250	2,112,500	2,000,000	2,100,746		(49,892)			5.830	3.110	JD	8,097	116,600	10/01/2014	12/06/2018
18055#-AR-3	CLARION LION PROPERTY FUND HOLDINGS LP				2	15,000,000	105.3570	15,803,550	15,000,000	15,000,000					4.800	4.800	JJ	360,000	720,000	12/05/2013	07/01/2024
18055#-AU-6	CLARION PROPERTIES FUND HLDGS, LP				2	4,000,000	96.9210	3,876,840	4,000,000	4,000,000					3.610	3.610	JJ	60,568	144,400	05/01/2015	07/30/2025
18055#-AV-4	CLARION PROPERTIES FUND HLDGS, LP				2	12,000,000	96.1560	11,538,720	12,000,000	12,000,000					3.710	3.710	JJ	186,737	445,200	05/01/2015	07/30/2027
184691-A#-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC				1FE	6,754,987	105.7310	7,142,116	6,754,987	6,754,987					4.510	4.510	AO	64,315	383,165	08/06/2013	10/15/2023
184691-B*-3	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC				1FE	4,528,696	107.1330	4,851,728	4,528,696	4,528,696					4.660	4.660	AO	44,552	264,444	08/06/2013	10/15/2025
184692-3#-6	CLEARBRIDGE ENERGY MLP FUND				1FE	4,200,000	100.6320	4,226,544	4,200,000	4,200,000					4.180	4.180	MJSD	55,106	194,959	12/16/2014	01/08/2023
18469P-2#-6	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND				1FE	1,000,000	100.8490	1,008,490	1,000,000	1,000,000					3.690	3.690	MJSD	9,738	49,423	03/10/2015	03/26/2020
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND				1FE	1,000,000	100.6120	1,006,120	1,000,000	1,000,000					4.070	4.070	MJSD	10,514	54,031	03/10/2015	03/28/2022
18469P-A@-9	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND				1FE	6,894,268	102.3150	7,053,870	6,894,268	6,894,268					3.870	3.870	FA	106,723	432,800	01/17/2013	02/07/2023
18469Q-2#-4	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND				1FE	600,000	100.8490	605,094	600,000	600,000					3.690	3.690	MJSD	5,843	43,712	03/10/2015	03/26/2020
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND				1FE	600,000	100.6120	603,672	600,000	600,000					4.070	4.070	MJSD	6,309	36,560	03/10/2015	03/28/2022
18586*-AE-4	CLEVELAND BROTHERS HOLDINGS, INC.				2FE	8,000,000	96.1160	7,689,280	8,000,000	8,000,000					4.150	4.150	FA	134,644	332,000	11/06/2014	02/05/2027
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS INC				2FE	10,000,000	97.3260	9,732,600	10,000,000	10,000,000					4.190	4.190	MN	53,539	419,000	08/20/2015	11/23/2025
191216-AV-2	COCA-COLA CO/THE				1FE	10,421,700	104.3490	10,434,960	10,000,000	10,210,718		(41,739)			3.300	2.810	MS	110,000	330,000	08/19/2011	09/01/2021
191216-BS-8	COCA-COLA CO/THE				1FE	9,786,600	98.6820	9,868,220	10,000,000	9,806,034		18,795			2.875	3.120	AO	51,111	287,500	12/15/2015	10/27/2025
191219-AU-8	COCA-COLA REFRESH USA				1FE	999,230	121.7910	1,217,914	1,000,000	999,545		37			6.750	6.750	MS	19,875	67,500	03/26/1998	09/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195869-AL-6	COLONIAL PIPELINE CO				1FE	9,953,100	120.8500	12,085,030	10,000,000	9,959,043		924			6.375	6.410	FA	265,625	637,500	08/15/2007	08/01/2037
195869-AN-2	COLONIAL PIPELINE CO				1FE	4,568,250	94.7720	4,738,640	5,000,000	4,578,067		7,920			4.200	4.760	AO	44,333	210,000	09/21/2015	04/15/2043
196500-AA-0	COLORADO INT GAS CO/ISS				2FE	14,963,550	97.1840	14,577,675	15,000,000	14,964,059		509			4.150	4.180	FA	233,438		08/11/2016	08/15/2026
196801-A@-3	COLORCON INC				2	13,000,000	100.3760	13,048,880	13,000,000	13,000,000					3.990	3.990	MS	142,643	518,700	06/05/2014	09/22/2024
198280-AF-6	COLUMBIA PIPELINE GROUP				2FE	9,984,700	105.0570	10,505,700	10,000,000	9,986,473		1,252			4.500	4.510	JD	37,500	450,000	05/19/2015	06/01/2025
199575-AT-8	OHIO POWER COMPANY				2FE	5,205,650	122.2280	6,111,440	5,000,000	5,154,473		(5,407)			6.600	6.290	MS	110,000	330,000	03/26/2003	03/01/2033
20029P-AG-4	COMCAST CABLE COMMUNICAT			1	1FE	3,543,180	102.5150	3,075,462	3,000,000	3,016,045		(49,032)			8.875	7.120	MN	44,375	266,250	02/24/1998	05/01/2017
20030N-AF-8	COMCAST CORP				1FE	6,872,431	119.5140	8,366,029	7,000,000	6,892,339		3,192			5.650	5.780	JD	17,578	395,500	10/01/2009	06/15/2035
20030N-AX-9	COMCAST CORP				1FE	23,056,987	128.0500	29,534,733	23,065,000	23,079,595		(8,480)			6.400	6.340	MN	188,620	1,476,160	09/23/2013	05/15/2038
20030N-BE-0	COMCAST CORP				1FE	10,094,294	104.1120	10,202,976	9,800,000	10,086,541		(6,254)			4.650	4.450	JJ	210,128	455,700	05/14/2015	07/15/2042
20030N-BH-3	COMCAST CORP				1FE	7,932,880	104.0660	8,325,320	8,000,000	7,941,935		2,463			4.250	4.310	JJ	156,778	340,000	01/08/2013	01/15/2033
20030N-BQ-3	COMCAST CORP				1FE	8,124,800	104.8260	8,386,144	8,000,000	8,122,652		(2,148)			4.600	4.500	FA	139,022	368,000	01/05/2016	08/15/2045
20030N-BU-4	COMCAST CORP				1FE	7,659,840	87.3310	6,986,496	8,000,000	7,661,209		1,369			3.400	3.630	JJ	122,400		10/20/2016	07/15/2046
202795-HK-9	COMMONWEALTH EDISON CO				1FE	39,362,762	122.8470	48,352,737	39,360,000	39,367,747		(2,881)			5.900	5.880	MS	683,771	2,322,240	10/19/2009	03/15/2036
202795-JD-3	COMMONWEALTH EDISON CO				1FE	14,193,455	110.1530	15,349,834	13,935,000	14,185,958		(4,925)			4.700	4.580	JJ	302,002	654,945	06/08/2015	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CO				1FE	10,237,460	94.0470	10,345,269	11,000,000	10,252,617		14,440			3.700	4.100	MS	135,667	333,000	10/25/2016	03/01/2045
202795-JG-6	COMMONWEALTH EDISON CO				1FE	11,253,630	104.4100	11,485,111	11,000,000	11,249,284		(4,204)			4.350	4.210	MN	61,142	473,183	03/29/2016	11/15/2045
202795-JJ-0	COMMONWEALTH EDISON CO				1FE	26,308,410	93.9760	24,433,812	26,000,000	26,306,994		(1,416)			3.650	3.580	JD	42,178	442,867	10/25/2016	06/15/2046
205363-AN-4	COMPUTER SCIENCES CORP				2FE	10,644,740	103.5400	10,354,080	10,000,000	10,416,309		(64,727)			4.450	3.630	MS	131,028	445,000	05/01/2013	09/15/2022
207597-EE-1	CONNECTICUT LIGHT & PWR				1FE	4,980,050	107.2460	5,362,310	5,000,000	4,994,594		2,268			5.500	5.550	FA	114,583	275,000	02/09/2009	02/01/2019
207597-EG-6	CONNECTICUT LIGHT & PWR				1FE	8,863,360	102.8590	8,228,728	8,000,000	8,860,305		(3,055)			4.300	3.660	AO	72,622		11/02/2016	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & PWR				1FE	28,927,340	100.6180	29,179,365	29,000,000	28,943,452		9,794			4.150	4.150	JD	100,292	1,058,250	11/01/2016	06/01/2045
208251-AE-8	CONOCOPHILLIPS HLDG CO				2FE	1,433,430	125.7550	1,886,337	1,500,000	1,455,647		2,157			6.950	7.310	AO	22,008	104,250	07/13/1999	04/15/2029
20825C-AF-1	CONOCOPHILLIPS				2FE	10,556,800	115.2890	11,528,900	10,000,000	10,417,520		(16,308)			5.900	5.500	AO	124,556	590,000	12/12/2005	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS				2FE	13,236,750	126.5910	15,190,968	12,000,000	13,082,462		(25,059)			6.500	5.750	FA	325,000	780,000	02/01/2009	02/01/2039
20826F-AC-0	CONOCOPHILLIPS COMPANY				1FE	14,993,670	99.4700	14,920,620	15,000,000	14,992,730		(19)			4.300	4.300	MN	82,417	645,000	05/12/2015	11/15/2044
20826F-AG-1	CONOCOPHILLIPS COMPANY				1FE	10,962,050	98.6760	10,854,426	11,000,000	10,967,053		3,321			3.350	3.390	MN	47,086	368,500	05/13/2015	05/15/2025
20826F-AJ-5	CONOCOPHILLIPS COMPANY				1FE	2,775,690	99.2360	2,977,101	3,000,000	2,816,888		41,198			2.200	4.150	MN	8,433	66,000	02/29/2016	05/15/2020
20826F-AL-0	CONOCOPHILLIPS COMPANY				1FE	2,372,276	99.6620	2,366,984	2,375,000	2,372,514		238			1.500	1.570	MN	4,552	17,813	11/08/2016	05/15/2018
20826F-AQ-9	CONOCOPHILLIPS COMPANY				1FE	7,184,135	110.4000	7,728,014	7,000,000	7,172,671		(11,464)			4.950	4.600	MS	102,025	179,988	04/08/2016	03/15/2026
209111-EL-3	CONSOLIDATED EDISON CO O				1FE	7,617,610	120.6960	8,448,776	7,000,000	7,521,310		(15,491)			5.850	5.230	MS	120,575	409,500	10/02/2009	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON CO O				1FE	1,028,410	119.3060	1,193,066	1,000,000	1,024,338		(662)			5.700	5.490	JD	4,750	57,000	08/26/2009	12/01/2036
209111-FC-2	CONSOLIDATED EDISON CO O				1FE	4,965,200	96.7850	4,839,295	5,000,000	4,967,508		690			3.950	3.990	MS	65,833	197,500	02/25/2013	03/01/2043
209111-FD-0	CONSOLIDATED EDISON CO O				1FE	4,868,950	104.1100	5,205,505	5,000,000	4,874,849		2,265			4.450	4.610	MS	65,514	222,500	03/20/2014	03/15/2044
209111-FF-5	CONSOLIDATED EDISON CO O				1FE	50,234,660	104.9060	50,354,976	48,000,000	50,205,354		(15,279)			4.625	4.370	JD	185,000	1,873,125	11/16/2016	12/01/2054
209111-FH-1	CONSOLIDATED EDISON CO O				1FE	9,985,900	95.4130	9,541,340	10,000,000	9,985,869		(32)			3.850	3.850	JD	17,111	190,361	06/14/2016	06/15/2046
209115-A*-5	CONSOLIDATED EDISON				1	8,873,134	122.5200	10,871,363	8,873,134	8,873,134		(1,892)			8.710	8.700	JD	669,239	781,519	10/06/2000	06/30/2022
21017#-AA-1	CONSOLIDATED TERMINALS LLC				2FE	18,000,000	101.1320	18,203,760	18,000,000	18,000,000					4.820	4.820	JD	45,790	867,600	11/22/2013	12/12/2023
21036P-AL-2	CONSTELLATION BRANDS INC				2FE	2,964,750	103.6890	2,903,292	2,800,000	2,961,170		(3,580)			4.250	3.230	MN	19,833		11/04/2016	05/01/2023
21036P-AQ-1	CONSTELLATION BRANDS INC				2FE	19,981,800	97.7040	19,540,800	20,000,000	19,981,499		(301)			3.700	3.710	JD	51,389		11/29/2016	12/06/2026
210518-CR-5	CONSUMERS ENERGY CO				1FE	3,018,390	109.0580	3,271,740	3,000,000	3,004,739		(2,089)			6.125	6.040	MS	54,104	183,750	02/03/2009	03/15/2019
210518-CS-3	CONSUMERS ENERGY CO				1FE	12,566,070	112.4290	13,491,576	12,000,000	12,181,431		(60,933)			6.700	6.060	MS	236,733	804,000	06/25/2009	09/15/2019
210518-CT-1	CONSUMERS ENERGY CO				1FE	1,999,820	101.5790	2,031,588	2,000,000	1,999,863		17			2.850	2.850	MN	7,283	57,000	05/01/2012	05/15/2022
210518-CU-8	CONSUMERS ENERGY CO				1FE	4,273,760	98.3470	3,933,908	4,000,000	4,272,733		(1,027)			3.950	3.540	MN	20,189	79,000	11/07/2016	05/15/2043
210518-CX-2	CONSUMERS ENERGY CO				1FE	21,288,525	100.1480	21,031,122	21,000,000	21,286,764		(428)			4.350	4.270	FA	307,038	1,174,600	10/20/2016	08/31/2064
210518-CZ-7	CONSUMERS ENERGY CO				1FE	2,757,600	88.2820	2,648,463	3,000,000	2,758,198		598			3.250	3.700	FA	38,188		11/10/2016	08/15/2046
212015-AQ-4	CONTINENTAL RESOURCES				3FE	9,719,545	85.5000	8,122,500	9,500,000	9,710,447		(3,807)			4.900	4.750	JD	38,792	465,500	06/16/2014	06/01/2044
212168-AA-6	CONTINENTAL WIND				2FE	15,957,486	104.5750	16,687,541	15,957,486	15,957,486					6.000	6.000	FA	321,809	969,971	09/23/2013	02/28/2033
21867*-AA-6	CORE LABORATORIES (US) INTS HLDGS INC				2	6,000,000	102.8920	6,173,520	6,000,000	6,000,000					4.010	4.010	MS	60,818	240,600	09/16/2011	09/30/2021
21867*-AB-4	CORE LABORATORIES (US) INTS HLDGS INC				2	2,000,000	102.4490	2,048,980	2,000,000	2,000,000					4.110	4.110	MS	20,778	82,200	09/16/2011	09/30/2023
21871@-AA-8	CORESITE, L.P. PRIV PLACE				2	14,000,000	101.0680	14,149,520	14,000,000	14,000,000					4.190	4.190	JD	26,071	293,300	05/24/2016	06/15/2023
219350-AH-8	CORNING INC				2FE	996,863	121.1100	1,211,100	1,000,000	997,415		126			6.850	6.880	MS	22,833	68,500	03/01/1999	03/01/2029
219350-AR-6	CORNING INC				2FE	4,832,900	118.0670	5,903,385	5,000,000	4,852,098		3,210			7.250	7.540	FA	136,944	362,500	06/24/2009	08/15/2036
220060-AB-2	CORPORATION SERVICE COMPANY				2	13,000,000	102.8540	13,371,020	13,000,000	13,000,000					4.320	4.320	FA	201,240	561,600	08/07/2013	08/22/2023
221643-AK-5	COTT BEVERAGES INC				4FE	3,613,750	103.6250	3,626,875	3,500,000	3,575,650		(34,808)			6.750	5.590	JJ	118,125	236,250	11/18/2015	01/01/2020
224044-AN-7	COX COMMUNICATIONS INC				2FE	2,244,680	113.6780	2,841,955	2,500,000	2,330,973		8,684			6.800	7.680	FA	70,833	170,000	09/29/1999	08/01/2028
22576C-F#-3	CRESCENT POINT ENERGY GROUP				2	9,000,000	98.9300	8,903,700	9,000,000	9,000,000					3.750	3.750	JD	6,563	337,500	06/04/2014	06/24/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822R-BB-5	CROWN CASTLE TOWERS LLC				1FE	6,000,000	101.6530	6,099,180	6,000,000	6,000,000					3.222	3.220	MON	8,592	193,320	04/30/2015	05/15/2022
22822R-BD-1	CROWN CASTLE TOWERS LLC				1FE	7,000,000	100.2710	7,018,970	7,000,000	7,000,000					3.663	3.660	MON	11,396	256,425	04/30/2015	05/15/2025
22822V-AC-5	CROWN CASTLE INTL CORP				2FE	6,978,650	98.1530	6,870,717	7,000,000	6,979,997		1,347			3.700	3.730	JD	11,511	157,558	04/26/2016	06/15/2026
22959#-AA-9	CSOLAR IV SOUTH, LLC				2FE	13,391,689	99.7900	13,364,403	13,392,528	13,391,689					5.371	5.370	MJSD	181,826	539,485	11/08/2013	09/30/2038
22966R-AD-8	CUBESMART LP				2FE	9,950,400	94.2430	9,424,350	10,000,000	9,951,761		1,361			3.125	3.180	MS	118,056		08/08/2016	09/01/2026
23157#-AG-4	CURTISS WRIGHT CORPORATION				2	12,000,000	99.2330	11,907,960	12,000,000	12,000,000					3.850	3.850	FA	192,500	462,000	02/07/2013	02/26/2025
23311V-AF-4	DCP MIDSTREAM OPERATING				3FE	16,937,133	91.2500	14,271,500	15,640,000	16,883,329		(21,700)			5.600	5.050	AO	218,960	875,840	06/13/2014	04/01/2044
23317H-AE-2	DDR CORP				2FE	5,945,640	100.5580	6,033,522	6,000,000	5,950,296		4,154			4.250	4.360	FA	106,250	198,333	10/14/2015	02/01/2026
233331-AJ-6	DTE ENERGY CO			1	2FE	7,046,000	122.2360	8,556,548	7,000,000	7,034,031		(1,198)			6.375	6.320	AO	94,208	446,250	03/28/2003	04/15/2033
233331-AS-6	DTE ENERGY CO				2FE	4,995,700	100.7810	5,039,070	5,000,000	4,996,644		378			3.500	3.510	JD	14,583	175,000	05/06/2014	06/01/2024
233331-AT-4	DTE ENERGY CO				2FE	669,373	100.4930	662,250	659,000	668,944		(429)			2.400	1.850	JD	1,318	7,908	11/10/2016	12/01/2019
23338V-AD-8	DTE ELECTRIC CO				1FE	3,206,430	105.0000	3,150,015	3,000,000	3,206,016		(414)			4.300	3.880	JJ	64,500		11/14/2016	07/01/2044
23338V-AE-6	DTE ELECTRIC CO				1FE	2,051,300	95.6100	1,912,214	2,000,000	2,051,129		(171)			3.700	3.550	MS	21,789		11/03/2016	03/15/2045
23338V-AF-3	DTE ELECTRIC CO				1FE	10,288,700	96.1980	9,619,890	10,000,000	10,287,889		(811)			3.700	3.540	JD	30,833	199,389	11/08/2016	06/01/2046
233835-AQ-0	DAIMLER FINANCE NA LLC				1FE	24,217,256	150.6150	30,123,020	20,000,000	23,228,776		(135,670)			8.500	6.700	JJ	769,722	1,700,000	06/08/2007	01/18/2031
233851-AF-1	DAIMLER FINANCE NA LLC				1FE	19,864,250	105.0430	21,008,760	20,000,000	19,928,568		13,375			3.875	3.950	MS	228,194	775,000	09/08/2011	09/15/2021
233851-AU-8	DAIMLER FINANCE NA LLC				1FE	7,042,757	100.1360	7,009,555	7,000,000	7,033,361		(9,396)			1.875	1.400	JJ	61,979		09/13/2016	01/11/2018
23386#-AG-7	DAIRY FARMERS OF AMERICA, INC				2	21,000,000	100.2000	21,042,000	21,000,000	21,000,000					3.610	3.610	JD	29,482	768,600	10/12/2012	12/17/2022
23386#-AK-8	DAIRY FARMERS OF AMERICA, INC.				2	12,000,000	99.2360	11,908,320	12,000,000	12,000,000					3.690	3.690	JJ	215,250	448,800	10/28/2014	01/06/2025
23386#-AL-6	DAIRY FARMERS OF AMERICA, INC.				2	2,000,000	98.8420	1,976,840	2,000,000	2,000,000					3.790	3.790	JJ	36,847	76,800	10/28/2014	01/06/2027
235825-AD-8	DANA INC				3FE	3,127,500	104.3750	3,131,250	3,000,000	3,094,689		(17,377)			6.000	5.230	MS	53,000	180,000	01/21/2015	09/15/2023
235851-AR-3	DANAHER CORP				1FE	10,003,250	104.1830	10,418,390	10,000,000	10,002,641		(58)			4.375	4.370	MS	128,819	437,500	09/15/2015	09/15/2045
23918K-AQ-1	DAVITA INC				4FE	4,581,155	99.7500	4,558,575	4,570,000	4,579,211		(1,572)			5.125	5.070	JJ	107,998	234,213	10/08/2015	07/15/2024
242370-AD-6	DEAN FOODS CO				3FE	4,032,655	105.2500	4,157,375	3,950,000	4,015,900		(13,511)			6.500	6.040	MS	75,599	256,750	10/13/2015	03/15/2023
244199-BD-6	DEERE & COMPANY				1FE	7,981,520	119.9400	9,595,216	8,000,000	7,985,375		740			5.375	5.390	AO	89,583	430,000	10/13/2009	10/16/2029
244199-BF-1	DEERE & COMPANY				1FE	24,737,690	100.1330	25,033,450	25,000,000	24,759,787		13,836			3.900	3.950	JD	59,583	682,500	11/18/2016	06/09/2042
24617#-AA-9	DELAWARE NORTH COMPANIES, INC - BOSTON				2FE	14,450,273	97.9170	14,149,273	14,450,273	14,450,273					3.820	3.820	MN	84,333	552,000	10/21/2014	11/06/2034
24618#-AD-2	DELAWARE NORTH SERIES 2007-A				2	15,000,000	103.5440	15,531,600	15,000,000	15,000,000					6.080	6.080	JD	27,867	912,000	11/14/2007	12/20/2017
24618#-AG-5	DELAWARE NORTH COMPANIES				2	9,000,000	100.6370	9,057,330	9,000,000	9,000,000					3.930	3.930	JJ	148,358	353,700	03/21/2013	07/31/2023
24702R-AQ-4	DELL INC				3FE	1,035,000	101.7500	1,017,500	1,000,000	1,033,473		(1,527)			4.625	3.760	AO	11,563		10/12/2016	04/01/2021
24715@-AD-6	DELOITTE LLP				1	15,000,000	109.6460	16,446,900	15,000,000	15,000,000					6.290	6.290	MS	272,567	951,000	08/26/2009	09/17/2019
24715@-AJ-3	DELOITTE LLP				1	10,000,000	104.5370	10,453,700	10,000,000	10,000,000					4.200	4.200	MN	51,333	425,000	09/30/2011	11/17/2021
24906P-B#-5	DENTSPLY SIRONA INC				2FE	3,359,400	104.5200	3,135,623	3,164,100	3,164,100				(195,300)	0.980	0.980	AO	5,513		10/05/2016	10/27/2024
250847-EB-2	DTE ELECTRIC CO				1FE	4,682,587	131.8160	6,042,473	4,584,000	4,666,990		(2,147)			6.625	6.450	JD	25,308	303,690	09/25/2007	06/01/2036
250847-EJ-5	DTE ELECTRIC CO				1FE	2,995,320	100.6440	3,019,335	3,000,000	2,997,262		457			2.650	2.660	JD	3,533	79,500	06/19/2012	06/15/2022
25179M-AL-7	DEVON ENERGY CORPORATION				2FE	7,001,915	102.9990	6,694,974	6,500,000	6,956,196		(9,542)			5.600	5.090	JJ	167,844	364,000	08/17/2011	07/15/2041
25179M-AN-3	DEVON ENERGY CORPORATION				2FE	20,471,285	94.4690	20,783,290	22,000,000	20,521,248		20,983			4.750	5.230	MN	133,528	760,000	07/14/2016	05/15/2042
25179M-AP-8	DEVON ENERGY CORPORATION				2FE	4,876,000	99.3650	4,968,275	5,000,000	4,906,681		15,441			3.250	3.630	MN	20,764	162,500	12/17/2014	05/15/2022
25179M-AV-5	DEVON ENERGY CORPORATION				2FE	10,967,741	113.6130	13,000,816	11,443,000	10,996,767		29,026			5.850	6.420	JD	29,752	669,416	04/08/2016	12/15/2025
25245B-AA-5	DIAGEO INVESTMENT CORP				1FE	8,432,935	100.6040	8,551,340	8,500,000	8,434,408		1,399			4.250	4.300	MN	50,174	361,250	10/19/2015	05/11/2042
25271C-AN-2	DIAMOND OFFSHORE DRILL				3FE	11,253,475	71.0330	9,731,521	13,700,000	11,254,248		1,379			4.875	6.200	MN	111,313	243,750	12/02/2016	11/01/2043
25272K-AK-9	DIAMOND 1 FIN/DIAMOND 2				2FE	8,995,680	108.3290	9,749,664	9,000,000	8,995,857		177			6.020	6.020	JD	24,080	291,970	05/17/2016	06/15/2026
25389M-AD-1	DIGITALGLOBE INC				4FE	905,000	102.8700	1,028,700	1,000,000	917,917		12,917			5.250	7.620	FA	21,875	2,595	03/18/2016	02/01/2021
254010-AB-7	DIGNITY HEALTH				1FE	8,354,050	92.5400	7,403,232	8,000,000	8,340,242		(7,169)			4.500	4.220	MN	60,000	360,000	01/07/2015	11/01/2042
254010-AE-1	DIGNITY HEALTH				1FE	15,098,160	97.5520	14,632,905	15,000,000	15,096,952		(464)			5.267	5.220	MN	131,675	790,050	10/08/2014	11/01/2064
25466A-AB-7	DISCOVER BANK				2FE	4,965,350	111.0370	5,551,890	5,000,000	4,985,112		3,696			7.000	7.090	AO	73,889	350,000	04/14/2010	04/15/2020
25466A-AD-3	DISCOVER BANK				2FE	6,964,520	104.1830	7,292,817	7,000,000	6,974,425		4,586			4.200	4.260	FA	116,783	357,000	12/09/2013	08/08/2023
25466A-AJ-0	DISCOVER BANK				2FE	15,222,172	96.5610	14,677,287	15,200,000	15,221,982		(190)			3.450	3.430	JJ	224,327		10/26/2016	07/27/2026
25468P-DM-5	WALT DISNEY COMPANY/THE				1FE	9,789,700	90.0290	9,002,940	10,000,000	9,798,549		8,849			1.850	2.080	JJ	86,847		07/07/2016	07/30/2026
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	10,274,140	108.0330	10,803,390	10,000,000	10,086,216		(30,172)			5.625	5.260	FA	212,500	562,500	10/20/2009	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS				2FE	15,169,700	107.3350	16,100,280	15,000,000	15,066,551		(17,835)			5.050	4.900	JD	63,125	757,500	06/30/2010	06/01/2020
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	1,528,815	106.1890	1,592,844	1,500,000	1,526,012		(486)			6.350	6.200	JD	7,938	95,250	06/02/2010	06/01/2040
25470D-AE-9	DISCOVERY COMMUNICATIONS				2FE	6,890,910	105.4400	6,853,646	6,500,000	6,841,520		(49,390)			4.375	3.100	JD	12,639	284,375	04/14/2016	06/15/2021
25470D-AG-4	DISCOVERY COMMUNICATIONS				2FE	4,843,200	92.2320	4,611,620	5,000,000	4,851,416		2,787			4.950	5.160	MN	31,625	247,500	10/23/2013	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS				2FE	27,212,575	92.4090	25,412,585	27,500,000	27,226,900		4,782			4.875	4.940	AO	335,156	1,340,625	07/11/2014	04/01/2043
25470D-AL-3	DISCOVERY COMMUNICATIONS				2FE	9,963,300	105.3010	10,530,180	10,000,000	9,964,926		1,626			4.900	4.940	MS	149,722	245,000	03/08/2016	03/11/2026
256677-AC-9	DOLLAR GENERAL CORP				2FE	10,423,200	98.6820	9,868,250	10,000,000	10,399,167		(24,033)			3.250	2.530	AO	68,611	162,500	08/04/2016	04/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256677-AD-7	DOLLAR GENERAL CORP				2FE	8,985,960	102.8910	9,260,199	9,000,000	8,987,030		1,309			4.150	4.160	MN	62,250	384,912	10/15/2015	11/01/2025
257375-AF-2	DOMINION GAS HLDGS LLC				1FE	18,105,535	103.6190	18,651,474	18,000,000	18,100,058		(2,954)			4.800	4.750	MN	144,000	864,000	09/08/2014	11/01/2043
25746U-AN-9	DOMINION RESOURCES INC			1	2FE	7,588,164	118.9700	8,982,243	7,550,000	7,574,175		(1,151)			6.300	6.260	MS	140,053	475,650	01/30/2009	03/15/2033
25746U-BM-0	DOMINION RESOURCES INC				2FE	3,960,516	104.9790	4,199,192	4,000,000	3,961,127		611			4.900	4.960	FA	81,667	196,000	01/25/2016	08/01/2041
25746U-CK-3	DOMINION RESOURCES INC				2FE	6,997,550	93.6230	6,553,617	7,000,000	6,997,515		(35)			2.850	2.850	FA	78,692		08/04/2016	08/15/2026
260543-BY-8	DOW CHEMICAL CO/THE				2FE	15,764,440	155.1510	17,066,621	11,000,000	15,303,949		(87,915)			9.400	6.150	MN	132,122	1,034,000	01/05/2011	05/15/2039
260543-CE-1	DOW CHEMICAL CO/THE				2FE	22,535,874	108.0420	24,255,474	22,450,000	22,529,905		(1,899)			5.250	5.220	MN	150,602	1,178,625	11/21/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO/THE				2FE	5,334,767	97.0720	5,372,935	5,535,000	5,344,601		3,726			4.375	4.600	MN	30,942	242,156	05/28/2014	11/15/2042
260543-CH-4	DOW CHEMICAL CO/THE				2FE	16,108,520	100.0450	17,007,752	17,000,000	16,386,152		90,855			3.000	3.670	MN	65,167	510,000	06/26/2014	11/15/2022
263534-BR-9	E.I. DU PONT DE NEMOURS				1FE	12,345,500	111.9470	11,194,790	10,000,000	12,313,621		(31,879)			5.600	3.910	JD	24,889	280,000	07/26/2016	12/15/2036
263534-CC-1	E.I. DU PONT DE NEMOURS				1FE	4,901,450	104.8030	5,240,165	5,000,000	4,903,319		1,869			4.900	5.030	JJ	112,972	122,500	01/25/2016	01/15/2041
263534-CJ-6	E.I. DU PONT DE NEMOURS				1FE	16,222,070	94.1920	14,482,020	15,375,000	16,215,066		(7,004)			4.150	3.810	FA	241,046		08/22/2016	02/15/2043
26441C-AS-4	DUKE ENERGY CORP				2FE	9,866,050	93.3320	9,333,280	10,000,000	9,868,175		2,125			2.650	2.800	MS	102,319		11/01/2016	09/01/2026
26441C-AT-2	DUKE ENERGY CORP				2FE	17,219,720	90.0200	15,843,643	17,600,000	17,221,405		1,685			3.750	3.870	MS	254,833		09/14/2016	09/01/2046
26441Y-AW-7	DUKE REALTY LP				2FE	1,551,405	104.0120	1,560,189	1,500,000	1,531,732		(5,115)			3.875	3.450	AO	12,271	58,125	12/05/2012	10/15/2022
26442C-AB-0	DUKE ENERGY CAROLINAS				1FE	7,938,880	123.8610	8,670,333	7,000,000	7,808,333		(21,070)			6.000	5.090	JJ	193,667	420,000	10/02/2009	01/15/2038
26442E-AD-2	DUKE ENERGY OHIO INC				1FE	4,998,350	104.9630	5,248,155	5,000,000	4,998,615		154			3.800	3.800	MS	63,333	190,000	09/03/2013	09/01/2023
26442L-A*-5	DUKE ENERGY KENTUCKY, INC				2FE	20,000,000	98.4870	19,697,400	20,000,000	20,000,000					3.420	3.410	JJ	315,400	361,000	01/01/2016	01/15/2026
26442R-AB-7	DUKE ENERGY PROGRESS INC				1FE	6,998,600	103.6230	7,253,617	7,000,000	6,998,066		(400)			4.375	4.370	MS	77,413	306,250	03/03/2014	03/30/2044
26442R-AD-3	DUKE ENERGY PROGRESS INC				1FE	7,477,190	99.3510	6,954,584	7,000,000	7,470,642		(6,548)			4.150	3.750	JD	24,208	290,500	04/26/2016	12/01/2044
26443T-AA-4	DUKE ENERGY INDIANA LLC				1FE	2,991,930	94.0570	2,821,722	3,000,000	2,991,933		3			3.750	3.760	MN	14,375	57,188	05/09/2016	05/15/2046
26444H-AA-9	DUKE ENERGY FLORIDA LLC				1FE	20,632,700	88.9770	18,685,275	21,000,000	20,633,876		1,176			3.400	3.490	AO	222,133		10/25/2016	10/01/2046
26860#-AA-8	EIF PIO PICO LLC				2FE	10,000,000	91.7400	9,174,000	10,000,000	10,000,000					4.170	4.170	JD	1,158	625,500	01/23/2015	12/31/2041
26884T-AE-2	ERAC USA FINANCE LLC				2FE	15,412,710	110.2270	16,534,170	15,000,000	15,389,683		(7,147)			5.625	5.430	MS	248,438	843,750	10/08/2013	03/15/2042
26884U-A*-0	EPR PROPERTIES				2FE	12,000,000	96.4700	11,576,400	12,000,000	12,000,000					4.350	4.350	FA	187,050		07/22/2016	08/22/2024
26884U-A@-8	EPR PROPERTIES				2FE	17,000,000	95.6370	16,258,290	17,000,000	17,000,000					4.560	4.560	FA	277,780		07/22/2016	08/22/2026
26885B-AA-8	EQT MIDSTREAM PARTNERS L				2FE	9,942,200	98.6230	9,862,360	10,000,000	9,953,832		5,071			4.000	4.070	FA	166,667	400,000	07/29/2014	08/01/2024
26885B-AB-6	EQT MIDSTREAM PARTNERS L				2FE	13,886,740	97.4740	13,646,458	14,000,000	13,887,514		774			4.125	4.220	JD	91,438		11/01/2016	12/01/2026
270321-AE-2	EARTHLINK HOLDINGS CORP				4FE	4,969,000	105.5000	4,905,750	4,650,000	4,818,883		(63,532)			7.375	5.740	JD	28,578	342,938	07/11/2014	06/01/2020
27430*-AK-9	EAST PENN MANUFACTURING CO. INC				2	16,000,000	105.8090	16,929,440	16,000,000	16,000,000					7.260	7.260	MN	125,840	1,161,600	04/18/2008	05/22/2018
277432-AH-3	EASTMAN CHEMICAL CO				2FE	9,202,292	108.1800	9,736,218	9,000,000	9,076,747		(24,879)			5.500	5.150	MN	63,250	495,000	01/26/2012	11/15/2019
277432-AL-4	EASTMAN CHEMICAL CO				2FE	13,391,840	99.3750	13,912,598	14,000,000	13,424,074		10,698			4.800	5.080	MS	224,000	672,000	10/23/2013	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO				2FE	34,675,754	99.1740	35,306,158	35,600,000	34,710,728		16,071			4.650	4.810	AO	349,473	1,585,650	07/18/2016	10/15/2044
278058-AW-2	EATON CORP				2FE	1,902,886	130.4350	2,608,700	2,000,000	1,919,668		3,419			7.650	8.150	MN	19,550	153,000	01/13/2000	11/15/2029
278062-AC-8	EATON CORP				2FE	4,983,200	99.0430	4,952,170	5,000,000	4,989,056		1,688			2.750	2.790	MN	22,535	137,500	11/14/2012	11/02/2022
278062-AE-4	EATON CORP				2FE	16,606,442	97.7470	16,617,058	17,000,000	16,609,081		7,583			4.150	4.290	MN	115,624	705,500	12/28/2015	11/02/2042
278865-AL-4	ECOLAB INC				2FE	10,215,450	108.0650	10,806,580	10,000,000	10,116,428		(21,102)			4.350	4.080	JD	27,792	435,000	12/09/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	8,208,529	117.5990	8,855,212	7,530,000	8,150,117		(12,926)			5.500	4.910	JD	26,460	414,150	02/08/2012	12/08/2041
278865-B#-6	ECOLAB INC.				2	10,000,000	102.1760	10,217,600	10,000,000	10,000,000					3.690	3.690	MN	41,000	369,000	10/07/2011	11/21/2018
278865-C*-9	ECOLAB INC.				2	15,000,000	103.6280	15,544,200	15,000,000	15,000,000					4.320	4.320	MN	72,000	648,000	10/07/2011	11/21/2023
27965#-AF-9	EDENS INVESTMENT LTD PARTNERSHIP				2	25,000,000	104.1720	26,043,000	25,000,000	25,000,000					5.300	5.300	MS	441,667	1,325,000	07/08/2010	09/01/2018
283677-AW-2	EL PASO ELECTRIC CO				2FE	9,989,458	115.3050	11,530,530	10,000,000	9,990,977		235			6.000	6.000	MN	76,667	600,000	05/12/2005	05/15/2035
28370T-AE-9	KINDER MORGAN ENER PART				2FE	5,495,988	106.4740	5,323,735	5,000,000	5,478,431		(17,558)			5.000	2.720	AO	62,500		10/25/2016	10/01/2021
28501*-AF-2	ELECTRIC TRANSMISSION TEXAS, LLC				2	15,000,000	105.0660	15,759,900	15,000,000	15,000,000					4.410	4.410	JD	5,513	661,500	06/08/2011	06/28/2021
28501*-AP-0	ELECTRIC TRANSMISSION TEXAS, LLC				2	13,000,000	100.3450	13,044,850	13,000,000	13,000,000					3.480	3.480	JJ	196,040	452,400	07/12/2012	07/25/2022
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS, LLC				2	4,000,000	98.8140	3,952,560	4,000,000	4,000,000					3.600	3.600	MN	16,800	144,000	05/24/2013	11/19/2025
285512-AC-3	ELECTRONIC ARTS INC				2FE	9,524,389	103.3870	9,718,425	9,400,000	9,506,528		(17,861)			3.700	3.390	MS	115,933	180,663	04/20/2016	03/01/2021
285512-AD-1	ELECTRONIC ARTS INC				2FE	7,732,010	105.8850	7,411,978	7,000,000	7,713,644		(18,366)			4.800	3.460	MS	112,000		09/21/2016	03/01/2026
286082-AC-6	ELECTRONICS FOR IMAGING C.S.N.				2	8,382,250	106.0620	8,697,125	8,200,000	8,298,081		(36,630)			0.750	0.290	MS	20,500	61,500	09/10/2014	09/01/2019
291011-BB-9	EMERSON ELECTRIC CO				1FE	7,959,760	127.6850	10,214,864	8,000,000	7,963,456		732			6.125	6.160	AO	103,444	490,000	04/14/2009	04/15/2039
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC				1	17,472,000	101.8300	17,791,738	17,472,000	17,472,000					3.980	3.980	JD	349,624	1,399,905	07/25/2014	06/30/2040
29265A-AS-5	ENERGEN CORP				4FE	1,828,519	101.0000	2,020,000	2,000,000	1,864,073		7,320			7.125	8.060	FA	53,833	142,500	01/10/2001	02/15/2028
29273R-AF-6	ENERGY TRANSFER PARTNERS				2FE	13,467,360	108.3560	13,002,804	12,000,000	13,323,937		(35,538)			6.625	5.680	AO	167,833	795,000	07/20/2012	10/15/2036
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	5,456,190	106.2360	5,311,820	5,000,000	5,096,324		(60,109)			6.700	5.340	JJ	167,500	335,000	01/06/2010	07/01/2018
29273R-AN-9	ENERGY TRANSFER PARTNERS				2FE	11,550,127	103.8260	11,514,392	11,090,000	11,347,525		(56,604)			4.650	4.020	JD	42,974	515,685	03/08/2013	06/01/2021
29273R-AP-4	ENERGY TRANSFER PARTNERS				2FE	32,114,620	102.6760	30,802,800	30,000,000	31,967,049		(39,447)			6.050	5.540	JD	151,250	1,815,000	10/21/2013	06/01/2041
29273R-BF-5	ENERGY TRANSFER PARTNERS				2FE	24,722,600	95.9080	23,977,000	25,000,000	24,724,317		1,973			5.150	5.220	MS	379,097	1,030,000	10/06/2016	03/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29336U-AC-1	ENLINK MIDSTREAM PARTNER				2FE	29,458,595	96.3100	27,448,578	28,500,000	29,417,159		(15,878)			5.600	5.360	AO	399,000	1,596,000	06/16/2014	04/01/2044
29336U-AF-4	ENLINK MIDSTREAM PARTNER				2FE	18,262,888	100.8730	18,414,421	18,255,000	18,262,288		(600)			4.850	4.840	JJ	410,712		07/20/2016	07/15/2026
29364B-10-7	ENTERGY UTILITY HOLDING COMPANY				2FE	20,000,000	122.1970	24,439,400	20,000,000	20,000,000					7.500	7.500	MJSD	66,667	1,808,333	08/26/2015	01/01/2036
29364D-AU-4	ENTERGY ARKANSAS INC				1FE	4,983,550	101.9040	5,095,235	5,000,000	4,984,518		968			3.500	3.530	AO	43,750	127,847	01/05/2016	04/01/2026
29364G-AJ-2	ENTERGY CORP				2FE	14,979,905	93.5440	14,031,630	15,000,000	14,980,215		310			2.950	2.960	MS	162,250		08/16/2016	09/01/2026
29379V-AC-7	ENTERPRISE PRODUCTS OPER				2FE	14,603,800	109.0080	16,351,260	15,000,000	14,890,376		46,475			6.500	6.860	JJ	408,958	975,000	02/06/2009	01/31/2019
29379V-AG-8	ENTERPRISE PRODUCTS OPER				2FE	7,181,920	113.6720	7,957,040	7,000,000	7,161,334		(3,297)			6.125	5.930	AO	90,514	428,750	10/02/2009	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPER				2FE	5,220,500	118.8640	5,943,215	5,000,000	5,201,139		(3,725)			6.450	6.120	MS	107,500	322,500	12/16/2010	09/01/2040
29379V-AY-9	ENTERPRISE PRODUCTS OPER				2FE	9,555,400	94.7810	9,478,180	10,000,000	9,577,067		7,771			4.450	4.720	FA	168,111	445,000	02/05/2014	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPER				2FE	10,732,660	100.9600	11,105,633	11,000,000	10,732,997		3,742			4.850	5.000	MS	157,086	533,500	11/05/2015	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPER				2FE	2,124,540	105.4640	2,109,298	2,000,000	2,124,214		(327)			5.100	4.690	FA	38,533		10/28/2016	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPER				2FE	15,046,650	101.6060	15,240,930	15,000,000	15,036,868		(4,034)			3.750	3.710	FA	212,500	562,500	10/07/2014	02/15/2025
29379V-BF-9	ENTERPRISE PRODUCTS OPER				2FE	15,244,600	96.9120	14,536,920	15,000,000	15,239,122		(2,280)			4.950	4.850	AO	156,750	742,500	12/11/2014	10/15/2054
29379V-BK-8	ENTERPRISE PRODUCTS OPER				2FE	4,994,900	100.7600	5,038,035	5,000,000	4,995,467		567			2.850	2.870	AO	30,083	72,042	04/04/2016	04/15/2021
29379V-BL-6	ENTERPRISE PRODUCTS OPER				2FE	6,983,200	102.4390	7,170,751	7,000,000	6,983,573		373			3.950	3.970	FA	104,456	93,703	04/04/2016	02/15/2027
29481#-AC-7	ERGON INC				2FE	4,987,200	102.3710	5,105,447	4,987,200	4,987,200					5.500	5.500	FMAN	31,239	274,296	03/04/2008	05/20/2018
29717P-AN-7	ESSEX PORTFOLIO LP				2FE	2,109,160	101.8040	2,036,088	2,000,000	2,106,356		(2,804)			3.875	3.030	MN	12,917	38,750	10/12/2016	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP				2FE	14,962,050	98.4900	14,773,560	15,000,000	14,967,461		3,284			3.500	3.530	AO	131,250	525,000	03/10/2015	04/01/2025
29736R-AG-5	ESTEE LAUDER CO INC				1FE	17,400,425	103.4180	18,098,255	17,500,000	17,407,715		3,076			4.375	4.400	JD	34,028	765,625	05/05/2016	06/15/2045
29977A-A*-6	EVERCORE PARTNERS INC				2	15,000,000	100.8530	15,127,950	15,000,000	15,000,000					4.880	4.880	MS	185,033	366,000	03/04/2016	03/31/2021
29977A-A@-4	EVERCORE PARTNERS INC				2	5,000,000	100.5860	5,029,300	5,000,000	5,000,000					5.230	5.230	MS	66,101	130,750	03/04/2016	03/31/2023
30040W-AB-4	EVERSOURCE ENERGY				2FE	22,874,058	98.8740	22,142,855	22,395,000	22,847,785		(26,273)			3.350	3.080	MS	220,902	385,536	05/19/2016	03/15/2026
30161N-AU-5	EXELON CORP				2FE	15,025,100	98.1170	14,717,670	15,000,000	15,023,096		(2,004)			3.400	3.370	AO	107,667	266,333	04/06/2016	04/15/2026
30161N-AV-3	EXELON CORP				2FE	15,004,100	97.8920	14,683,890	15,000,000	15,003,326		(774)			4.450	4.440	AO	140,917	348,583	04/06/2016	04/15/2046
30215*-AQ-1	EXPLORER PIPELINE COMPANY				2	12,500,000	103.1340	12,891,750	12,500,000	12,500,000					6.150	6.150	AO	158,021	768,750	10/29/2007	10/17/2017
30219G-AN-8	EXPRESS SCRIPTS HOLDING				2FE	22,178,530	93.6910	20,612,042	22,000,000	22,171,794		(6,736)			3.400	3.300	MS	249,333	116,355	08/05/2016	03/01/2027
30219G-AP-3	EXPRESS SCRIPTS HOLDING				2FE	10,635,900	95.7420	9,574,260	10,000,000	10,631,540		(4,360)			4.800	4.410	JJ	234,667		07/22/2016	07/15/2046
30231G-AW-2	EXXON MOBIL CORPORATION				1FE	41,886,825	102.4270	40,970,960	40,000,000	41,874,983		(11,842)			4.114	3.840	MS	548,533	508,536	10/28/2016	03/01/2046
302491-AQ-8	FMC CORP				2FE	8,979,398	107.7490	9,481,956	8,800,000	8,864,599		(20,089)			5.200	4.920	JD	20,338	457,600	07/06/2010	12/15/2019
302635-AA-5	FS INVESTMENT CORP				2FE	9,949,800	100.2570	10,025,770	10,000,000	9,973,108		9,799			4.000	4.110	JJ	184,444	400,000	07/07/2014	07/15/2019
30288*-AA-8	FLNG LIQUEFACTION 2, LLC				2FE	25,000,000	96.1570	24,039,250	25,000,000	25,000,000					4.540	4.540	MS	100,889		11/16/2016	03/31/2038
303250-B@-2	FAIR ISAAC CORPORATION				2Z	21,000,000	105.5520	22,165,920	21,000,000	21,000,000					7.180	7.180	MN	226,170	1,507,800	04/04/2008	05/07/2018
30571#-AA-0	FAIRVIEW HEALTH SERVICES				1	14,865,296	103.6510	15,408,028	14,865,296	14,865,296					4.160	4.160	MN	79,017	618,396	07/23/2015	11/15/2043
313747-AT-4	FEDERAL REALTY INVS TRST				1FE	7,189,600	97.5590	7,804,744	8,000,000	7,438,401		75,346			2.750	4.000	JD	18,333	220,000	07/10/2013	06/01/2023
313747-AX-5	FEDERAL REALTY INVESTMEN				1FE	10,309,525	87.7660	9,215,514	10,500,000	10,311,054		1,529			3.625	3.720	FA	178,682		07/12/2016	08/01/2046
314275-AC-2	MACYS RETAIL HLDGS INC				2FE	5,616,650	105.6520	5,282,640	5,000,000	5,569,634		(15,221)			6.375	5.430	MS	93,854	318,750	09/25/2013	03/15/2037
31428X-BD-7	FEDEX CORP				2FE	14,917,650	92.3910	13,858,755	15,000,000	14,918,542		465			4.500	4.520	FA	281,250	675,000	01/07/2015	02/01/2065
31428X-BG-0	FEDEX CORP				2FE	2,239,965	100.7700	2,116,189	2,100,000	2,238,304		(1,661)			4.550	4.150	AO	23,888	49,633	04/28/2016	04/01/2046
31620M-AK-2	FIDELITY NATIONAL INFORM				2FE	18,922,300	101.2730	20,254,660	20,000,000	19,134,909		117,241			3.500	4.290	AO	147,778	700,000	10/09/2015	04/15/2023
31620M-AR-7	FIDELITY NATIONAL INFORM				2FE	23,429,990	108.9130	25,050,082	23,000,000	23,400,334		(28,192)			5.000	4.740	AO	242,778	1,085,417	05/25/2016	10/15/2025
31620R-AE-5	FIDELITY NATIONAL TITLE C.S.B.				2FE	5,602,927	194.3120	8,013,448	4,124,000	4,569,735		(284,111)			4.250	(2.290)	FA	66,213	175,270	11/19/2013	08/15/2018
316773-CL-2	FIFTH THIRD BANCORP				2FE	4,965,300	102.4740	5,123,745	5,000,000	4,980,275		3,357			3.500	3.580	MS	51,528	175,000	03/02/2012	03/15/2022
316773-CP-3	FIFTH THIRD BANCORP				2FE	4,986,500	102.7160	5,135,800	5,000,000	4,990,285		1,146			4.300	4.330	JJ	98,542	215,000	11/18/2013	01/16/2024
31677A-AB-0	FIFTH THIRD BANK				2FE	18,648,730	100.6320	17,972,929	17,860,000	18,622,100		(26,629)			3.850	3.300	MS	202,463	192,500	11/21/2016	03/15/2026
31677Q-BD-0	FIFTH THIRD BANK				1FE	5,062,450	100.6310	5,031,590	5,000,000	5,053,553		(8,897)			2.150	1.440	FA	39,118		09/22/2016	08/20/2018
31677Q-BG-3	FIFTH THIRD BANK				1FE	15,053,122	98.8630	14,682,174	14,851,000	15,045,522		(7,601)			2.250	1.930	JD	15,779	167,074	10/21/2016	06/14/2021
319963-BN-3	FIRST DATA CORPORATION				3FE	5,067,500	103.7500	5,187,500	5,000,000	5,051,164		(12,662)			5.375	5.050	FA	101,528	271,736	09/09/2015	08/15/2023
337738-AP-3	FISERV INC				2FE	9,993,300	101.7030	10,170,360	10,000,000	9,994,037		564			3.850	3.850	JD	32,083	385,000	05/19/2015	06/01/2025
341081-EU-7	FLORIDA POWER & LIGHT CO				1FE	2,392,500	117.5160	2,937,918	2,500,000	2,409,567		2,653			5.400	5.710	MS	45,000	135,000	03/05/2009	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO				1FE	9,928,800	121.1790	12,117,970	10,000,000	9,941,322		1,519			5.650	5.690	FA	235,417	565,000	01/11/2006	02/01/2037
341081-FB-8	FLORIDA POWER & LIGHT CO				1FE	8,000,150	129.1480	9,040,374	7,000,000	7,869,434		(20,887)			5.960	5.020	AO	104,300	417,200	10/02/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT CO				1FE	4,841,565	102.5710	4,615,695	4,500,000	4,840,472		(1,093)			4.125	3.650	FA	77,344		11/10/2016	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CO				1FE	19,559,280	101.9440	19,369,417	19,000,000	19,558,392		(1,641)			4.050	3.860	JD	64,125	567,000	11/09/2016	06/01/2042
341081-FM-4	FLORIDA POWER & LIGHT CO				1FE	20,635,600	101.1040	20,220,860	20,000,000	20,608,380		(27,163)			3.125	2.710	JD	52,083	479,167	07/21/2016	12/01/2025
341099-CB-3	DUKE ENERGY FLORIDA LLC				1FE	6,882,474	115.7060	7,983,749	6,900,000	6,886,518		463			5.900	5.910	MS	135,700	407,100	02/18/2003	03/01/2033
341099-CR-8	DUKE ENERGY FLORIDA LLC				1FE	9,692,300	95.8910	9,589,170	10,000,000	9,715,268		6,154			3.850	4.020	MN	49,194	385,000	01/15/2013	11/15/2042
34487#-AB-3	FOOTBALL CLUB TERM NOTES 2029 TRUST				1FE	7,000,000	101.3480	7,094,360	7,000,000	7,000,000					3.720	3.720	OCT	62,207	264,740	09/24/2014	10/20/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
34487#-AC-1	FOOTBALL CLUB TERM NOTES 2029 TRUST				1FE	5,000,000	101.3670	5,068,350	5,000,000	5,000,000					3.820	3.820	OCT	45,628	194,183	09/24/2014	10/20/2026
345370-CQ-1	FORD MOTOR COMPANY				2FE	29,491,085	94.9400	28,007,507	29,500,000	29,485,167		32			4.750	4.750	JJ	646,132	1,401,250	11/23/2015	01/15/2043
345397-VU-4	FORD MOTOR CREDIT CO LLC				2FE	22,397,700	110.4360	22,087,360	20,000,000	21,346,491		(261,071)			5.875	4.240	FA	486,319	1,175,000	01/30/2013	08/02/2021
345397-XU-2	FORD MOTOR CREDIT CO LLC				2FE	20,770,600	101.3470	20,269,500	20,000,000	20,753,018		(17,582)			4.389	3.880	JJ	421,832	219,450	09/27/2016	01/08/2026
34540U-AA-7	FORD MOTOR CREDIT CO LLC				2FE	4,035,910	100.4460	4,017,860	4,000,000	4,028,027		(7,883)			2.375	1.690	JJ	43,542		09/09/2016	01/16/2018
34959J-AC-2	FORTIVE CORPORATION				2FE	4,982,200	98.5460	4,927,320	5,000,000	4,982,945		745			3.150	3.190	JD	7,000	76,563	06/06/2016	06/15/2026
34959J-AD-0	FORTIVE CORPORATION				2FE	15,324,850	99.0140	14,852,205	15,000,000	15,323,171		(1,679)			4.300	4.170	JD	28,667	313,541	10/17/2016	06/15/2046
35671D-BH-7	FREEPORT-MCMORAN INC				3FE	927,500	97.5000	975,000	1,000,000	930,841		3,341			4.000	5.640	MN	5,222	20,000	09/20/2016	11/14/2021
35906A-AL-2	FRONTIER COMMUNICATIONS				4FE	1,030,000	105.0000	1,050,000	1,000,000	1,026,799		(3,201)			9.250	8.520	JJ	46,250	46,250	04/06/2016	07/01/2021
35906A-AM-0	FRONTIER COMMUNICATIONS				4FE	2,431,750	90.5000	2,443,500	2,700,000	2,450,882		19,132			7.125	9.140	JJ	88,706	96,188	05/12/2016	01/15/2023
35906A-AP-3	FRONTIER COMMUNICATIONS				3FE	3,284,430	94.7500	3,126,750	3,300,000	3,278,358		(2,122)			6.250	6.390	MS	60,729	143,750	09/19/2016	09/15/2021
359694-D#-0	H. B. FULLER COMPANY				2	2,000,000	107.3460	2,146,920	2,000,000	2,000,000					5.610	5.610	JD	4,675	112,200	11/13/2009	12/16/2019
359694-D@-2	H. B. FULLER COMPANY				2	3,000,000	100.4540	3,013,620	3,000,000	3,000,000					5.130	5.130	FA	54,293	153,900	11/13/2009	02/24/2017
359694-E*-3	H. B. FULLER COMPANY				2	2,000,000	107.6250	2,152,500	2,000,000	2,000,000					5.610	5.610	FA	39,582	112,200	11/13/2009	02/24/2020
359694-E@-1	H. B. FULLER COMPANY				2	8,000,000	102.4330	8,194,640	8,000,000	8,000,000					4.120	4.120	MS	106,204	329,600	02/15/2012	03/05/2022
361841-AG-4	GLP CAPITAL LP / FIN II				3FE	2,047,500	103.7500	2,075,000	2,000,000	2,041,546		(5,954)			4.375	3.840	AO	18,472	40,590	04/28/2016	04/15/2021
36246M-AT-6	GTP ACQUISITION PARTNERS				1FE	8,000,000	97.4540	7,796,320	8,000,000	8,000,000					2.350	2.350	MON	8,356	188,000	05/20/2015	06/15/2020
36803R-AA-1	GATOR POWER II HOLDINGS LLC				2FE	20,000,000	98.5740	19,714,800	20,000,000	20,000,000					4.080	4.080	MN	512,267	931,600	08/14/2015	11/01/2020
369604-BD-4	GENERAL ELECTRIC CO				1FE	3,990,600	99.9810	3,999,260	4,000,000	3,994,175		905			2.700	2.720	AO	24,600	108,000	10/01/2012	10/09/2022
369604-BF-9	GENERAL ELECTRIC CO				1FE	17,226,120	100.8850	17,150,467	17,000,000	17,207,890		(4,564)			4.125	4.040	AO	159,729	701,250	01/18/2013	10/09/2042
36962G-3P-7	GENERAL ELECTRIC CO				1FE	9,993,698	125.8520	10,988,217	8,731,000	9,931,782		(26,567)			5.875	4.800	JJ	237,950	454,196	11/03/2016	01/14/2038
36962G-4D-3	GENERAL ELECTRIC CO				1FE	10,557,100	110.4860	11,048,650	10,000,000	10,178,480		(62,706)			6.000	5.250	FA	240,000	600,000	12/18/2009	08/07/2019
36962G-4Y-7	GENERAL ELECTRIC CO				1FE	5,217,850	108.5810	5,429,060	5,000,000	5,103,145		(23,200)			4.625	4.060	JJ	111,771	231,250	08/03/2011	01/07/2021
36962G-6S-8	GENERAL ELECTRIC CO				1FE	4,596,000	101.3470	5,067,385	5,000,000	4,726,826		39,189			3.100	4.130	JJ	74,056	155,000	06/24/2013	01/09/2023
36962G-7K-4	GENERAL ELECTRIC CO				1FE	25,005,250	102.7930	25,698,250	25,000,000	25,004,065		(559)			3.450	3.440	MN	110,208	862,500	09/18/2014	05/15/2024
36962G-XZ-2	GENERAL ELECTRIC CO			1	1FE	21,770,663	133.1120	25,621,571	19,248,000	21,231,471		(80,735)			6.750	5.710	MS	382,554	1,299,240	02/04/2011	03/15/2032
37045V-AD-2	GENERAL MOTORS CO				2FE	5,136,400	101.9900	5,099,505	5,000,000	5,122,603		(13,797)			3.500	2.060	AO	43,264		10/14/2016	10/02/2018
37045V-AJ-9	GENERAL MOTORS CO				2FE	25,748,160	96.3910	26,025,624	27,000,000	25,763,642		15,334			5.200	5.520	AO	351,000	1,222,000	04/12/2016	04/01/2045
37045V-AL-4	GENERAL MOTORS CO				2FE	20,760,730	117.2690	23,453,800	20,000,000	20,756,467		(4,263)			6.750	6.450	AO	337,500	735,750	12/08/2016	04/01/2046
37045X-AQ-9	GENERAL MOTORS FINL CO				2FE	5,234,200	103.7310	5,186,570	5,000,000	5,229,324		(4,876)			4.375	3.310	MS	58,333		11/17/2016	09/25/2021
37045X-AS-5	GENERAL MOTORS FINL CO				2FE	28,930,150	97.5640	29,269,230	30,000,000	29,030,401		85,726			4.000	4.470	JJ	553,333	1,000,000	03/03/2016	01/15/2025
37045X-BF-2	GENERAL MOTORS FINL CO				2FE	15,060,290	103.1740	15,476,205	15,000,000	15,050,390		(9,900)			4.200	4.100	MS	280,000	315,000	03/10/2016	03/01/2021
37045X-BG-0	GENERAL MOTORS FINL CO				2FE	24,136,130	105.0490	23,110,802	22,000,000	24,065,689		(70,441)			5.250	3.980	MS	385,000	315,000	09/27/2016	03/01/2026
37244D-AC-3	GENON ENERGY INC				5FE	1,935,000	70.6870	1,413,750	2,000,000	1,959,256		19,366			9.500	10.760	AO	40,111	190,000	09/15/2015	10/15/2018
372546-AU-5	GEORGE WASHINGTON UNIVER				1FE	14,978,600	108.1300	16,219,545	15,000,000	14,980,449		1,769			4.868	4.870	MS	215,003	880,297	06/26/2015	09/15/2045
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	16,072,330	109.9370	16,490,685	15,000,000	15,526,679		(128,310)			5.400	4.320	MN	135,000	810,000	11/13/2012	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC				2FE	19,999,400	103.0330	20,606,660	20,000,000	19,999,692		8			3.734	3.730	JJ	344,358	746,800	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC				2FE	13,494,735	101.1410	13,654,143	13,500,000	13,494,790		490			3.600	3.600	MS	162,000	486,000	11/03/2014	03/01/2025
373334-JN-2	GEORGIA POWER COMPANY				1FE	7,815,830	120.2720	8,419,096	7,000,000	7,710,870		(16,955)			5.950	5.170	FA	173,542	416,500	10/02/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY				1FE	568,451	114.2740	578,230	506,000	568,329		(121)			5.400	4.540	JD	2,277		12/01/2016	06/01/2040
373334-JW-2	GEORGIA POWER COMPANY				1FE	49,658,560	101.1930	50,596,950	50,000,000	49,632,080		5,257			4.300	4.340	MS	633,056	2,150,000	02/10/2016	03/15/2042
375558-AS-2	GILEAD SCIENCES INC				1FE	22,738,060	115.5830	23,116,600	20,000,000	22,544,579		(57,520)			5.650	4.740	JD	94,167	1,130,000	01/30/2014	12/01/2041
375558-AU-7	GILEAD SCIENCES INC				1FE	5,986,200	107.5840	6,455,046	6,000,000	5,992,193		1,357			4.400	4.420	JD	22,000	264,000	12/06/2011	12/01/2021
375558-AX-1	GILEAD SCIENCES INC				1FE	26,244,116	103.8360	26,478,333	25,500,000	26,224,459		(13,555)			4.800	4.610	AO	306,000	1,224,000	01/25/2016	04/01/2044
375558-BA-0	GILEAD SCIENCES INC				1FE	37,005,345	99.9150	36,469,304	36,500,000	36,993,767		(9,451)			4.500	4.410	FA	684,375	1,642,500	06/10/2015	02/01/2045
375558-BD-4	GILEAD SCIENCES INC				1FE	20,556,090	103.4670	20,693,420	20,000,000	20,546,996		(9,094)			4.750	4.570	MS	316,667	915,694	01/25/2016	03/01/2046
375558-BF-9	GILEAD SCIENCES INC				1FE	4,286,320	101.3930	4,055,748	4,000,000	4,268,909		(17,411)			3.650	2.790	MS	48,667	73,000	04/28/2016	03/01/2026
375558-BG-7	GILEAD SCIENCES INC				1FE	7,973,200	103.7190	8,297,520	8,000,000	7,973,697		756			4.600	4.620	MS	122,667	354,711	09/09/2015	09/01/2035
375558-BH-5	GILEAD SCIENCES INC				1FE	24,962,830	96.7540	24,188,575	25,000,000	24,964,142		1,312			1.950	1.970	MS	136,771		10/24/2016	03/01/2022
375558-BJ-1	GILEAD SCIENCES INC				1FE	4,971,500	95.8860	4,794,330	5,000,000	4,971,519		19			4.000	4.040	MS	56,111		09/15/2016	09/01/2036
375558-BK-8	GILEAD SCIENCES INC				1FE	5,136,150	94.9800	4,749,015	5,000,000	5,135,619		(531)			4.150	3.990	MS	58,215		10/20/2016	03/01/2047
375916-A#-0	GILDAN ACTIVEWEAR INC				1Z	4,000,000	95.3990	3,815,960	4,000,000	4,000,000					2.700	2.700	FA	37,800		07/13/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEARINC				1Z	6,000,000	93.5770	5,614,620	6,000,000	6,000,000					2.910	2.910	FA	61,110		07/13/2016	08/25/2026
376636#-AK-6	GIVAUDAN UNITED STATES INC SENIOR NOTES				2	10,000,000	98.3990	9,839,900	10,000,000	10,000,000					3.300	3.300	FA	132,917	330,000	11/06/2012	02/06/2023
377372-AE-7	GLAXOSMITHKLINE CAP INC				1FE	40,483,876	131.5250	53,004,736	40,300,000	40,414,110		(11,492)			6.375	6.310	MN	328,277	2,569,125	10/02/2009	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC				1FE	41,533,968	103.2710	41,308,600	40,000,000	41,531,259		(5,232)			4.200	3.950	MS	480,667	1,050,000	11/01/2016	03/18/2043
381131-AA-9	GOLDEN NUGGET INC				5FE	3,750,000	106.2500	3,984,375	3,750,000	3,750,000					8.500	8.500	JD	26,563	318,750	11/05/2013	12/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141E-A2-5	GOLDMAN SACHS GROUP INC				1FE	4,539,080	110.8580	4,434,324	4,000,000	4,476,723		(62,357)			7.500	1.750	FA	113,333		09/14/2016	02/15/2019
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	2,059,740	108.4980	2,169,972	2,000,000	2,023,987		(6,789)			5.375	4.960	MS	31,653	107,500	01/28/2011	03/15/2020
38141E-C3-1	GOLDMAN SACHS GROUP INC				1FE	31,339,300	104.9820	31,494,870	30,000,000	31,330,595		(8,105)			4.800	4.500	JJ	692,000	960,000	10/13/2016	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC				2FE	32,937,400	123.4840	38,280,257	31,000,000	32,945,706		(26,104)			6.750	6.170	AO	523,125	1,856,250	08/04/2016	10/01/2037
38141G-FG-4	GOLDMAN SACHS GROUP INC				1FE	2,559,508	104.1740	2,864,791	2,750,000	2,720,797		25,877			5.950	7.010	JJ	74,086	163,625	03/19/2009	01/18/2018
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	4,859,600	105.1910	5,259,575	5,000,000	4,974,510		18,498			6.150	6.570	AO	76,875	307,500	05/08/2009	04/01/2018
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	46,815,660	112.4210	46,092,815	41,000,000	44,827,516		(678,328)			5.750	3.700	JJ	1,028,132	2,357,500	01/29/2015	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	14,563,200	102.1410	15,321,180	15,000,000	14,694,207		43,738			3.625	4.000	JJ	240,156	543,750	11/15/2013	01/22/2023
38141G-VR-2	GOLDMAN SACHS GROUP INC				2FE	18,033,750	101.5840	18,285,138	18,000,000	18,040,702		6,122			4.250	4.210	AO	148,750	637,500	10/28/2016	10/21/2025
38141G-VS-0	GOLDMAN SACHS GROUP INC				1FE	35,555,950	105.5640	36,947,505	35,000,000	35,547,343		(7,497)			4.750	4.640	AO	323,264	1,662,500	04/11/2016	10/21/2045
38141G-VU-5	GOLDMAN SACHS GROUP INC				1FE	10,025,300	99.2730	9,927,390	10,000,000	10,021,839		(3,462)			2.625	2.570	AO	48,125	131,250	04/25/2016	04/25/2021
38143U-8F-1	GOLDMAN SACHS GROUP INC				1FE	15,269,700	100.4620	15,069,360	15,000,000	15,232,422		(37,278)			2.875	2.470	FA	150,938	215,625	04/19/2016	02/25/2021
38143U-8H-7	GOLDMAN SACHS GROUP INC				1FE	31,042,585	100.2930	29,586,671	29,500,000	31,003,797		(38,788)			3.750	3.090	FA	387,188		09/26/2016	02/25/2026
38143Y-AC-7	GOLDMAN SACHS GROUP INC				2FE	10,153,450	119.1770	11,917,720	10,000,000	10,120,517		(3,382)			6.450	6.330	MN	107,500	645,000	01/11/2011	05/01/2036
38145G-AG-5	GOLDMAN SACHS GROUP INC				1FE	14,961,150	97.1560	14,573,400	15,000,000	14,962,320		1,170			2.350	2.400	MN	92,042		10/21/2016	11/15/2021
38145G-AH-3	GOLDMAN SACHS GROUP INC				1FE	9,974,100	97.6980	9,769,850	10,000,000	9,974,084		(16)			3.500	3.530	MN	43,750		11/10/2016	11/16/2026
382550-BE-0	GOODYEAR TIRE & RUBBER				3FE	5,025,000	103.0000	5,150,000	5,000,000	5,019,784		(4,518)			5.125	5.000	MN	32,743	263,368	11/09/2015	11/15/2023
384802-AB-0	WW GRAINGER INC				1FE	12,159,820	107.0630	12,847,620	12,000,000	12,157,390		(2,347)			4.600	4.510	JD	24,533	552,000	03/02/2016	06/15/2045
384802-AC-8	WW GRAINGER INC				1FE	12,993,340	93.6530	12,174,994	13,000,000	12,993,389		49			3.750	3.750	MN	62,292	242,396	10/31/2016	05/15/2046
387328-A#-4	GRANITE CONSTRUCTION INC. SERIES 2007-A				3	12,000,000	103.5590	12,427,080	12,000,000	12,000,000					6.110	6.110	JD	38,697	733,200	11/13/2007	12/12/2019
39121J-A*-1	GREAT RIVER ENERGY				1	11,720,930	108.4690	12,713,576	11,720,930	11,720,930					5.810	5.810	JJ	340,493	729,628	08/13/2009	07/01/2021
39121J-B*-0	GREAT RIVER ENERGY				1	12,000,000	101.3610	12,163,320	12,000,000	12,000,000					3.760	3.760	FA	188,000	451,200	11/05/2014	10/01/2028
39839#-AC-5	GRIFFITH LABORATORIES INT'L				2Z	2,000,000	105.2120	2,104,240	2,000,000	2,000,000					5.550	5.550	JD	58,892	55,500	11/23/2005	12/20/2020
39839#-AF-8	GRIFFITH LABORATORIES INTERNATIONAL INC				2	7,500,000	106.4000	7,980,000	7,500,000	7,500,000					5.470	5.470	JAJO	86,608	410,250	09/27/2013	01/15/2029
39839#-AG-6	GRIFFITH LABORATORIES INTERNATIONAL, INC				2	5,000,000	98.6430	4,932,150	5,000,000	5,000,000					4.300	4.300	FMAN	28,069	215,000	10/03/2014	11/14/2029
402740-AD-6	GULFSTREAM NATURAL GAS				2FE	9,625,500	103.6050	10,360,580	10,000,000	9,651,390		26,941			4.600	5.080	MS	135,444	448,500	01/25/2016	09/15/2025
402740-AE-4	GULFSTREAM NATURAL GAS				2FE	25,141,083	106.0760	25,797,732	24,320,000	25,135,817		(4,106)			5.950	5.700	AO	305,486	1,255,053	07/14/2016	10/15/2045
404119-BN-8	HCA INC				3FE	5,036,438	102.8750	5,143,750	5,000,000	5,031,238		(3,639)			5.000	4.890	MS	73,611	250,000	09/29/2015	03/15/2024
4042Q1-AE-7	HSBC BANK USA NA				1FE	21,973,402	106.0120	23,303,646	21,982,000	22,064,555		10,001			4.875	4.740	FA	378,045	992,843	11/01/2016	08/24/2020
406216-BA-8	HALLIBURTON CO				2FE	4,976,850	98.1970	4,909,895	5,000,000	4,977,502		476			4.500	4.530	MN	28,750	225,000	06/09/2015	11/15/2041
406216-BE-0	HALLIBURTON CO				2FE	43,372,720	102.6890	45,183,468	44,000,000	43,402,013		10,524			4.750	4.840	FA	870,833	2,090,000	11/05/2015	08/01/2043
406216-BG-5	HALLIBURTON CO				2FE	5,615,500	101.5890	5,587,434	5,500,000	5,608,330		(7,170)			3.800	3.530	MN	26,706	210,161	04/27/2016	11/15/2025
406216-BJ-9	HALLIBURTON CO				2FE	9,997,400	105.4620	10,546,280	10,000,000	9,996,969		127			4.850	4.850	MN	61,972	487,694	11/05/2015	11/15/2035
410345-AJ-1	HANESBRANDS INC				3FE	5,030,000	97.0000	4,850,000	5,000,000	5,027,747		(2,253)			4.625	4.530	MN	29,549	121,406	05/04/2016	05/15/2024
41242*-AS-1	HARDWOOD FUNDING, LLC				1FE	9,000,000	99.6130	8,965,170	9,000,000	9,000,000					3.380	3.380	JD	20,280	305,045	05/07/2013	06/07/2023
41242*-AT-9	HARDWOOD FUNDING, LLC				1FE	2,000,000	99.2870	1,985,740	2,000,000	2,000,000					3.530	3.530	JD	4,707	70,796	05/07/2013	06/07/2025
412822-AE-8	HARLEY-DAVIDSON INC				1FE	19,682,880	98.7810	18,768,390	19,000,000	19,681,948		(911)			4.625	4.390	JJ	373,469	277,500	11/04/2016	07/28/2045
413875-AR-6	HARRIS CORPORATION				2FE	5,020,700	101.5860	5,079,340	5,000,000	5,017,539		(1,824)			3.832	3.780	AO	34,062	191,600	04/29/2015	04/27/2025
413875-AT-2	HARRIS CORPORATION				2FE	12,693,387	105.5810	12,937,994	12,254,000	12,693,266		(68)			5.054	4.810	AO	110,101	366,617	11/07/2016	04/27/2045
416515-BA-1	HARTFORD FINL SVCS GRP				2FE	17,437,890	123.4050	17,893,812	14,500,000	17,400,808		(31,044)			6.625	5.110	MS	242,825	645,938	07/20/2016	03/30/2040
416518-AB-4	HARTFORD FINL SVCS GRP				2FE	4,972,800	110.9180	5,545,925	5,000,000	4,983,584		2,570			5.125	5.190	AO	54,097	256,250	04/02/2012	04/15/2022
41781#-AA-3	HARVEY STONE, LLC				2FE	19,396,080	98.8560	19,174,189	19,396,080	19,396,080					4.910	4.910	JD	2,645	1,285,669	06/08/2015	04/15/2026
421924-BK-6	HEALTHSOUTH CORP				4FE	3,585,000	101.2500	3,543,750	3,500,000	3,559,311		(13,702)			5.750	5.250	MN	33,542	201,250	01/21/2015	11/01/2024
42217K-BF-2	WELLTOWER INC				2FE	6,854,890	102.1990	7,153,937	7,000,000	6,865,396		10,506			4.000	4.270	JD	23,333	280,000	03/11/2016	06/01/2025
42251#-AF-1	HEB GROCERY COMPANY				1	3,000,000	101.7160	3,051,480	3,000,000	3,000,000					5.820	5.820	JD	14,550	174,600	04/10/2006	06/01/2017
42251#-AG-9	HEB GROCERY COMPANY				1	6,000,000	114.4860	6,869,160	6,000,000	6,000,000					6.120	6.120	JD	30,600	367,200	04/10/2006	06/01/2022
42251#-AU-8	HEB GROCERY COMPANY LP				1	12,000,000	97.1100	11,653,200	12,000,000	12,000,000					3.540	3.540	MS	107,380	212,400	01/28/2016	03/30/2031
42251#-AV-6	HEB GROCERY COMPANY LP				1	13,000,000	97.4080	12,663,040	13,000,000	13,000,000					3.670	3.670	MS	120,600	238,550	01/28/2016	03/30/2033
42280#-AE-9	HEICO COMPANIES L.L.C.& HEICO HLDGS				2	3,500,000	110.3290	3,861,515	3,500,000	3,500,000					6.500	6.500	JD	6,319	227,500	12/08/2010	12/21/2022
42280#-AF-6	THE HEICO COMPANIES LLC				2Z	2,500,000	94.3170	2,357,925	2,500,000	2,500,000					3.450	3.450	MN	10,542		08/25/2016	11/17/2023
42280#-AG-4	THE HEICO COMPANIES LLC				2Z	10,000,000	92.9300	9,293,000	10,000,000	10,000,000					3.720	3.720	MN	45,467		08/25/2016	11/17/2028
42280#-AH-2	THE HEICO COMPANIES LLC				2Z	2,500,000	91.7150	2,292,875	2,500,000	2,500,000					3.920	3.920	MN	11,978		08/25/2016	11/17/2031
427866-AU-2	HERSHEY COMPANY				1FE	13,459,905	100.8870	13,619,826	13,500,000	13,464,288		3,496			3.200	3.230	FA	156,000	432,000	08/18/2015	08/21/2025
42809H-AD-9	HESS CORP				2FE	28,558,420	101.1130	26,289,614	26,000,000	28,365,895		(51,052)			5.600	4.940	FA	550,044	1,456,000	11/22/2013	02/15/2041
42809H-AG-2	HESS CORP				2FE	10,040,700	99.5420	9,954,220	10,000,000	10,039,363		(1,337)			4.300	4.250	AO	111,083		09/28/2016	04/01/2027
42809H-AH-0	HESS CORP				2FE	10,968,650	103.7820	11,416,020	11,000,000	10,967,604		(1,046)			5.800	5.820	AO	164,817		09/19/2016	04/01/2047
428236-BV-4	HP INC				2FE	5,435,050	106.7390	5,336,980	5,000,000	5,301,230		(55,276)			4.650	3.310	JD	14,208	232,500	07/02/2014	12/09/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42824C-AW-9	HP ENTERPRISE CO				2FE	40,093,050	102.8810	41,152,560	40,000,000	40,095,275		687			4.900	4.860	AO	413,778	1,614,583	05/31/2016	10/15/2025
42824C-AY-5	HP ENTERPRISE CO				2FE	5,156,100	101.0100	5,050,505	5,000,000	5,155,215		(885)			6.350	6.110	AO	67,028	158,958	07/20/2016	10/15/2045
432891-AD-1	HILTON WORLDWIDE FIN LLC				3FE	1,038,750	103.3000	1,033,000	1,000,000	1,026,630		(12,120)			5.625	3.920	AO	11,875	56,250	03/16/2016	10/15/2021
437076-AS-1	HOME DEPOT INC				1FE	18,503,695	126.3360	19,582,111	15,500,000	18,143,516		(81,944)			5.875	4.540	JD	37,943	910,625	11/30/2012	12/16/2036
437076-AU-6	HOME DEPOT INC				1FE	17,992,560	119.1630	20,257,863	17,000,000	17,926,281		(20,833)			5.400	5.000	MS	270,300	918,000	09/11/2013	09/15/2040
437076-BD-3	HOME DEPOT INC				1FE	16,323,500	112.3580	16,853,760	15,000,000	16,260,404		(24,881)			4.875	4.330	FA	276,250	731,250	05/28/2014	02/15/2044
437076-BF-8	HOME DEPOT INC				1FE	9,530,590	106.5690	10,124,112	9,500,000	9,528,288		(527)			4.400	4.380	MS	123,078	418,000	06/16/2014	03/15/2045
437076-BH-4	HOME DEPOT INC				1FE	28,194,300	104.9860	29,396,108	28,000,000	28,196,046		(883)			4.250	4.200	AO	297,500	1,020,000	04/26/2016	04/01/2046
437076-BK-7	HOME DEPOT INC				1FE	9,985,700	102.5550	10,255,560	10,000,000	9,986,955		1,237			3.350	3.360	MS	98,639	335,000	09/08/2015	09/15/2025
437076-BP-6	HOME DEPOT INC				1FE	16,508,320	87.5340	14,880,933	17,000,000	16,509,213		893			3.500	3.630	MS	175,194		10/20/2016	09/15/2056
438516-BB-1	HONEYWELL INTERNATIONAL				1FE	20,423,052	122.0040	19,014,386	15,585,000	20,399,311		(23,741)			5.375	3.470	MS	279,231		10/19/2016	03/01/2041
44106M-AT-9	HOSPITALITY PROPERTIES T				2FE	9,384,100	97.4740	9,260,106	9,500,000	9,404,380		9,319			4.500	4.640	MS	125,875	427,500	09/09/2014	03/15/2025
44416*-AB-2	HUDSON TRANSMISSION MISSION PARTNERS				2FE	13,962,258	98.6890	13,778,836	13,961,876	13,962,258					4.410	4.410	FMAN	53,020	772,888	11/28/2012	05/23/2033
444454-AA-0	HUGHES SATELLITE SYSTEMS				4FE	7,713,991	109.7500	7,859,198	7,161,000	7,648,165		(61,600)			7.625	5.840	JD	62,393	507,901	09/20/2016	06/15/2021
444454-AC-6	HUGHES SATELLITE SYSTEMS				3FE	2,000,000	98.0000	1,960,000	2,000,000	2,000,000					5.250	5.250	FA	44,917		07/20/2016	08/01/2026
44569*-BP-5	HUNT OIL COMPANY				3	10,000,000	70.5310	7,053,100	10,000,000	10,000,000					3.930	3.930	MN	53,492	393,000	10/30/2014	11/12/2024
44569*-BQ-3	HUNT OIL COMPANY				3	7,000,000	71.2830	4,989,810	7,000,000	7,000,000					4.080	4.080	MN	38,873	285,600	10/30/2014	11/12/2026
446150-AG-9	HUNTINGTON BANCSHARES				2FE	10,094,180	113.2250	11,322,520	10,000,000	10,044,637		(9,603)			7.000	6.860	JD	31,111	700,000	12/16/2010	12/15/2020
446150-AJ-3	HUNTINGTON BANCSHARES				2FE	9,980,300	101.4090	10,140,990	10,000,000	9,982,935		2,635			3.150	3.190	MS	93,625	157,500	03/09/2016	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES				2FE	14,977,350	96.9880	14,548,275	15,000,000	14,978,744		1,394			2.300	2.320	JJ	136,083		08/04/2016	01/14/2022
446413-AH-9	HUNTINGTON INGALLS INDUS				3FE	5,040,000	103.8750	5,193,750	5,000,000	5,035,027		(4,249)			5.000	4.870	MN	31,944	248,611	11/06/2015	11/15/2025
447010-AZ-5	HUNTSMAN INTERNATIONAL L				4FE	4,480,100	103.6250	4,663,125	4,500,000	4,483,056		2,956			4.875	4.980	MN	52,406	195,000	03/23/2016	11/15/2020
449298-AF-1	ICRE REIT HOLDINGS				1	7,000,000	104.1300	7,289,100	7,000,000	7,000,000					4.380	4.380	MN	30,660	306,600	12/10/2013	11/25/2026
449298-AG-9	ICRE REIT HOLDINGS				1	20,000,000	103.9190	20,783,800	20,000,000	20,000,000					4.260	4.260	JJ	423,633	852,000	08/28/2013	01/02/2023
449298-AH-7	ICRE REIT HOLDING				1	7,000,000	98.8670	6,920,690	7,000,000	7,000,000					3.310	3.310	JD	10,298	231,700	10/22/2015	12/15/2022
44930#-AE-9	ICL FINANCE INC				2	23,000,000	104.3260	23,994,980	23,000,000	23,000,000					5.160	5.160	JJ	547,247	1,186,800	11/05/2013	01/15/2024
45031#-AC-8	ITC HOLDINGS CORP				2	3,000,000	102.9630	3,088,890	3,000,000	3,000,000					6.230	6.230	MS	52,436	186,900	08/15/2007	09/20/2017
452308-AQ-2	ILLINOIS TOOL WORKS INC				1FE	11,710,710	112.6040	12,386,473	11,000,000	11,687,773		(15,587)			4.875	4.450	MS	157,896	536,250	06/30/2015	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC				1FE	35,850,990	99.9310	38,973,441	39,000,000	35,987,226		61,305			3.900	4.390	MS	507,000	1,209,000	11/18/2016	09/01/2042
45326T-AA-6	INCITEC PIVOT FIN LLC				2FE	7,946,640	107.5830	8,606,648	8,000,000	7,980,495		5,773			6.000	6.090	JD	28,000	480,000	12/03/2009	12/10/2019
454889-AP-1	INDIANA MICHIGAN POWER				2FE	6,489,535	100.9600	6,562,400	6,500,000	6,492,903		989			3.200	3.210	MS	61,244	208,000	03/13/2013	03/15/2023
454889-AQ-9	INDIANA MICHIGAN POWER				2FE	6,975,990	103.7170	7,260,204	7,000,000	6,975,995		5			4.550	4.570	MS	93,781	169,867	02/29/2016	03/15/2046
45685E-AJ-5	VOYA FINANCIAL INC				2FE	6,696,685	109.0950	7,091,221	6,500,000	6,687,514		(3,174)			5.700	5.490	JJ	170,842	370,500	11/04/2013	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO				2FE	12,953,370	118.3280	14,791,025	12,500,000	12,932,271		(7,179)			5.750	5.490	JD	31,944	718,750	09/19/2013	06/15/2043
45687A-AJ-1	INGERSOLL-RAND GL HLD CO				2FE	1,996,300	105.7630	2,115,278	2,000,000	1,997,292		352			4.250	4.270	JD	3,778	85,000	06/17/2013	06/15/2023
457187-AB-8	INGREDION INC				2FE	9,995,700	97.8700	9,787,010	10,000,000	9,995,484		(216)			3.200	3.200	AO	88,000		09/15/2016	10/01/2026
458140-AF-7	INTEL CORP. CV.JR.NT.				1FE	13,330,342	176.3120	20,981,188	11,900,000	12,463,362		(216,208)			3.250	1.270	FA	161,146	386,750	11/19/2013	08/01/2039
458140-AM-2	INTEL CORP				1FE	9,957,300	100.4510	10,045,100	10,000,000	9,973,144		4,085			2.700	2.740	JD	12,000	270,000	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP				1FE	35,611,950	105.4750	36,916,425	35,000,000	35,553,471		(56,974)			3.700	3.470	JJ	546,778	1,295,000	12/15/2015	07/29/2025
458140-AT-7	INTEL CORP				1FE	41,766,250	111.8680	45,866,003	41,000,000	41,749,387		(12,659)			4.900	4.780	JJ	848,244	2,009,000	01/07/2016	07/29/2045
459506-B#-7	INTERNATIONAL FLAVORS & FRAGRANCES INC				2	11,525,100	109.4670	10,946,700	10,000,000	10,864,979		(298,666)			6.350	3.030	MS	165,806	635,000	10/01/2014	09/27/2019
459506-B@-9	INTERNATIONAL FLAVORS & FRAGRANCES INC				2	22,500,000	103.0510	23,186,475	22,500,000	22,500,000					6.250	6.250	MS	367,188	1,406,250	09/18/2007	09/27/2017
459745-GC-3	INTL LEASE FINANCE CORP				2FE	4,999,800	107.7500	5,387,500	5,000,000	4,999,305		1			7.125	7.120	MS	118,750	356,250	08/11/2010	09/01/2018
459745-GQ-2	INTL LEASE FINANCE CORP				2FE	9,184,250	103.6250	9,326,250	9,000,000	9,155,253		(23,148)			4.625	4.170	AO	87,875	346,875	04/29/2016	04/15/2021
460146-CF-8	INTERNATIONAL PAPER CO				2FE	16,887,150	127.4210	18,476,161	14,500,000	16,703,431		(44,175)			7.300	6.060	MN	135,253	1,058,500	09/13/2013	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO				2FE	29,213,860	99.3250	29,300,905	29,500,000	29,224,781		4,647			4.800	4.860	JD	62,933	1,416,000	09/29/2014	06/15/2044
460690-BH-2	INTERPUBLIC GROUP COS				2FE	10,138,650	103.4420	10,344,290	10,000,000	10,081,145		(14,043)			4.000	3.820	MS	117,778	400,000	08/08/2012	03/15/2022
460690-BK-5	INTERPUBLIC GROUP COS				2FE	12,405,049	100.7920	12,553,718	12,455,000	12,423,471		4,435			3.750	3.790	FA	176,446	467,063	04/23/2013	02/15/2023
460690-BL-3	INTERPUBLIC GROUP COS				2FE	20,181,600	102.7490	20,549,920	20,000,000	20,172,076		(10,658)			4.200	4.050	AO	177,333	798,000	07/21/2016	04/15/2024
461070-AG-9	INTERSTATE POWER & LIGHT				1FE	10,077,055	126.7320	12,673,270	10,000,000	10,068,150		(1,408)			6.250	6.190	JJ	288,194	625,000	07/09/2009	07/15/2039
46121Y-B#-8	INTREPID POTASH INC				2FE	6,750,000	96.9100	6,541,425	6,750,000	6,750,000					8.780	8.780	AO	123,469	540,494	08/15/2012	04/16/2025
46121Y-B@-0	INTREPID POTASH INC				2FE	21,221,820	97.6520	20,653,398	21,150,000	21,210,958		(13,515)			8.630	8.560	AO	380,259	1,573,015	05/28/2015	04/14/2023
462478-AA-2	IOWA INTERSTATE RAILROAD, LTD				1FE	25,000,000	103.8310	25,957,750	25,000,000	25,000,000					4.530	4.530	JJ	481,313	553,667	01/01/2016	01/28/2028
46284V-AB-7	IRON MOUNTAIN INC				3FE	2,000,000	102.2500	2,045,000	2,000,000	2,000,000					4.375	4.370	JD	7,292	44,722	05/24/2016	06/01/2021
46623E-KG-3	JPMORGAN CHASE & CO				1FE	33,647,630	98.1470	32,879,379	33,500,000	33,634,086		(13,544)			2.295	2.170	FA	305,394		08/11/2016	08/15/2021
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	11,099,150	107.6730	10,767,300	10,000,000	10,955,858		(143,292)			4.625	2.300	MN	65,521	462,500	04/19/2016	05/10/2021
46625H-JC-5	JPMORGAN CHASE & CO				1FE	15,486,750	106.9790	16,046,925	15,000,000	15,428,742		(60,124)			4.350	3.650	FA	246,500	481,607	04/19/2016	08/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625H-JD-3	JPMORGAN CHASE & CO				1FE	4,973,350	107.8430	5,392,155	5,000,000	4,984,874		2,575			4.500	4.560	JJ	98,125	225,000	01/13/2012	01/24/2022
46625H-JE-1	JPMORGAN CHASE & CO				1FE	22,385,090	101.1290	22,248,380	22,000,000	22,248,447		(39,493)			3.250	3.030	MS	194,639	715,000	05/07/2013	09/23/2022
46625H-JH-4	JPMORGAN CHASE & CO				1FE	23,834,750	101.1130	25,278,250	25,000,000	24,185,681		117,175			3.200	3.800	JJ	346,667	800,000	11/18/2013	01/25/2023
46625H-JJ-0	JPMORGAN CHASE & CO				2FE	4,953,650	99.6410	4,982,095	5,000,000	4,958,446		4,796			3.375	3.520	MN	28,125	168,750	02/25/2016	05/01/2023
46625H-JU-5	JPMORGAN CHASE & CO				1FE	9,454,500	111.2750	10,014,831	9,000,000	9,434,907		(8,054)			4.850	4.530	FA	181,875	436,500	06/16/2014	02/01/2044
46625H-JX-9	JPMORGAN CHASE & CO				1FE	14,940,300	101.7180	15,257,805	15,000,000	14,952,443		5,471			3.625	3.670	MN	72,500	543,750	09/19/2014	05/13/2024
46625H-JY-7	JPMORGAN CHASE & CO				2FE	9,947,500	101.1830	10,118,370	10,000,000	9,957,421		4,606			3.875	3.930	MS	119,479	387,500	09/03/2014	09/10/2024
46625H-KC-3	JPMORGAN CHASE & CO				1FE	19,955,600	97.7550	19,551,100	20,000,000	19,962,897		3,956			3.125	3.150	JJ	274,306	625,000	01/15/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO				1FE	20,785,700	102.8270	20,565,580	20,000,000	20,730,849		(54,152)			3.900	3.380	JJ	359,667	578,500	05/20/2016	07/15/2025
46625H-NJ-5	JPMORGAN CHASE & CO				2FE	40,618,600	102.7420	41,097,120	40,000,000	40,593,950		(24,650)			4.250	4.070	AO	425,000	1,289,167	05/31/2016	10/01/2027
46625H-QJ-2	JPMORGAN CHASE & CO				1FE	5,057,800	99.6850	4,984,285	5,000,000	5,049,802		(7,998)			2.550	2.290	MS	42,500	63,750	04/19/2016	03/01/2021
46625H-QW-3	JPMORGAN CHASE & CO				1FE	4,104,640	98.2550	3,930,216	4,000,000	4,101,646		(2,994)			3.300	2.970	AO	33,000	68,933	09/09/2016	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO				1FE	46,954,360	95.4480	44,860,936	47,000,000	46,953,644		(716)			2.950	2.960	AO	346,625	269,597	07/15/2016	10/01/2026
46625H-RX-0	JPMORGAN CHASE & CO				2FE	9,982,700	97.0180	9,701,860	10,000,000	9,982,551		(149)			3.625	3.640	JD	45,313		11/10/2016	12/01/2027
466313-A@-2	JABIL CIRCUIT, INC				2Z	23,000,000	103.0250	23,695,750	23,000,000	23,000,000					4.900	4.900	JJ	522,803		04/21/2016	07/14/2023
466488-AP-4	HUBER (J.M.) CORPORATION				3	3,323,000	100.1820	3,329,048	3,323,000	3,323,000					5.750	5.750	FA	79,614	191,370	11/22/2005	02/01/2018
47032@-AH-4	JAMES CAMPBELL COMPANY LLC				2	6,000,000	102.4950	6,149,700	6,000,000	6,000,000					4.580	4.580	JD	763	274,800	03/14/2014	09/30/2026
47032@-AJ-0	JAMES CAMPBELL COMPANY LLC				2	2,000,000	102.6200	2,052,400	2,000,000	2,000,000					4.630	4.630	JD	257	92,600	03/14/2014	09/30/2027
472319-AE-2	JEFFERIES GROUP LLC				2FE	6,369,690	109.6710	7,677,019	7,000,000	6,529,196		27,867			6.450	7.340	JD	28,846	451,500	10/23/2009	06/08/2027
472319-AL-6	JEFFERIES GROUP LLC				2FE	8,690,350	104.6540	9,157,234	8,750,000	8,708,771		5,620			5.125	5.210	JJ	200,551	448,438	06/28/2013	01/20/2023
478111-AC-1	JOHNS HOPKINS HEALTH SYS				1FE	19,095,540	94.8260	18,017,092	19,000,000	19,094,772		(768)			3.837	3.800	MN	103,279		11/30/2016	05/15/2046
478160-BV-5	JOHNSON & JOHNSON				1FE	15,245,070	98.5360	14,780,445	15,000,000	15,244,520		(550)			3.700	3.600	MS	185,000		11/17/2016	03/01/2046
478165-AF-0	JOHNSON (S.C.) & SON INC				1FE	3,768,300	115.0490	4,601,988	4,000,000	3,823,361		6,119			5.750	6.180	FA	86,889	230,000	05/14/2004	02/15/2033
481165-AH-1	JOY GLOBAL INC				3FE	7,318,368	124.3000	9,080,115	7,305,000	7,317,062		(305)			6.625	6.600	MN	61,839	483,956	02/17/2011	11/15/2036
481210-AB-7	JRD HOLDINGS LLC				2FE	27,000,000	102.1730	27,586,710	27,000,000	27,000,000					4.650	4.650	AO	212,738	1,255,500	03/26/2012	04/30/2027
481210-AD-3	JRD HOLDINGS LLC				2FE	7,000,000	100.9860	7,069,020	7,000,000	7,000,000					4.130	4.130	MS	75,487	289,100	03/19/2014	03/27/2024
48126B-AA-1	JPMORGAN CHASE & CO				1FE	12,328,000	117.1690	11,716,900	10,000,000	12,316,485		(11,516)			5.400	3.930	JJ	262,500		10/05/2016	01/06/2042
482480-AE-0	KLA-TENCOR CORP				2FE	32,273,570	105.8610	33,346,278	31,500,000	32,150,981		(72,690)			4.650	4.320	MN	244,125	1,464,750	04/16/2015	11/01/2024
48248N-AA-8	KKR GROUP FINANCE CO				1FE	20,064,700	112.6220	22,524,420	20,000,000	20,026,372		(6,671)			6.375	6.330	MS	325,833	1,275,000	09/24/2010	09/29/2020
482539-AA-1	KLX INC				4FE	6,798,678	103.0000	6,890,700	6,690,000	6,782,890		(10,186)			5.875	5.470	JD	32,753	343,394	09/09/2016	12/01/2022
482680-AL-8	KPMG LLP				1	15,000,000	99.6550	14,948,250	15,000,000	15,000,000					3.860	3.860	JD	291,108	287,892	05/07/2015	07/15/2030
482680-AM-6	KPMG, LLP				1	5,000,000	96.3630	4,818,150	5,000,000	5,000,000					3.240	3.240	JD	81,450		05/17/2016	06/30/2026
482680-AN-4	KPMG, LLP				1Z	7,000,000	96.4030	6,748,210	7,000,000	7,000,000					3.410	3.410	JD	43,099		05/17/2016	06/30/2028
48305Q-AB-9	KAISER FOUNDATION HOSPIT				1FE	26,118,022	110.1650	28,037,018	25,450,000	26,075,469		(13,111)			4.875	4.700	AO	310,172	1,240,688	06/16/2015	04/01/2042
485134-BH-2	KANSAS CITY POWER & LT				2FE	4,969,900	118.5340	5,926,730	5,000,000	4,974,980		681			6.050	6.090	MN	38,653	302,500	11/14/2005	11/15/2035
486606-J@-6	KAYNE ANDERSON MLP INVESTMENT COMPANY				1FE	7,000,000	100.5360	7,037,520	7,000,000	7,000,000					3.570	3.570	JD	8,330	298,150	03/22/2013	04/16/2023
491386-C*-7	KENTUCKY POWER CO. SERIES A SENIOR NOTE				2	11,000,000	116.4610	12,810,710	11,000,000	11,000,000					7.250	7.250	JD	28,799	797,500	05/28/2009	06/18/2021
491386-D*-6	KENTUCKY POWER COMPANY				2	13,000,000	102.1360	13,277,680	13,000,000	13,000,000					4.180	4.180	MS	137,359	543,400	06/12/2014	09/30/2026
491674-BG-1	KENTUCKY UTILITIES CO				1FE	3,956,600	114.4650	4,578,624	4,000,000	3,960,441		819			5.125	5.190	MN	34,167	205,000	11/08/2010	11/01/2040
492398-AA-6	KERR-MCGEE/GUNNISON				2	3,384,483	101.6460	3,440,192	3,384,483	3,384,483					6.720	6.720	JJ	95,397	212,001	11/26/2003	01/30/2020
49327M-2A-1	KEY BANK NA				1FE	7,026,950	100.0580	7,004,067	7,000,000	7,021,716		(5,234)			1.650	1.360	FA	48,125		09/21/2016	02/01/2018
49327M-2P-8	KEY BANK NA				1FE	3,501,850	98.6300	3,452,071	3,500,000	3,501,613		(237)			1.600	1.580	FA	20,067		08/18/2016	08/22/2019
49327M-2Q-6	KEY BANK NA				1FE	4,988,550	99.3610	4,968,095	5,000,000	4,988,716		166			2.500	2.540	MN	13,542		11/17/2016	11/22/2021
49337W-AJ-9	KEYSPAN CORP				2FE	5,091,470	113.3580	5,667,915	5,000,000	5,071,161		(2,299)			5.803	5.670	AO	72,538	290,150	08/30/2005	04/01/2035
49427R-AJ-1	KILROY REALTY LP				2FE	15,487,700	100.7060	15,105,915	15,000,000	15,315,856		(48,532)			3.800	3.390	JJ	262,833	570,000	04/12/2013	01/15/2023
49427R-AK-8	KILROY REALTY LP				2FE	12,854,660	97.9510	12,733,656	13,000,000	12,871,660		7,460			4.250	4.350	FA	208,722	552,500	07/30/2014	08/15/2029
494368-BV-4	KIMBERLY-CLARK CORP				1FE	9,389,520	86.9540	8,695,440	10,000,000	9,391,588		2,068			3.200	3.530	JJ	135,111		10/31/2016	07/30/2046
49446R-AN-9	KIMCO REALTY CORP				2FE	4,965,950	101.4770	5,073,890	5,000,000	4,971,066		4,437			3.400	3.500	MN	28,333	175,667	10/07/2015	11/01/2022
49446R-AP-4	KIMCO REALTY CORP				2FE	9,899,850	92.9750	9,297,570	10,000,000	9,902,102		2,252			2.800	2.910	AO	103,444		10/13/2016	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP				2FE	9,921,300	93.3570	9,335,740	10,000,000	9,921,054		(246)			4.125	4.170	JD	58,438		11/01/2016	12/01/2046
494550-AT-3	KINDER MORGAN ENER PART				2FE	27,764,840	105.7210	31,372,855	29,675,000	28,077,351		44,548			5.800	6.290	MS	506,783	1,721,150	06/26/2013	03/15/2035
494550-AY-2	KINDER MORGAN ENER PART				2FE	4,749,940	104.3120	4,902,669	4,700,000	4,708,342		(7,392)			5.950	5.760	FA	105,646	279,650	10/22/2009	02/15/2018
494550-BD-7	KINDER MORGAN ENER PART				2FE	7,183,400	109.7940	7,685,643	7,000,000	7,163,432		(3,206)			6.500	6.300	MS	151,667	455,000	10/05/2009	09/01/2039
49456B-AE-1	KINDER MORGAN INC/DELAWA				2FE	4,111,060	101.4350	4,057,424	4,000,000	4,101,069		(9,991)			3.050	2.120	JD	10,167	61,000	10/31/2016	12/01/2019
49456B-AG-6	KINDER MORGAN INC/DELAWA				2FE	2,276,500	101.4840	2,537,113	2,500,000	2,280,918		4,418			5.300	6.110	JD	11,042	132,500	04/27/2016	12/01/2034
49456B-AH-4	KINDER MORGAN INC/DELAWA				2FE	31,084,302	105.1770	31,553,190	30,000,000	31,076,899		(7,498)			5.550	5.300	JD	138,750	971,250	07/21/2016	06/01/2045
494580-AF-0	KINDRED HEALTHCARE INC				4FE	5,000,000	93.5000	4,675,000	5,000,000	5,000,000					8.750	8.750	JJ	201,736	437,500	12/11/2014	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49461B-AG-9	KINETIC CONCEPT/KCI USA				5FE	7,004,500	105.7500	7,402,500	7,000,000	7,003,901		(599)			9.625	9.600	AO	189,024		09/14/2016	10/01/2021
497266-B*-6	KIRBY CORPORATION				2	26,000,000	97.4690	25,341,940	26,000,000	26,000,000					3.290	3.290	FA	294,638	855,400	11/14/2012	02/27/2023
49803#-AA-0	KITE REALTY GROUP L.P.				2	8,000,000	96.9130	7,753,040	8,000,000	8,000,000					4.230	4.230	MS	104,340	338,400	07/09/2015	09/10/2023
49803#-AB-8	KITE REALTY GROUP L.P.				2	7,000,000	96.0850	6,725,950	7,000,000	7,000,000					4.470	4.470	MS	96,478	312,900	07/09/2015	09/10/2025
500255-AR-5	KOHL'S CORPORATION				2FE	10,455,900	104.8700	10,487,090	10,000,000	10,399,596		(56,304)			4.000	3.050	MN	66,667	400,000	04/15/2016	11/01/2021
50075N-AC-8	MONDELEZ INTERNATIONAL				2FE	9,777,430	124.1250	12,412,500	10,000,000	9,819,529		6,735			6.500	6.680	MN	108,333	650,000	12/03/2009	11/01/2031
50075N-AW-4	MONDELEZ INTERNATIONAL				2FE	8,639,240	125.6220	9,735,767	7,750,000	8,537,953		(16,815)			6.875	6.030	JJ	229,405	532,813	02/22/2010	01/26/2039
50076Q-AE-6	KRAFT HEINZ FOODS CO				2FE	35,606,390	102.3930	35,837,760	35,000,000	35,578,606		(11,924)			5.000	4.880	JD	131,250	1,750,000	06/19/2015	06/04/2042
50077L-AB-2	KRAFT HEINZ FOODS CO				2FE	1,021,060	94.0970	940,979	1,000,000	1,021,001		(59)			4.375	4.240	JD	3,646	22,726	10/28/2016	06/01/2046
50077L-AH-9	KRAFT HEINZ FOODS CO				2FE	3,990,920	100.9500	4,038,008	4,000,000	3,992,831		1,067			2.800	2.850	JJ	55,689	112,000	06/23/2015	07/02/2020
50077L-AK-2	KRAFT HEINZ FOODS CO				2FE	24,471,417	101.3030	23,986,643	23,678,000	24,433,804		(35,172)			3.950	3.490	JJ	431,268	695,748	08/04/2016	07/15/2025
50077L-AM-8	KRAFT HEINZ FOODS CO				2FE	21,578,195	104.6810	20,412,834	19,500,000	21,565,371		(12,114)			5.200	4.520	JJ	467,567	496,022	10/19/2016	07/15/2045
501044-BM-2	KROGER CO				2FE	2,545,275	109.4690	2,736,743	2,500,000	2,507,427		(3,499)			6.800	6.630	JD	7,556	170,000	02/23/1999	12/15/2018
501044-CK-5	KROGER CO				2FE	5,554,100	127.8650	6,393,260	5,000,000	5,497,364		(11,253)			6.900	6.060	AO	72,833	345,000	04/11/2011	04/15/2038
501044-CR-0	KROGER CO				2FE	17,817,560	105.5530	18,999,540	18,000,000	17,828,039		3,233			5.000	5.060	AO	190,000	900,000	07/29/2013	04/15/2042
501044-CT-6	KROGER CO				2FE	28,057,847	107.8090	29,431,884	27,300,000	28,023,436		(14,475)			5.150	4.960	FA	585,813	1,405,950	04/25/2014	08/01/2043
501044-DC-2	KROGER CO				2FE	9,053,970	100.4600	9,041,481	9,000,000	9,050,037		(3,933)			3.500	3.420	FA	131,250	171,500	02/29/2016	02/01/2026
501044-DE-8	KROGER CO				2FE	4,983,800	92.9050	4,645,285	5,000,000	4,984,034		234			2.650	2.680	AO	32,389		09/26/2016	10/15/2026
50106G-AA-0	KRONOS ACQUISITION HOLDI				5FE	5,668,250	99.7500	5,486,250	5,500,000	5,659,870		(8,380)			9.000	8.220	FA	187,000		09/27/2016	08/15/2023
502413-AY-3	L3 TECHNOLOGIES INC				2FE	20,745,145	107.5560	22,049,103	20,500,000	20,583,766		(28,006)			5.200	5.030	AO	225,044	1,066,000	07/01/2010	10/15/2019
502413-BA-4	L3 TECHNOLOGIES INC				2FE	21,293,500	106.8350	21,593,510	20,212,000	20,945,016		(158,694)			4.950	3.920	FA	377,964	747,747	03/11/2016	02/15/2021
502413-BE-6	L3 TECHNOLOGIES INC				2FE	9,948,900	99.4010	9,940,130	10,000,000	9,948,971		71			3.850	3.910	JD	27,806		11/29/2016	12/15/2026
50540R-AS-1	LABORATORY CORP OF AMER				2FE	37,753,363	98.7740	37,182,560	37,644,000	37,750,275		(1,463)			4.700	4.680	FA	737,195	1,707,134	05/04/2016	02/01/2045
512807-AL-2	LAM RESEARCH CORP. CB				2FE	19,123,813	175.4370	23,157,750	13,200,000	16,916,086		(2,207,727)			1.250	(16.230)	MN	21,083	153,750	05/20/2016	05/15/2018
526057-BX-1	LENNAR CORP				3FE	7,022,500	103.2500	7,227,500	7,000,000	7,019,276		(3,224)			4.750	4.670	AO	83,125	191,188	03/22/2016	04/01/2021
527288-BE-3	LEUCADIA NATIONAL CORP				3FE	17,755,380	105.8980	19,061,694	18,000,000	17,817,724		21,233			5.500	5.680	AO	200,750	990,000	10/15/2013	10/18/2023
527288-BF-0	LEUCADIA NATIONAL CORP				3FE	9,878,100	97.5990	9,759,970	10,000,000	9,881,350		1,537			6.625	6.720	AO	125,139	662,500	10/21/2013	10/23/2043
53079E-AG-9	LIBERTY MUTUAL GROUP INC				2FE	17,333,687	119.4830	23,932,485	20,030,000	17,641,669		58,499			6.500	7.720	MS	383,352	1,301,950	08/06/2010	03/15/2035
53079E-BF-0	LIBERTY MUTUAL GROUP INC				2FE	29,257,300	98.6180	29,092,576	29,500,000	29,261,328		3,378			4.850	4.900	FA	596,146	1,430,750	01/25/2016	08/01/2044
53117C-AR-3	LIBERTY PROPERTY LP				2FE	9,964,400	100.5220	10,052,240	10,000,000	9,969,373		3,063			3.750	3.790	AO	93,750	375,000	03/17/2015	04/01/2025
53154*-AB-9	LIBERTY UTILITIES FINANCE GP1				2FE	14,000,000	104.9070	14,686,980	14,000,000	14,000,000					4.490	4.490	JJ	263,663	628,600	05/24/2012	08/01/2022
53154*-AE-3	LIBERTY UTILITIES FINANCE GP1				2	15,000,000	101.1040	15,165,600	15,000,000	15,000,000					3.860	3.860	JJ	242,858	579,000	05/08/2013	07/31/2023
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	16,320,800	108.9380	16,340,760	15,000,000	15,605,216		(174,186)			6.000	4.610	MS	300,000	900,000	03/06/2013	03/01/2020
532457-AM-0	ELI LILLY & CO				1FE	2,029,061	129.7320	2,673,956	2,061,126	2,038,511		1,873			7.125	7.300	JD	12,238	146,855	12/14/1999	06/01/2025
532457-BA-5	ELI LILLY & CO				1FE	5,494,185	120.4970	5,422,388	4,500,000	5,370,904		(27,181)			5.550	4.120	MS	73,538	249,750	02/02/2012	03/15/2037
532457-BC-1	ELI LILLY & CO				1FE	4,950,950	122.4780	6,123,930	5,000,000	4,956,537		1,012			5.950	6.020	MN	38,014	297,500	03/03/2009	11/15/2037
532457-BG-2	ELI LILLY & CO				1FE	39,862,560	105.4550	41,127,723	39,000,000	39,832,634		(16,095)			4.650	4.510	JD	80,600	1,813,500	06/16/2014	06/15/2044
532457-BJ-6	ELI LILLY & CO				1FE	7,209,680	94.8620	6,640,340	7,000,000	7,209,042		(638)			3.700	3.520	MS	86,333		11/04/2016	03/01/2045
53359#-AA-0	LINCOLN ELECTRIC HOLDING COMPANY				1	15,000,000	96.3810	14,457,150	15,000,000	15,000,000					3.150	3.150	FA	171,938	472,500	02/20/2015	08/20/2025
534187-AR-0	LINCOLN NATIONAL CORP				2FE	37,144,762	117.2170	40,117,552	34,225,000	37,112,330		(45,127)			6.150	5.420	AO	491,129	1,513,669	06/22/2016	04/07/2036
534187-AY-5	LINCOLN NATIONAL CORP				2FE	9,110,560	110.4410	8,835,336	8,000,000	8,483,406		(142,271)			6.250	4.160	FA	188,889	500,000	03/26/2012	02/15/2020
534187-BE-8	LINCOLN NATIONAL CORP				2FE	3,146,000	99.6020	3,237,075	3,250,000	3,153,124		7,124			3.350	3.770	MS	33,872	54,438	04/07/2016	03/09/2025
534187-BF-5	LINCOLN NATIONAL CORP				2FE	6,991,740	99.7670	6,983,704	7,000,000	6,991,671		(69)			3.625	3.640	MS	13,392		12/05/2016	12/12/2026
535555-A*-7	LINDSAY CORPORATION				2	16,000,000	96.1040	15,376,640	16,000,000	16,000,000					3.820	3.820	FA	224,107	611,200	01/23/2015	02/19/2030
536210-AD-8	LION INDUSTRIAL PROPERTIES LP				2	3,000,000	98.4720	2,954,160	3,000,000	3,000,000					3.690	3.690	MS	27,983	55,350	02/18/2016	03/31/2023
536210-AE-6	LION INDUSTRIAL PROPERTIES LP				2	7,000,000	98.1640	6,871,480	7,000,000	7,000,000					3.990	3.990	MS	70,601	139,650	02/18/2016	03/31/2026
536210-AG-1	LION INDUSTRIAL PROPERTIES, LP				2	10,000,000	99.0630	9,906,300	10,000,000	10,000,000					4.140	4.140	MS	138,000		02/18/2016	09/01/2026
539830-AF-6	LOCKHEED MARTIN CORP				2FE	19,432,596	129.8210	20,771,504	16,000,000	18,036,577		(159,378)			7.750	5.950	MN	206,667	1,240,000	03/11/2003	05/01/2026
539830-BB-4	LOCKHEED MARTIN CORP				2FE	22,448,544	98.7050	23,491,838	23,800,000	22,514,995		25,673			4.070	4.410	JD	43,052	968,660	04/28/2016	12/15/2042
539830-BL-2	LOCKHEED MARTIN CORP				2FE	37,279,225	108.7720	35,934,116	33,036,000	37,253,534		(25,459)			4.700	3.940	MN	198,400	1,000,902	10/18/2016	05/15/2046
546676-AX-5	LOUISVILLE GAS & ELEC				1FE	12,073,730	105.0930	12,611,184	12,000,000	12,071,454		(1,247)			4.375	4.330	AO	131,250	529,375	09/21/2015	10/01/2045
548661-CJ-4	LOWE'S COMPANIES INC				1FE	2,842,928	118.0660	2,892,622	2,450,000	2,791,665		(11,504)			5.500	4.400	AO	28,447	134,750	02/28/2012	10/15/2035
548661-CP-0	LOWE'S COMPANIES INC				1FE	8,215,830	132.4400	9,270,842	7,000,000	8,049,485		(26,945)			6.650	5.430	MS	137,064	465,500	10/02/2009	09/15/2037
548661-CV-7	LOWE'S COMPANIES INC				1FE	10,751,300	106.1660	10,616,680	10,000,000	10,390,287		(77,819)			3.800	2.890	MN	48,556	380,000	02/01/2012	11/15/2021
548661-CX-3	LOWE'S COMPANIES INC				1FE	45,337,916	106.8690	48,091,140	45,000,000	45,299,714		(7,646)			4.650	4.600	AO	441,750	2,092,500	03/14/2014	04/15/2042
548661-DA-2	LOWE'S COMPANIES INC				1FE	9,886,230	111.2490	10,012,419	9,000,000	9,844,779		(16,934)			5.000	4.390	MS	132,500	450,000	06/16/2014	09/15/2043
548661-DD-6	LOWE'S COS INC				1FE	5,195,050	100.5090	5,025,480	5,000,000	5,161,755		(19,795)			3.125	2.640	MS	46,007	156,250	04/02/2015	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DE-4	LOWE'S COS INC				1FE	25,248,920	101.4220	25,355,550	25,000,000	25,258,152		3,561			4.250	4.170	MS	312,847	722,500	10/26/2016	09/15/2044
549271-AA-2	LUBRIZOL CORP				1FE	995,456	123.4530	1,234,534	1,000,000	996,833		259			7.250	7.300	JD	3,222	72,500	01/19/2001	06/15/2025
549271-AF-1	LUBRIZOL CORP				1FE	13,694,399	125.3470	18,871,126	15,055,000	13,852,699		26,907			6.500	7.240	AO	244,644	978,575	01/25/2010	10/01/2034
55068#-AF-6	LUXOTTICA U.S. HOLDING CORP				1	14,000,000	106.6990	14,937,860	14,000,000	14,000,000					6.770	6.770	JJ	473,900	947,800	05/22/2008	07/01/2018
55068#-AK-5	LUXOTTICA US HOLDINGS CORP				1	20,000,000	105.1830	21,036,600	20,000,000	20,000,000					4.350	4.350	JD	38,667	870,000	10/26/2011	12/15/2021
55280M-AA-4	MAS GEORGIA LFG, LLC				2FE	18,212,363	96.1830	17,517,197	18,212,363	18,212,363					5.000	5.000	JD	75,885	1,365,927	05/27/2015	12/01/2035
552953-CA-7	MGM RESORTS INTL				3FE	12,707,700	111.7500	13,656,968	12,221,000	12,622,164		(53,180)			6.625	5.840	JD	35,984	809,641	04/27/2016	12/15/2021
553283-AB-8	MPH ACQUISITION HOLDINGS				5FE	7,461,750	105.2600	7,368,200	7,000,000	7,440,259		(21,491)			7.125	5.750	JD	41,563	241,063	11/16/2016	06/01/2024
553358-AA-6	MEPT EDGEMOOR OPERATING LP				2	9,000,000	97.5680	8,781,120	9,000,000	9,000,000					3.430	3.420	JD	16,959	139,106	05/25/2016	06/29/2023
553358-AC-2	MEPT EDGEMOOR OPERATING LP				2	2,000,000	95.8960	1,917,920	2,000,000	2,000,000					3.760	3.750	JD	4,596	33,422	05/25/2016	06/29/2028
55336V-AJ-9	MPLX LP				2FE	16,860,595	102.8140	16,964,426	16,500,000	16,856,412		(4,183)			4.875	4.550	JD	67,031	231,563	12/02/2016	06/01/2025
55608B-AA-3	MACQUARIE INFRASTRUCTURE C.S.N				2FE	21,216,723	116.1250	22,063,750	19,000,000	20,211,393		(476,340)			2.875	0.330	JJ	251,882	546,250	03/26/2015	07/15/2019
55616X-AF-4	MACYS RETAIL HLDGS INC				2FE	7,431,300	102.4220	7,681,688	7,500,000	7,440,272		8,972			3.875	4.050	JJ	134,010	145,313	02/24/2016	01/15/2022
55616X-AG-2	MACYS RETAIL HLDGS INC				2FE	14,733,630	92.3940	13,859,100	15,000,000	14,748,592		4,700			5.125	5.240	JJ	354,479	768,750	09/18/2013	01/15/2042
55616X-AJ-6	MACYS RETAIL HLDGS INC				2FE	4,695,950	82.4150	4,120,765	5,000,000	4,708,587		5,598			4.300	4.680	FA	81,222	215,000	08/14/2014	02/15/2043
55616X-AK-3	MACYS RETAIL HLDGS INC				2FE	10,137,700	102.8220	10,282,210	10,000,000	10,098,584		(13,124)			4.375	4.190	MS	145,833	437,500	11/18/2013	09/01/2023
55616X-AN-7	MACYS RETAIL HLDGS INC				2FE	15,499,150	102.3690	15,355,365	15,000,000	15,428,787		(70,363)			3.450	2.680	JJ	238,625	309,062	04/15/2016	01/15/2021
559080-AE-6	MAGELLAN MIDSTREAM PARTN				2FE	17,857,648	110.6660	19,256,041	17,400,000	17,541,618		(50,755)			6.550	6.180	JJ	525,528	1,139,700	08/05/2009	07/15/2019
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST				1FE	5,000,000	103.8720	5,193,600	5,000,000	5,000,000					4.040	4.040	JD	11,783	202,000	08/16/2013	09/10/2023
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST				1FE	11,000,000	104.7820	11,526,020	11,000,000	11,000,000					4.190	4.190	JD	26,886	460,900	08/16/2013	09/10/2025
565849-AE-6	MARATHON OIL CORP				3FE	5,850,180	109.2820	5,464,115	5,000,000	5,786,855		(20,376)			6.600	5.330	AO	82,500	330,000	09/18/2013	10/01/2037
565849-AL-0	MARATHON OIL CORP				3FE	13,797,640	96.9730	13,576,234	14,000,000	13,803,952		5,660			3.850	4.040	JD	44,917	442,750	10/06/2016	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	10,717,137	109.1660	10,935,218	10,017,000	10,482,644		(103,688)			5.125	3.860	MS	171,124	513,371	09/05/2014	03/01/2021
56585A-AH-5	MARATHON PETROLEUM CORP				2FE	42,537,575	88.6500	39,892,815	45,000,000	42,600,322		37,820			4.750	5.100	MS	629,375	2,137,500	11/13/2015	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP				2FE	34,744,710	84.6730	29,635,585	35,000,000	34,747,910		2,161			5.000	5.040	MS	515,278	1,750,000	10/07/2014	09/15/2054
56633#-AK-9	MARCUS CORPORATION, THE				2	8,000,000	105.8790	8,470,320	8,000,000	8,000,000					6.550	6.550	AO	107,711	524,000	03/17/2008	04/17/2020
56633#-AL-7	MARCUS CORPORATION, THE				2	11,000,000	97.9820	10,778,020	11,000,000	11,000,000					4.020	4.020	FA	168,282	442,200	05/23/2013	08/14/2025
57169*-AR-8	MARS INCORPORATED				1	15,000,000	100.4990	15,074,850	15,000,000	15,000,000					3.340	3.340	AO	111,333	501,000	09/19/2012	10/11/2022
57169*-AV-9	MARS INCORPORATED				1FE	18,000,000	94.7080	17,047,440	18,000,000	18,000,000					2.510	2.510	MS	117,970		09/09/2016	09/27/2023
571903-AK-9	MARRIOTT INTERNATIONAL				2FE	11,683,355	100.8370	11,848,383	11,750,000	11,709,000		6,365			3.250	3.310	MS	112,441	381,875	09/07/2012	09/15/2022
573284-AJ-5	MARTIN MARIETTA MATERIAL				2FE	18,277,865	106.2810	20,724,834	19,500,000	18,376,293		24,635			6.250	6.770	MN	203,125	1,218,750	07/24/2013	05/01/2037
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	5,310,150	105.5890	5,279,475	5,000,000	5,071,651		(52,677)			6.600	5.420	AO	69,667	330,000	12/16/2011	04/15/2018
573334-AD-1	MRT MID PART/MRT MID FIN				4FE	2,394,750	98.7500	2,295,938	2,325,000	2,357,945		(14,143)			7.250	6.510	FA	63,679	168,563	03/14/2014	02/15/2021
575634-AS-9	MASSACHUSETTS ELECTRIC				1FE	9,966,054	120.7290	12,072,950	10,000,000	9,969,338		604			5.900	5.920	MN	75,389	590,000	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC				1FE	15,245,350	96.0100	14,401,635	15,000,000	15,244,978		(372)			4.004	3.900	FA	243,577		11/08/2016	08/15/2046
575767-AJ-7	MASS MUTUAL LIFE INS CO				1FE	21,196,985	110.2730	22,054,700	20,000,000	21,126,963		(23,099)			5.375	4.970	JD	89,583	1,075,000	06/16/2014	12/01/2041
575767-AK-4	MASS MUTUAL LIFE INS CO				1FE	11,922,150	91.7200	11,465,038	12,500,000	11,923,231		1,081			4.500	4.740	AO	118,750	225,000	11/21/2016	04/15/2065
577081-BA-9	MATTEL INC				2FE	4,994,100	97.6050	4,880,270	5,000,000	4,994,495		395			2.350	2.370	FA	47,653		08/02/2016	08/15/2021
578454-AD-2	MAYO CLINIC				1FE	10,119,100	98.3210	9,832,120	10,000,000	10,118,182		(918)			4.128	4.060	MN	52,747	272,907	03/15/2016	11/15/2052
58013M-EC-4	MCDONALD'S CORP				2FE	9,320,620	125.6380	11,307,456	9,000,000	9,273,228		(6,478)			6.300	6.040	AO	119,700	567,000	11/19/2007	10/15/2037
58013M-EF-7	MCDONALD'S CORP				2FE	13,267,400	124.6190	14,954,292	12,000,000	13,093,410		(27,972)			6.300	5.540	MS	252,000	756,000	10/02/2009	03/01/2038
58013M-EZ-3	MCDONALD'S CORP				2FE	10,042,700	105.7910	10,579,160	10,000,000	10,040,905		(1,425)			4.700	4.660	JD	28,722	470,000	12/03/2015	12/09/2035
581557-BC-8	MCKESSON CORP				2FE	10,837,520	101.7260	9,969,168	9,800,000	10,801,202		(20,205)			4.883	4.230	MS	140,902	422,380	03/14/2016	03/15/2044
581557-BE-4	MCKESSON CORP				2FE	10,206,200	103.0670	10,306,710	10,000,000	10,156,556		(19,527)			3.796	3.540	MS	111,771	379,600	05/14/2014	03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION C				2FE	4,998,650	113.0090	5,650,485	5,000,000	4,998,314		25			5.900	5.900	MN	49,167	295,000	10/29/2009	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION C				2FE	14,082,525	96.6340	13,528,802	14,000,000	14,078,778		(1,513)			4.600	4.560	JD	53,667	644,000	05/28/2014	06/01/2044
582839-AH-9	MEAD JOHNSON NUTRITION C				2FE	6,997,060	102.2390	7,156,730	7,000,000	6,997,155		380			4.125	4.130	MN	36,896	298,375	10/29/2015	11/15/2025
585055-BD-7	MEDTRONIC INC				1FE	22,130,280	107.4150	23,631,498	22,000,000	22,124,938		(2,494)			4.625	4.580	MS	299,597	1,017,500	12/18/2014	03/15/2044
585055-BS-4	MEDTRONIC INC				1FE	19,505,980	102.9710	19,564,566	19,000,000	19,425,395		(45,085)			3.500	3.180	MS	195,806	665,000	02/18/2015	03/15/2025
585055-BU-9	MEDTRONIC INC				1FE	86,581,833	108.1420	87,378,817	80,800,000	86,441,323		(90,666)			4.625	4.190	MS	1,100,339	3,441,000	11/03/2016	03/15/2045
586054-AB-4	MEMORIAL SLOAN-KETTERING				1FE	10,696,205	96.5630	9,656,340	10,000,000	10,695,012		(1,193)			4.125	3.760	JJ	206,250		11/03/2016	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING				1FE	30,237,900	97.0260	29,107,830	30,000,000	30,237,411		(909)			4.200	4.150	JJ	630,000	1,155,000	05/25/2016	07/01/2055
589331-AM-9	MERCK SHARP & DOHME CORP				1FE	3,511,275	122.1640	4,581,158	3,750,000	3,543,278		5,147			5.750	6.230	MN	27,552	215,625	05/18/2009	11/15/2036
589331-AN-7	MERCK SHARP & DOHME CORP				1FE	9,936,900	108.3020	10,830,210	10,000,000	9,981,142		6,837			5.000	5.080	JD	1,389	500,000	06/22/2009	06/30/2019
58933Y-AF-2	MERCK & CO INC				1FE	19,349,735	100.3870	19,575,465	19,500,000	19,388,750		15,473			2.800	2.890	MN	65,217	546,000	06/19/2014	05/18/2023
58933Y-AJ-4	MERCK & CO INC				1FE	6,050,760	102.7170	6,163,056	6,000,000	6,049,766		(994)			4.150	4.090	MN	29,742	249,000	01/05/2016	05/18/2043
58933Y-AT-2	MERCK & CO INC				1FE	27,152,080	95.3540	25,745,634	27,000,000	27,154,858		2,778			3.700	3.660	FA	391,275	222,000	10/31/2016	02/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
59001A-AN-2	MERITAGE HOMES CORP				3FE	2,121,337	108.5000	2,337,090	2,154,000	2,149,331		498			7.150	7.140	AO	32,513	154,011	01/27/2014	04/15/2020
59022C-AB-9	BANK OF AMERICA CORP				2FE	24,299,600	113.0830	28,270,750	25,000,000	24,496,134		35,805			6.220	6.490	MS	457,861	1,555,000	03/09/2011	09/15/2026
59048@-AA-6	MESA AIRLINES INC				1FE	17,876,028	107.3010	19,181,157	17,876,028	17,876,028					4.750	4.750	JJ	391,535	497,674	11/24/2015	01/15/2028
59156R-AM-0	METLIFE INC				1FE	10,057,620	117.6630	11,766,380	10,000,000	10,038,775		(3,191)			5.700	5.630	JD	25,333	570,000	10/05/2009	06/15/2035
59156R-AT-5	METLIFE INC				1FE	16,209,428	111.8640	16,857,950	15,070,000	15,409,990		(150,085)			7.717	6.440	FA	439,337	1,162,952	02/11/2011	02/15/2019
59156R-BD-9	METLIFE INC				1FE	34,683,310	98.4160	34,445,810	35,000,000	34,702,850		6,156			4.125	4.170	FA	553,438	1,443,750	05/28/2014	08/13/2042
59156R-BG-2	METLIFE INC				1FE	16,967,404	108.2660	17,539,092	16,200,000	16,935,396		(13,711)			4.875	4.570	MN	105,300	789,750	02/10/2016	11/13/2043
59156R-BN-7	METLIFE INC				1FE	34,306,115	95.8940	34,522,164	36,000,000	34,350,342		28,651			4.050	4.320	MS	486,000	1,012,500	08/31/2016	03/01/2045
59217G-BS-7	MET LIFE GLOB FUNDING I				1FE	2,998,590	99.3600	2,980,815	3,000,000	2,998,779		189			1.350	1.370	MS	11,925		09/08/2016	09/14/2018
594457-C@-0	MICHIGAN CONSOLIDATED GAS COMPANY				1	14,000,000	105.0740	14,710,360	14,000,000	14,000,000					6.040	6.040	AO	178,516	845,600	04/02/2008	04/15/2018
594457-D#-7	MICHIGAN CONSOLIDATED GAS COMPANY				1	7,000,000	112.5140	7,875,980	7,000,000	7,000,000					6.360	6.360	MS	148,400	445,200	06/18/2008	08/20/2020
594918-AJ-3	MICROSOFT CORP				1FE	19,656,450	106.2590	21,251,820	20,000,000	19,693,749		6,922			4.500	4.600	AO	225,000	900,000	10/29/2010	10/01/2040
594918-BE-3	MICROSOFT CORP				1FE	26,976,370	94.5780	28,373,430	30,000,000	27,014,326		28,570			4.000	4.550	FA	463,333	1,200,000	01/05/2016	02/12/2055
594918-BM-5	MICROSOFT CORP				1FE	20,407,050	108.7690	21,753,840	20,000,000	20,403,045		(3,331)			4.750	4.630	MN	153,056	950,000	02/19/2016	11/03/2055
59531#-AF-7	MID - AMERICA APARTMENTS, L.P.				2	17,000,000	101.3270	17,225,590	17,000,000	17,000,000					4.170	4.170	MN	61,044	708,900	08/17/2012	11/30/2022
59562V-AM-9	BERKSHIRE HATHAWAY ENERG				1FE	10,192,100	124.8870	12,488,790	10,000,000	10,165,683		(4,527)			6.125	5.970	AO	153,125	612,500	04/20/2010	04/01/2036
60040#-AA-0	MILLENNIUM PIPELINE COMPANY, L.L.C.				2FE	8,789,378	105.4500	9,268,399	8,789,378	8,789,378					5.330	5.330	MJSD	118,420	351,355	07/20/2010	06/30/2027
607120-EZ-1	MOBILE AIRPORT AUTHORITY				1	17,892,109	102.0000	18,249,951	17,892,109	17,892,109					3.810	3.810	MN	98,466	1,338,590	07/18/2013	11/09/2032
60871R-AG-5	MOLSON COORS BREWING CO				2FE	15,475,975	94.5310	14,652,336	15,500,000	15,476,915		940			3.000	3.010	JJ	224,750		06/28/2016	07/15/2026
610202-BP-7	MONONGAHELA POWER CO				2FE	9,997,660	116.8820	11,688,230	10,000,000	9,997,825		24			5.400	5.400	JD	24,000	540,000	11/20/2013	12/15/2043
61166W-AE-1	MONSANTO CO				2FE	9,321,840	111.9000	11,078,150	9,900,000	9,550,456		30,071			5.500	6.030	FA	205,700	544,500	04/12/2007	08/15/2025
61166W-AP-6	MONSANTO CO				1FE	4,880,550	96.6490	4,832,480	5,000,000	4,882,042		1,492			4.400	4.550	JJ	101,444	110,000	05/16/2016	07/15/2044
61166W-AQ-4	MONSANTO CO				1FE	45,091,950	90.0690	40,531,410	45,000,000	45,088,721		(1,614)			4.700	4.680	JJ	975,250	1,997,500	05/13/2016	07/15/2064
61166W-AT-8	MONSANTO CO				1FE	16,885,843	99.9790	16,531,544	16,535,000	16,842,316		(43,528)			2.750	2.310	JJ	209,673	227,356	04/25/2016	07/15/2021
615394-AK-9	MOOG INC				3FE	4,975,000	102.0000	5,100,000	5,000,000	4,973,584		1,797			5.250	5.320	JD	21,875	262,500	02/16/2016	12/01/2022
617446-6Q-7	MORGAN STANLEY				1FE	9,811,100	105.7520	10,575,280	10,000,000	9,964,381		24,997			6.625	6.890	AO	165,625	662,500	09/08/2008	04/01/2018
617446-7X-1	MORGAN STANLEY				2FE	36,546,595	106.8280	36,855,902	34,500,000	36,244,817		(142,309)			5.000	4.300	MN	177,292	1,675,000	10/25/2016	11/24/2025
617446-8C-6	MORGAN STANLEY				1FE	20,226,300	102.5010	20,500,340	20,000,000	20,205,617		(20,119)			4.000	3.850	JJ	351,111	800,000	12/15/2015	07/23/2025
617448-AJ-0	Morgan Advanced Materials				2	15,000,000	103.1330	15,469,950	15,000,000	15,000,000					6.120	6.120	JD	58,650	918,000	01/29/2007	12/19/2017
61746B-DJ-2	MORGAN STANLEY				1FE	19,529,398	102.7140	19,977,951	19,450,000	19,528,504		(12,218)			3.750	3.660	FA	255,281	729,375	04/21/2015	02/25/2023
61746B-DQ-6	MORGAN STANLEY				1FE	10,018,000	102.5570	10,255,700	10,000,000	10,014,137		(1,689)			3.875	3.850	AO	66,736	387,500	09/18/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY				1FE	22,308,000	101.0100	22,222,332	22,000,000	22,292,129		(15,871)			3.875	3.690	JJ	364,681	426,250	05/19/2016	01/27/2026
61746B-EA-0	MORGAN STANLEY				1FE	24,929,350	98.9120	24,728,200	25,000,000	24,938,135		8,785			2.500	2.560	AO	121,528	312,500	04/25/2016	04/21/2021
61747W-AL-3	MORGAN STANLEY				1FE	46,900,894	110.8130	48,536,401	43,800,000	46,455,563		(226,707)			5.500	3.990	JJ	1,023,825	1,650,000	10/24/2016	07/28/2021
61747Y-CJ-2	MORGAN STANLEY				1FE	34,074,250	108.3960	35,770,680	33,000,000	33,382,297		(128,560)			5.625	5.150	MS	505,313	1,856,250	01/07/2011	09/23/2019
61747Y-DY-8	MORGAN STANLEY				1FE	29,253,690	99.6560	29,897,070	30,000,000	29,270,065		12,942			4.300	4.450	JJ	551,833	1,075,000	04/11/2016	01/27/2045
617482-4M-3	MORGAN STANLEY				2FE	4,982,300	107.1730	5,358,695	5,000,000	4,988,383		1,634			4.875	4.920	MN	40,625	243,750	10/18/2012	11/01/2022
61761J-3R-8	MORGAN STANLEY				1FE	29,921,400	95.5370	28,661,280	30,000,000	29,924,449		3,049			3.125	3.150	JJ	406,250		09/27/2016	07/27/2026
61761J-ZN-2	MORGAN STANLEY				2FE	28,281,850	98.9900	28,954,838	29,250,000	28,343,647		61,295			3.950	4.320	AO	218,238	1,155,375	02/11/2016	04/23/2027
61980A-AC-7	MOTIVA ENTERPRISES LLC				2FE	4,990,200	108.0630	5,403,165	5,000,000	4,996,285		1,045			5.750	5.770	JJ	132,569	287,500	01/06/2010	01/15/2020
620076-AK-5	MOTOROLA SOLUTIONS INC				2FE	5,461,300	110.2830	5,514,180	5,000,000	5,321,408		(28,240)			6.500	5.550	MS	108,333	325,000	05/20/2011	09/01/2025
620076-BF-5	MOTOROLA SOLUTIONS INC				2FE	9,463,780	100.1160	9,511,068	9,500,000	9,472,348		2,908			4.000	4.040	MS	126,667	380,000	04/29/2015	09/01/2024
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC				2FE	12,906,875	108.1350	13,956,849	12,906,875	12,906,875					6.560	6.560	JD	37,631	846,691	03/15/2010	03/25/2030
628464-B#-5	MYERS INDUSTRIES, INC				3	6,000,000	99.5210	5,971,260	6,000,000	6,000,000					5.450	5.450	JJ	150,783	327,000	09/20/2013	01/15/2026
628464-B@-7	MYERS INDUSTRIES, INC				3	14,000,000	99.4900	13,928,600	14,000,000	14,000,000					5.300	5.300	JJ	342,144	742,000	09/20/2013	01/15/2024
628530-AV-9	MYLAN INC				2FE	4,498,650	94.4210	4,248,968	4,500,000	4,498,711		61			3.125	3.130	JJ	64,844		07/18/2016	01/15/2023
628530-BC-0	MYLAN INC				2FE	37,107,730	93.6450	33,712,308	36,000,000	37,058,642		(19,217)			5.400	5.190	MN	172,800	1,944,000	06/16/2014	11/29/2043
628782-AJ-3	NATURE'S BOUNTY CO/THE				5FE	4,771,128	103.5000	4,926,600	4,760,000	4,767,898		(3,230)			7.625	7.540	MN	46,377	175,862	11/18/2016	05/15/2021
628852-AH-8	NCI BUILDING SYSTEMS INC				4FE	1,045,000	108.0000	1,080,000	1,000,000	1,036,112		(7,468)			8.250	7.200	JJ	38,042	82,500	10/07/2015	01/15/2023
62913T-AC-6	NGL ENRGY PART LP/FIN CO				4FE	745,000	102.2500	761,763	745,000	745,000					6.875	6.870	AO	10,813	51,219	10/10/2013	10/15/2021
62927#-AF-3	NFL VENTURES LP				1FE	4,871,652	100.5760	4,899,713	4,871,652	4,871,652					3.480	3.480	AO	35,790	169,534	06/12/2015	04/15/2031
62927#-AG-1	NFL VENTURES LP				1FE	10,000,000	100.4630	10,046,300	10,000,000	10,000,000					3.570	3.570	AO	75,367	357,000	06/12/2015	04/15/2032
62927@-AA-6	NHL US FUNDING LP				2FE	4,000,000	101.7660	4,070,640	4,000,000	4,000,000					4.180	4.180	MJSD	8,824	167,200	09/19/2014	09/29/2024
62927@-AB-4	NHL US FUNDING LP				2FE	29,000,000	102.3000	29,667,000	29,000,000	29,000,000					4.330	4.330	MJSD	66,273	1,255,700	09/19/2014	09/29/2026
62952E-AA-5	NYU HOSPITALS CENTER				1FE	5,021,550	95.5870	4,779,380	5,000,000	5,021,349		(201)			4.428	4.400	JJ	110,700	110,700	02/04/2016	07/01/2042
62952E-AB-3	NYU HOSPITALS CENTER				1FE	12,155,780	116.4320	13,971,924	12,000,000	12,148,413		(2,432)			5.750	5.650	JJ	345,000	690,000	10/17/2013	07/01/2043
62952E-AC-1	NYU HOSPITALS CENTER				1FE	20,431,470	104.2660	20,853,380	20,000,000	20,416,452		(8,059)			4.784	4.640	JJ	478,400	956,800	07/01/2015	07/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
629568-AX-4	NABORS INDUSTRIES INC				3FE	8,978,628	101.6520	8,640,420	8,500,000	8,788,603		(55,065)			4.625	3.820	MS	115,753	393,125	05/15/2013	09/15/2021
62963#-AE-1	NRP OPERATING LLC				3	6,609,856	92.5000	5,920,000	6,400,000	6,527,923		(31,624)			5.820	5.480	MS	96,224	396,480	04/09/2010	03/28/2024
62963#-AF-8	NRP (OPERATING) LLC				3	4,285,714	101.5000	4,350,000	4,285,714	4,285,714					8.380	8.380	MS	95,771	375,214	02/26/2009	03/25/2019
62963#-AG-6	NRP (OPERATING) LLC				3	7,272,727	100.5000	7,309,091	7,272,727	7,272,727					8.920	8.920	MS	172,994	676,000	02/26/2009	03/25/2024
631005-BF-1	NARRAGANSETT ELECTRIC				1FE	9,214,465	98.1360	9,322,968	9,500,000	9,227,985		5,352			4.170	4.350	JD	23,109	396,150	06/10/2015	12/10/2042
637071-AJ-0	NATIONAL OILWELL VARCO I				2FE	6,974,800	92.6730	6,487,145	7,000,000	6,984,282		2,411			2.600	2.640	JD	15,167	182,000	11/15/2012	12/01/2022
637071-AK-7	NATIONAL OILWELL VARCO I				2FE	22,192,590	76.7700	18,808,748	24,500,000	22,258,846		43,496			3.950	4.540	JD	80,646	967,750	07/21/2015	12/01/2042
637417-AG-1	NATIONAL RETAIL PROP INC				2FE	9,480,810	102.1820	9,707,338	9,500,000	9,485,246		1,657			3.900	3.920	JD	16,467	370,500	05/05/2014	06/15/2024
637432-CG-8	NATIONAL RURAL UTIL COOP				1FE	1,993,408	108.4510	2,169,030	2,000,000	1,997,961		897			6.550	6.600	MN	21,833	131,000	03/02/1999	11/01/2018
637432-CT-0	NATIONAL RURAL UTIL COOP			1	1FE	17,261,972	141.7920	19,850,978	14,000,000	16,428,972		(95,198)			8.000	6.200	MS	373,333	1,120,000	07/28/2004	03/01/2032
637432-MQ-5	NATIONAL RURAL UTIL COOP				1FE	5,979,360	102.2150	6,132,948	6,000,000	5,988,574		2,006			3.050	3.090	FA	69,133	183,000	01/26/2012	02/15/2022
637432-MV-4	NATIONAL RURAL UTIL COOP				1FE	9,992,300	102.5840	10,258,410	10,000,000	9,994,235		698			3.400	3.400	MN	43,444	340,000	10/29/2013	11/15/2023
638671-AL-1	NATIONWIDE MUTUAL INSURA				1FE	28,951,460	98.9240	28,687,989	29,000,000	28,951,853		752			4.950	4.960	AO	275,138	1,435,500	06/13/2014	04/22/2044
63946B-AD-2	NBCUNIVERSAL MEDIA LLC				1FE	9,984,500	109.3520	10,935,240	10,000,000	9,992,958		1,694			5.150	5.170	AO	87,264	515,000	04/27/2010	04/30/2020
63946B-AG-5	NBCUNIVERSAL MEDIA LLC				1FE	11,050,950	123.2090	12,320,900	10,000,000	10,996,678		(22,262)			5.950	5.190	AO	148,750	595,000	06/12/2014	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC				1FE	12,485,431	102.1860	12,773,338	12,500,000	12,484,586		196			4.450	4.450	JJ	256,493	489,500	01/25/2016	01/15/2043
64072T-AC-9	CSC HOLDINGS LLC				3FE	2,483,750	109.2500	2,731,250	2,500,000	2,486,124		2,478			6.625	6.710	JJ	76,372	126,979	09/28/2015	10/15/2025
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION PRIV PLACE				2FE	11,466,366	110.8960	12,715,742	11,466,366	11,466,366					6.210	6.210	MJSD	1,978	712,061	02/13/2008	06/30/2027
641423-BP-2	NEVADA POWER CO				1FE	7,627,730	132.0450	10,563,664	8,000,000	7,682,367		7,402			6.650	7.020	AO	133,000	532,000	06/21/2006	04/01/2036
641423-BU-1	NEVADA POWER CO				1FE	8,662,150	131.3830	11,036,172	8,400,000	8,629,804		(5,481)			6.750	6.500	JJ	283,500	567,000	10/29/2009	07/01/2037
641423-CA-4	NEVADA POWER CO				1FE	6,208,700	117.1280	5,856,420	5,000,000	6,104,589		(27,242)			5.450	4.000	MN	34,819	272,500	12/07/2012	05/15/2041
646025-C*-5	NEW JERSEY RESOURCES CORP.				1	10,000,000	99.0620	9,906,200	10,000,000	10,000,000					3.540	3.540	FA	130,783		02/19/2016	08/18/2026
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE, INC				2	11,000,000	98.0700	10,787,700	11,000,000	11,000,000					3.640	3.640	JJ	167,946	400,400	07/17/2014	07/30/2024
649322-AA-2	NY & PRESBYTERIAN HOSPIT				1FE	18,565,100	97.0570	19,411,400	20,000,000	18,601,412		23,863			4.024	4.450	FA	335,333	804,800	06/18/2015	08/01/2045
649322-AD-6	NY & PRESBYTERIAN HOSPIT				1FE	5,154,250	93.5620	4,678,100	5,000,000	5,154,221		(29)			4.063	3.900	FA	103,268		11/03/2016	08/01/2056
64952G-AF-5	NEW YORK LIFE INSURANCE				1FE	48,147,193	131.5300	63,134,640	48,000,000	48,133,401		(2,584)			6.750	6.720	MN	414,000	3,240,000	12/21/2009	11/15/2039
651229-AQ-9	NEWELL BRANDS INC				2FE	5,309,300	102.2730	5,113,690	5,000,000	5,293,803		(15,497)			4.000	3.130	JD	16,667	100,000	07/12/2016	12/01/2024
651229-AU-0	NEWELL BRANDS INC				2FE	22,349,300	101.7690	22,389,312	22,000,000	22,302,262		(47,038)			3.150	2.790	AO	346,023	348,425	04/21/2016	04/01/2021
651229-AW-6	NEWELL BRANDS INC				2FE	31,108,936	104.3780	30,687,132	29,400,000	31,032,826		(76,110)			4.200	3.460	AO	308,700	620,830	07/13/2016	04/01/2026
651229-AX-4	NEWELL BRANDS INC				2FE	10,309,050	112.7090	11,270,980	10,000,000	10,301,370		(7,680)			5.375	5.120	AO	134,375	270,243	03/29/2016	04/01/2036
651229-AY-2	NEWELL BRANDS INC				2FE	45,413,894	114.8020	45,335,547	39,490,000	45,379,851		(34,044)			5.500	4.540	AO	542,988	608,361	10/20/2016	04/01/2046
651587-AF-4	NEWMARKET CORP				2FE	10,118,020	101.7920	10,179,240	10,000,000	10,075,659		(11,085)			4.100	3.950	JD	18,222	410,000	12/13/2012	12/15/2022
651639-AP-1	NEWMONT MINING CORP				2FE	24,548,110	93.8250	25,567,340	27,250,000	24,581,010		32,900			4.875	5.590	MS	391,151	664,219	06/29/2016	03/15/2042
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	4,980,800	106.7150	5,335,755	5,000,000	4,993,774		2,077			4.881	4.920	FA	92,197	244,050	08/05/2009	08/15/2019
65364U-AE-6	NIAGARA MOHAWK POWER				1FE	28,829,692	96.5380	29,888,196	30,960,000	28,933,917		39,218			4.119	4.540	MN	116,897	1,275,242	12/28/2015	11/28/2042
654106-AF-0	NIKE INC				1FE	9,985,800	94.3490	9,434,930	10,000,000	9,985,876		76			2.375	2.390	MN	46,181		10/18/2016	11/01/2026
654106-AG-8	NIKE INC				1FE	15,415,835	90.3020	14,448,368	16,000,000	15,416,992		1,157			3.375	3.570	MN	105,000		12/14/2016	11/01/2046
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	1,305,366	109.1980	1,381,365	1,265,000	1,282,100		(4,124)			5.450	5.040	MS	20,300	68,943	07/23/2010	09/15/2020
65473Q-AT-0	NISOURCE FINANCE CORP				2FE	2,991,720	109.1550	3,274,650	3,000,000	2,997,968		845			6.800	6.830	JJ	94,067	204,000	05/15/2008	01/15/2019
65473Q-AX-1	NISOURCE FINANCE CORP				2FE	10,660,600	118.7230	11,872,380	10,000,000	10,623,819		(12,390)			5.950	5.470	JD	26,444	595,000	10/18/2013	06/15/2041
65473Q-BA-0	NISOURCE FINANCE CORP				2FE	5,295,400	103.3120	5,165,640	5,000,000	5,183,598		(28,026)			3.850	3.160	FA	72,722	192,500	10/12/2012	02/15/2023
65473Q-BB-8	NISOURCE FINANCE CORP				2FE	9,585,640	110.6420	9,957,852	9,000,000	9,559,130		(10,891)			5.250	4.820	FA	178,500	472,500	06/16/2014	02/15/2043
65473Q-BD-4	NISOURCE FINANCE CORP				2FE	33,611,788	116.5950	39,351,116	33,750,000	33,612,637		1,917			5.650	5.670	FA	794,531	1,906,875	10/07/2013	02/01/2045
654894-AF-1	NOBLE ENERGY INC				2FE	11,553,320	121.6990	12,169,910	10,000,000	10,980,078		(65,309)			8.000	6.650	AO	200,000	800,000	04/04/2005	04/01/2027
655044-AE-5	NOBLE ENERGY INC				2FE	12,000,150	111.0310	13,323,828	12,000,000	11,999,803		(42)			6.000	5.990	MS	240,000	720,000	04/01/2011	03/01/2041
655044-AF-2	NOBLE ENERGY INC				2FE	9,993,400	104.0680	10,406,870	10,000,000	9,996,270		634			4.150	4.150	JD	18,444	415,000	12/05/2011	12/15/2021
655044-AG-0	NOBLE ENERGY INC				2FE	14,962,000	101.8610	15,279,210	15,000,000	14,963,339		593			5.250	5.260	MN	100,625	787,500	11/25/2013	11/15/2043
655044-AJ-4	NOBLE ENERGY INC				2FE	31,253,280	100.2940	31,091,388	31,000,000	31,242,949		(5,478)			5.050	4.990	MN	200,036	1,565,500	04/12/2016	11/15/2044
655663-E@-7	NORDSON CORPORATION				2	18,000,000	97.8840	17,619,120	18,000,000	18,000,000					2.890	2.890	JJ	221,085	520,200	05/05/2015	07/28/2025
655664-AR-1	NORDSTROM INC				2FE	28,555,640	98.5370	27,590,472	28,000,000	28,530,360		(10,555)			5.000	4.860	JJ	645,556	1,400,000	01/11/2016	01/15/2044
655844-AE-8	NORFOLK SOUTHERN CORP				2FE	3,332,940	102.2850	3,068,553	3,000,000	3,010,552		(29,132)			7.700	6.660	MN	29,517	231,000	02/20/1998	05/15/2017
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	41,817	133.9500	49,562	37,000	39,817		(183)			7.800	6.760	MN	369	2,886	08/21/1998	05/15/2027
655844-AW-8	NORFOLK SOUTHERN CORP				2FE	16,792,233	114.3870	18,664,592	16,317,000	16,655,576		(34,748)			5.590	5.240	MN	111,481	912,120	10/10/2012	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP				2FE	22,918,163	114.8650	26,324,784	22,918,000	22,918,042		(11)			5.640	5.630	MN	157,981	1,292,575	10/15/2009	05/17/2029
655844-BQ-0	NORFOLK SOUTHERN CORP				2FE	29,620,410	103.6480	27,985,122	27,000,000	29,612,456		(7,954)			4.450	3.870	JD	53,400	600,750	11/08/2016	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP				2FE	3,316,080	106.3260	3,189,792	3,000,000	3,313,689		(2,391)			4.650	4.020	JJ	64,325	65,100	11/02/2016	01/15/2046
662352-AB-9	NORTHWELL HEALTHCARE INC				1FE	11,041,845	124.1750	13,659,283	11,000,000	11,038,104		(631)			6.150	6.120	MN	112,750	676,500	10/02/2013	11/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
665772-CC-1	NORTHERN STATES PWR-MINN				1FE	9,943,200	129.8390	12,983,970	10,000,000	9,951,785		1,138			6.200	6.240	JJ	310,000	620,000	06/19/2007	07/01/2037
665772-CJ-6	NORTHERN STATES PWR-MINN				1FE	10,263,045	91.7570	9,634,527	10,500,000	10,264,005		960			3.400	3.530	FA	134,867		11/04/2016	08/15/2042
665828-AF-6	NORTHERN TIER ENERGY LLC				4FE	2,455,750	103.8750	2,441,063	2,350,000	2,389,773		(19,585)			7.125	6.140	MN	21,395	167,438	12/20/2012	11/15/2020
665859-AP-9	NORTHERN TRUST CORP				1FE	4,994,300	104.8690	5,243,470	5,000,000	4,995,338		413			3.950	3.960	AO	33,465	197,500	10/28/2013	10/30/2025
668131-AA-3	NORTHWESTERN MUTUAL LIFE				1FE	3,836,290	123.1380	4,617,698	3,750,000	3,827,266		(1,611)			6.063	5.890	MS	57,472	227,363	06/16/2010	03/30/2040
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	11,253,000	107.2640	10,726,470	10,000,000	10,517,888		(147,382)			4.400	2.750	AO	81,889	440,000	09/14/2011	04/24/2020
66989H-AG-3	NOVARTIS CAPITAL CORP				1FE	14,893,050	103.0500	15,457,530	15,000,000	14,918,460		9,528			3.400	3.480	MN	77,917	510,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP				1FE	8,927,640	107.8440	9,705,960	9,000,000	8,930,174		1,281			4.400	4.440	MN	60,500	396,000	02/18/2014	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP				1FE	17,309,630	100.9180	16,146,976	16,000,000	17,304,054		(5,576)			4.000	3.540	MN	72,889	320,000	10/28/2016	11/20/2045
670346-AH-8	NUCOR CORP				2FE	8,079,757	124.8990	9,991,952	8,000,000	8,068,313		(1,584)			6.400	6.320	JD	42,667	512,000	01/03/2008	12/01/2037
670346-AN-5	NUCOR CORP				2FE	50,630,775	112.8450	57,325,260	50,800,000	50,634,981		1,797			5.200	5.220	FA	1,100,667	2,641,600	12/03/2015	08/01/2043
67059T-AC-9	NUSTAR LOGISTICS LP				3FE	7,482,792	99.0000	7,425,000	7,500,000	7,489,662		1,708			4.750	4.780	FA	148,438	356,250	01/30/2012	02/01/2022
67066G-AD-6	NVIDIA CORP				2FE	14,978,330	97.6100	14,641,545	15,000,000	14,979,306		976			2.200	2.230	MS	96,250		09/13/2016	09/16/2021
67066G-AE-4	NVIDIA CORP				2FE	9,979,600	96.1450	9,614,580	10,000,000	9,979,796		196			3.200	3.220	MS	93,333		09/13/2016	09/16/2026
67103H-AE-7	O'REILLY AUTOMOTIVE INC				2FE	11,376,379	99.3460	11,231,088	11,305,000	11,374,281		(2,098)			3.550	3.460	MS	118,169	208,467	08/23/2016	03/15/2026
674599-CL-7	OCCIDENTAL PETROLEUM COR				1FE	4,988,800	97.4040	4,870,205	5,000,000	4,988,602		(198)			4.100	4.110	FA	30,750		11/02/2016	02/15/2047
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATION				2	11,309,673	107.8430	11,814,509	10,955,286	11,300,475		(17,140)			6.710	6.240	AO	312,587	423,239	08/25/2016	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATION				2	17,773,082	107.9470	18,310,854	16,962,819	17,635,066		(65,416)			6.710	6.120	AO	403,965	819,508	08/25/2016	02/15/2026
678858-BN-0	OKLAHOMA G&E CO				1FE	13,736,450	96.0890	12,491,622	13,000,000	13,731,364		(5,086)			3.900	3.560	MN	84,500	253,500	10/26/2016	05/01/2043
678858-BQ-3	OKLAHOMA G&E CO				1FE	4,630,280	98.6760	4,440,452	4,500,000	4,628,519		(1,761)			4.000	3.820	JD	8,000	140,000	12/13/2016	12/15/2044
68233J-AF-1	ONCOR ELECTRIC DELIVERY				1FE	7,246,988	144.0340	10,082,408	7,000,000	7,221,663		(4,185)			7.500	7.200	MS	175,000	525,000	05/29/2009	09/01/2038
68233J-BB-9	ONCOR ELECTRIC DELIVERY				1FE	9,722,700	95.8750	9,587,580	10,000,000	9,723,207		507			3.750	3.910	AO	93,750		11/16/2016	04/01/2045
682680-AN-3	ONEOK INC				3FE	16,375,935	97.0000	16,490,000	17,000,000	16,454,788		13,818			6.000	6.280	JD	45,333	1,020,000	07/27/2010	06/15/2035
68268N-AD-5	ONEOK PARTNERS LP				2FE	4,897,250	116.2780	5,813,915	5,000,000	4,908,657		1,891			6.850	7.010	AO	72,306	342,500	07/16/2009	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP				2FE	7,948,800	109.9890	8,799,176	8,000,000	7,952,650		831			6.125	6.170	FA	204,167	490,000	01/21/2011	02/01/2041
68268N-AP-8	ONEOK PARTNERS LP				2FE	2,179,780	107.2620	2,145,240	2,000,000	2,176,729		(3,051)			4.900	3.610	MS	28,856		11/01/2016	03/15/2025
68389X-AH-8	ORACLE CORP				1FE	14,897,400	125.8390	18,875,880	15,000,000	14,908,504		1,835			6.125	6.170	JJ	441,510	918,750	07/01/2009	07/08/2039
68389X-AM-7	ORACLE CORP				1FE	17,930,340	116.2110	19,755,887	17,000,000	17,878,955		(20,437)			5.375	4.990	JJ	421,340	913,750	03/18/2014	07/15/2040
68389X-AP-0	ORACLE CORP				1FE	4,993,900	98.9290	4,946,485	5,000,000	4,996,168		593			2.500	2.510	AO	26,389	125,000	10/18/2012	10/15/2022
68389X-AU-9	ORACLE CORP				1FE	8,979,570	101.8900	9,170,154	9,000,000	8,983,961		1,835			3.400	3.420	JJ	147,050	306,000	06/30/2014	07/08/2024
68389X-AV-7	ORACLE CORP				1FE	9,996,000	103.3980	10,339,840	10,000,000	9,996,246		138			4.300	4.300	JJ	206,639	430,000	06/30/2014	07/08/2034
68389X-BG-9	ORACLE CORP				1FE	40,616,855	99.4620	41,774,040	42,000,000	40,630,848		12,052			4.375	4.550	MN	234,792	1,837,500	01/21/2016	05/15/2055
68715#-AA-7	ORORA DGP				2Z	8,000,000	96.8220	7,745,760	8,000,000	8,000,000					3.260	3.260	JJ	119,533	260,800	04/28/2015	07/16/2023
68964*-AB-7	OTTER TAIL CORPORATION				2	14,000,000	102.4670	14,345,380	14,000,000	14,000,000					5.950	5.950	FA	314,689	833,000	07/27/2007	08/20/2017
693476-BF-9	PNC FINANCIAL SERVICES				1FE	5,112,200	110.9480	5,547,435	5,000,000	5,034,159		(12,644)			6.700	6.390	JD	19,542	335,000	06/24/2009	06/10/2019
69349L-AK-4	PNC BANK NA				1FE	18,290,115	98.5540	19,710,900	20,000,000	18,841,377		164,970			2.950	4.030	JJ	247,472	590,000	06/25/2013	01/30/2023
69349L-AM-0	PNC BANK NA				1FE	17,028,900	103.1050	17,528,003	17,000,000	17,026,257		(4,005)			3.800	3.760	JJ	279,933	646,000	06/16/2014	07/25/2023
69351U-AM-5	PPL ELECTRIC UTILITIES				1FE	21,731,430	129.4940	27,841,210	21,500,000	21,702,819		(4,231)			6.250	6.170	MN	171,701	1,343,750	06/04/2009	05/15/2039
69351U-AR-4	PPL ELECTRIC UTILITIES				1FE	7,776,860	111.5000	7,805,063	7,000,000	7,775,391		(1,469)			4.750	4.050	JJ	153,319		11/21/2016	07/15/2043
69351U-AT-0	PPL ELECTRIC UTILITIES				1FE	8,909,130	101.6280	8,130,280	8,000,000	8,904,444		(4,686)			4.150	3.510	AO	83,000		10/04/2016	10/01/2045
69352P-AD-5	PPL CAPITAL FUNDING INC				2FE	14,488,513	105.3910	14,491,318	13,750,000	14,185,593		(74,898)			4.200	3.520	JD	25,667	577,500	09/13/2012	06/15/2022
69352P-AJ-2	PPL CAPITAL FUNDING INC				2FE	10,500,850	105.7510	10,575,110	10,000,000	10,478,003		(8,864)			5.000	4.680	MS	147,222	500,000	04/24/2014	03/15/2044
69352P-AL-7	PPL CAPITAL FUNDING INC				2FE	17,797,962	95.6670	16,933,201	17,700,000	17,794,187		(3,775)			3.100	3.030	MN	70,112	271,301	07/27/2016	05/15/2026
693627-AY-7	DUKE ENERGY INDIANA INC				1FE	13,334,015	120.5040	16,268,054	13,500,000	13,355,909		3,644			6.120	6.210	AO	174,420	826,200	07/24/2009	10/15/2035
694308-GE-1	PACIFIC GAS & ELECTRIC			1	1FE	7,853,420	125.1460	8,760,276	7,000,000	7,699,032		(24,848)			6.050	5.160	MS	141,167	423,500	10/02/2009	03/01/2034
694308-GN-1	PACIFIC GAS & ELECTRIC				2FE	8,973,510	111.0130	9,991,179	9,000,000	8,991,115		3,374			8.250	8.280	AO	156,750	742,500	11/13/2008	10/15/2018
694308-GQ-4	PACIFIC GAS & ELECTRIC				2FE	8,774,412	127.2980	11,100,429	8,720,000	8,767,185		(1,066)			6.250	6.200	MS	181,667	545,000	05/22/2009	03/01/2039
694308-GS-0	PACIFIC GAS & ELECTRIC				2FE	5,088,700	117.1280	5,856,420	5,000,000	5,083,326		(1,826)			5.400	5.270	JJ	124,500	270,000	09/17/2013	01/15/2040
694308-GZ-4	PACIFIC GAS & ELECTRIC				2FE	1,943,100	105.0290	2,100,582	2,000,000	1,945,983		1,105			4.450	4.630	AO	18,789	89,000	03/18/2014	04/15/2042
694308-HH-3	PACIFIC GAS & ELECTRIC				1FE	31,017,576	109.7370	30,287,605	27,600,000	30,976,551		(26,393)			4.750	3.980	FA	495,267	665,000	09/28/2016	02/15/2044
694308-HL-4	PACIFIC GAS & ELECTRIC				1FE	10,001,300	102.2750	10,227,520	10,000,000	10,001,064		(30)			4.300	4.290	MS	126,611	430,000	08/05/2015	03/15/2045
694308-HN-0	PACIFIC GAS & ELECTRIC				1FE	24,707,630	101.6230	23,373,313	23,000,000	24,698,775		(8,855)			4.250	3.820	MS	287,819	246,736	10/26/2016	03/15/2046
694308-HP-5	PACIFIC GAS & ELECTRIC				1FE	9,973,400	97.9710	9,797,120	10,000,000	9,975,086		1,686			2.950	2.980	MS	98,333	147,500	02/23/2016	03/01/2026
694476-AD-4	PACIFIC LIFECORP				2FE	15,879,100	102.2130	16,865,162	16,500,000	15,910,336		9,866			5.125	5.370	JJ	354,693	845,625	11/22/2013	01/30/2043
695114-BZ-0	PACIFICORP				1FE	7,473,000	114.8850	8,616,428	7,500,000	7,478,722		662			5.250	5.270	JD	17,500	393,750	06/08/2005	06/15/2035
695114-CB-2	PACIFICORP				1FE	15,172,485	125.7620	19,178,766	15,250,000	15,184,705		1,663			6.100	6.130	FA	387,604	930,250	05/07/2008	08/01/2036
695114-CG-1	PACIFICORP				1FE	4,993,750	129.5350	6,476,765	5,000,000	4,994,200		120			6.250	6.250	AO	65,972	312,500	09/28/2007	10/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114-CL-0	PACIFICORP				1FE	12,905,410	127.2400	15,268,872	12,000,000	12,788,125		(18,957)			6.000	5.470	JJ	332,000	720,000	10/02/2009	01/15/2039
698525-AA-0	PANOCHE ENERGY CENTER				2FE	24,672,135	109.7210	26,100,350	23,787,926	24,538,033		(91,933)			6.885	6.310	FA	550,482	1,637,799	05/20/2014	07/31/2029
70109H-AJ-4	PARKER-HANNIFIN CORP				1FE	10,031,433	127.5190	12,751,970	10,000,000	10,026,368		(602)			6.250	6.220	MN	79,861	625,000	05/14/2008	05/15/2038
70109H-AN-5	PARKER-HANNIFIN CORP				1FE	15,031,720	105.6310	15,844,770	15,000,000	15,030,591		(581)			4.450	4.430	MN	74,167	667,500	06/23/2015	11/21/2044
70202#-AE-5	PARSONS CORPORATION				2	6,000,000	106.8490	6,410,940	6,000,000	6,000,000					4.980	4.980	JJ	149,400	298,800	04/08/2014	07/01/2024
70202#-AF-2	PARSONS CORPORATION				2	10,000,000	108.4690	10,846,900	10,000,000	10,000,000					5.130	5.130	JJ	256,500	513,000	04/08/2014	07/15/2026
702150-AC-7	PARTY CITY HOLDINGS INC				4FE	6,394,500	104.5000	6,583,500	6,300,000	6,379,006		(15,494)			6.125	5.730	FA	145,775	192,938	03/10/2016	08/15/2023
70342#-AC-2	PATTERSON COMPANIES INC				2	10,554,150	104.2200	10,422,000	10,000,000	10,199,538		(159,873)			5.750	3.980	MS	153,333	575,000	10/01/2014	03/19/2018
70342#-AG-3	PATTERSON COMPANIES INC				2	12,000,000	97.6490	11,717,880	12,000,000	12,000,000					3.480	3.480	MS	113,680	417,600	03/05/2015	03/23/2025
703481-A*-2	PATTERSON - UTI ENERGY, INC				2	15,000,000	95.0180	14,252,700	15,000,000	15,000,000					4.970	4.970	AO	178,092	745,500	08/13/2010	10/05/2020
705098-AA-5	PEBBLEBROOK HOTEL TRUST				2	9,000,000	99.3060	8,937,540	9,000,000	9,000,000					4.700	4.700	JD	35,250	430,050	09/09/2015	12/01/2023
705098-AB-3	PEBBLEBROOK HOTEL TRUST				2	16,000,000	99.1020	15,856,320	16,000,000	16,000,000					4.930	4.930	JD	65,733	801,947	09/09/2015	12/01/2025
707569-AR-0	PENN NATIONAL GAMING INC				4FE	8,129,720	104.2500	8,340,000	8,000,000	8,103,252		(23,145)			5.875	5.370	MN	78,333	382,847	06/23/2016	11/01/2021
708696-BV-0	PENNSYLVANIA ELECTRIC CO				2FE	18,464,817	114.8050	21,181,633	18,450,000	18,461,359		(331)			6.150	6.140	AO	283,669	1,134,675	11/06/2009	10/01/2038
713291-AH-5	PEPCO HOLDINGS LLC				2FE	14,152,668	121.7610	15,908,075	13,065,000	13,896,444		(30,047)			7.450	6.770	FA	367,707	973,343	05/04/2004	08/15/2032
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	18,835,583	136.7190	23,556,735	17,230,000	18,372,405		(63,457)			7.000	6.190	MS	402,033	1,206,100	08/02/2006	03/01/2029
713448-BS-6	PEPSICO INC				1FE	18,001,240	110.7800	18,832,617	17,000,000	17,967,294		(22,386)			4.875	4.480	MN	138,125	828,750	06/26/2015	11/01/2040
713448-CQ-9	PEPSICO INC				1FE	20,605,954	103.2730	21,997,192	21,300,000	20,624,084		12,099			4.250	4.440	AO	173,506	905,250	07/01/2015	10/22/2044
713448-DP-0	PEPSICO INC				1FE	15,755,510	91.0980	14,575,792	16,000,000	15,755,960		450			3.450	3.530	AO	130,333		10/19/2016	10/06/2046
717081-CY-7	PFIZER INC				1FE	8,925,420	144.4480	10,111,409	7,000,000	8,684,455		(38,940)			7.200	5.330	MS	148,400	504,000	10/02/2009	03/15/2039
717081-DE-0	PFIZER INC				1FE	49,593,080	103.5180	49,688,736	48,000,000	49,596,410		(1,602)			4.300	4.080	JD	91,733	1,741,500	10/31/2016	06/15/2043
717081-DH-3	PFIZER INC				1FE	18,965,475	101.7640	19,844,019	19,500,000	19,115,997		52,107			3.000	3.330	JD	26,000	585,000	01/10/2014	06/15/2023
717081-DK-6	PFIZER INC				1FE	31,248,640	105.6250	32,743,936	31,000,000	31,240,142		(4,648)			4.400	4.350	MN	174,289	1,364,000	06/03/2015	05/15/2044
717081-DT-7	PFIZER INC				1FE	5,806,320	120.6750	6,033,770	5,000,000	5,787,872		(18,303)			5.600	4.510	MS	82,444	280,000	12/28/2015	09/15/2040
718172-AL-3	PHILIP MORRIS INTL INC				1FE	5,235,000	101.3410	5,067,060	5,000,000	5,227,071		(7,929)			2.900	1.910	MN	18,528	72,500	10/24/2016	11/15/2021
718172-AM-1	PHILIP MORRIS INTL INC				1FE	43,795,877	100.8200	44,260,156	43,900,000	43,808,706		276			4.375	4.380	MN	245,413	1,920,625	12/17/2014	11/15/2041
718172-AW-9	PHILIP MORRIS INTL INC				1FE	18,778,982	96.7680	20,297,214	20,975,000	18,904,651		38,996			4.125	4.790	MS	281,196	865,219	08/13/2013	03/04/2043
718172-BD-0	PHILIP MORRIS INTL INC				1FE	35,007,850	107.5620	36,571,352	34,000,000	34,972,157		(18,670)			4.875	4.680	MN	211,792	1,657,500	07/29/2015	11/15/2043
718172-BL-2	PHILIP MORRIS INTL INC				1FE	20,000,600	98.7410	19,748,200	20,000,000	20,005,636		5,036			4.250	4.240	MN	120,417	743,750	10/25/2016	11/10/2044
718507-BH-8	CONOCOPHILLIPS				2FE	2,017,287	107.0780	2,141,570	2,000,000	2,004,254		(2,594)			6.650	6.490	JJ	61,328	133,000	10/21/1998	07/15/2018
718546-AC-8	PHILLIPS 66				2FE	12,608,418	107.3710	13,153,033	12,250,000	12,504,670		(44,053)			4.300	3.840	AO	131,688	526,750	07/02/2014	04/01/2022
718546-AH-7	PHILLIPS 66				2FE	27,549,400	118.4050	29,601,375	25,000,000	27,378,463		(45,494)			5.875	5.190	MN	244,792	1,468,750	10/01/2013	05/01/2042
718546-AL-8	PHILLIPS 66				2FE	13,733,860	105.6060	14,784,910	14,000,000	13,741,672		4,192			4.875	4.990	MN	87,208	682,500	11/14/2014	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP				2FE	21,912,360	92.8500	20,427,022	22,000,000	21,914,097		1,395			4.680	4.700	FA	388,960	1,029,600	03/27/2015	02/15/2045
720186-AG-0	PIEDMONT NATURAL GAS CO				1FE	4,997,600	103.3110	5,165,595	5,000,000	4,997,551		42			4.650	4.650	FA	96,875	232,500	07/29/2013	08/01/2043
723787-AM-9	PIONEER NATURAL RESOURCE				2FE	4,994,450	105.9560	5,297,815	5,000,000	4,995,119		783			4.450	4.460	JJ	102,597	134,736	11/30/2015	01/15/2026
724479-AJ-9	PITNEY BOWES INC				2FE	14,955,865	98.5010	14,775,180	15,000,000	14,965,264		3,844			4.625	4.660	MS	204,271	693,750	03/07/2014	03/15/2024
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	10,246,820	109.1470	10,914,750	10,000,000	10,212,165		(5,153)			6.650	6.450	JJ	306,639	665,000	09/01/2010	01/15/2037
72650R-AU-6	PLAINS ALL AMER PIPELINE				2FE	4,999,700	113.8450	5,692,270	5,000,000	4,998,959		1			8.750	8.750	MN	72,917	437,500	04/15/2009	05/01/2019
72650R-BE-1	PLAINS ALL AMER PIPELINE				2FE	5,052,800	89.1030	4,455,160	5,000,000	5,051,172		(942)			4.700	4.630	JD	10,444	235,000	06/16/2014	06/15/2044
72650R-BG-6	PLAINS ALL AMER PIPELINE				2FE	3,006,030	100.1040	3,003,141	3,000,000	3,005,391		(639)			2.600	2.530	JD	3,467	39,000	08/11/2016	12/15/2019
72650R-BJ-0	PLAINS ALL AMER PIPELINE				2FE	22,696,800	103.3130	25,828,325	25,000,000	22,855,851		159,051			4.650	5.880	AO	245,417	1,028,813	06/21/2016	10/15/2025
73020*-AE-3	PNG COMPANIES LLC				2FE	11,000,000	98.0370	10,784,070	11,000,000	11,000,000					4.100	4.100	JD	15,033	451,000	11/07/2013	12/19/2023
737446-AE-4	POST HOLDINGS INC				4FE	2,120,000	106.7500	2,135,000	2,000,000	2,097,224		(22,776)			6.750	4.890	JD	11,250	135,000	04/19/2016	12/01/2021
737446-AG-9	POST HOLDINGS INC				4FE	1,952,500	104.3750	2,087,500	2,000,000	1,960,016		5,350			6.000	6.400	JD	5,333	120,000	08/04/2015	12/15/2022
737446-AK-0	POST HOLDINGS INC				4FE	2,325,000	95.7500	2,226,188	2,325,000	2,325,000					5.000	5.000	FA	47,792		07/25/2016	08/15/2026
737679-DB-3	POTOMAC ELECTRIC POWER				1FE	9,652,570	131.0420	12,645,621	9,650,000	9,651,473		(55)			6.500	6.490	MN	80,149	627,250	05/12/2009	11/15/2037
737679-DG-2	POTOMAC ELECTRIC POWER				1FE	9,986,700	103.3940	10,339,420	10,000,000	9,989,533		1,204			3.600	3.610	MS	106,000	360,000	03/11/2014	03/15/2024
740189-AP-0	PRECISION CASTPARTS CORP				1FE	25,230,105	105.1750	26,819,829	25,500,000	25,236,790		4,521			4.375	4.430	JD	49,583	1,115,625	06/17/2015	06/15/2045
741503-AX-4	PRICELINE.COM INC C.S.N.				2	18,956,008	105.6250	20,068,750	19,000,000	18,965,034		7,221			0.900	0.940	MS	50,350	171,000	09/25/2015	09/15/2021
74170*-AC-3	PRIME PROPERTY FUND, LLC				1	13,000,000	106.7400	13,876,200	13,000,000	13,000,000					4.610	4.610	FA	214,749	599,300	08/01/2013	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND LLC				1	4,000,000	101.6900	4,067,600	4,000,000	4,000,000					3.880	3.880	JJ	65,098	155,200	07/18/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND LLC				1	4,000,000	101.8130	4,072,520	4,000,000	4,000,000					3.980	3.980	JJ	66,776	159,200	07/18/2014	07/30/2026
74264*-AC-0	PRISA LHC, LLC				2	4,000,000	97.4640	3,898,560	4,000,000	4,000,000					3.750	3.740	AO	37,500	62,500	06/06/2016	04/01/2026
74264*-AD-8	PRISA LHC, LLC				2	4,000,000	96.8820	3,875,280	4,000,000	4,000,000					3.850	3.840	AO	38,500	64,167	06/06/2016	04/01/2028
742718-DB-2	PROCTER & GAMBLE CO/THE			1	1FE	15,458,450	129.6960	19,454,490	15,000,000	15,350,700		(11,774)			5.800	5.580	FA	328,667	870,000	08/04/2006	08/15/2034
743263-AP-0	PROGRESS ENERGY INC				2FE	7,332,830	120.1630	8,411,459	7,000,000	7,299,457		(6,375)			6.000	5.660	JD	35,000	420,000	01/10/2011	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743263-AQ-8	PROGRESS ENERGY INC				2FE	1,639,020	107.3880	1,610,820	1,500,000	1,630,335		(8,685)			4.875	1.800	JD	6,094	36,563	10/14/2016	12/01/2019
743756-AC-2	PROV ST JOSEPH HLTH OBL				1FE	20,000,000	92.2720	18,454,420	20,000,000	20,000,000					3.744	3.740	AO	193,440		09/20/2016	10/01/2047
743862-AA-2	PROVIDENT COMPANIES INC				2FE	15,880,750	118.3080	17,746,245	15,000,000	15,672,682		(39,473)			7.250	6.670	MS	320,208	1,087,500	11/09/2010	03/15/2028
744320-AC-9	PRUDENTIAL FINANCIAL INC				1FE	5,472,000	114.1810	6,850,884	6,000,000	5,559,860		14,527			5.750	6.470	JJ	159,083	345,000	09/11/2009	07/15/2033
744320-AK-1	PRUDENTIAL FINANCIAL INC				1FE	19,479,837	118.2590	24,006,760	20,300,000	19,586,917		18,566			5.900	6.210	MS	352,656	1,197,700	11/03/2010	03/17/2036
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1FE	12,611,399	115.5610	13,694,061	11,850,000	12,543,118		(21,435)			5.700	5.200	JD	31,896	675,450	05/14/2013	12/14/2036
744320-CA-1	PRUDENTIAL FINANCIAL INC				1FE	17,975,420	104.0720	17,692,274	17,000,000	17,962,024		(9,839)			4.600	4.240	MN	99,922	552,000	07/12/2016	05/15/2044
744448-CK-5	PUBLIC SERVICE COLORADO				1FE	6,974,170	104.5130	7,315,959	7,000,000	6,975,086		466			4.300	4.320	MS	88,628	301,000	03/03/2014	03/15/2044
744567-BA-5	PUBLIC SERVICE EL & GAS				1FE	204,748	141.0060	282,013	200,000	204,748					8.000	3.340	JD	1,333	16,000	11/16/1954	06/01/2037
74456Q-AU-0	PUB SVC ELEC & GAS				1FE	4,983,950	117.5850	5,879,290	5,000,000	4,985,261		313			5.375	5.390	MN	44,792	268,750	11/18/2009	11/01/2039
74456Q-BM-7	PUBLIC SERVICE ELECTRIC				1FE	16,322,700	100.1330	15,020,010	15,000,000	16,318,649		(4,051)			4.050	3.550	MN	101,250		11/08/2016	05/01/2045
74456Q-BN-5	PUBLIC SERVICE ELECTRIC				1FE	8,580,091	103.3410	7,898,353	7,643,000	8,574,728		(5,363)			4.150	3.470	MN	52,864	158,592	09/20/2016	11/01/2045
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC				1FE	9,955,600	97.0480	9,704,820	10,000,000	9,955,849		249			3.800	3.820	MS	126,667	187,889	02/29/2016	03/01/2046
745332-BU-9	PUGET SOUND ENERGY INC				1FE	8,454,945	115.7120	9,835,520	8,500,000	8,461,039		1,119			5.483	5.520	JD	38,838	466,055	12/23/2009	06/01/2035
74834L-AQ-3	QUEST DIAGNOSTICS INC				2FE	4,349,068	107.9440	4,717,192	4,370,000	4,350,412		393			5.750	5.780	JJ	105,396	251,275	09/23/2013	01/30/2040
74834L-AY-6	QUEST DIAGNOSTICS INC				2FE	13,022,425	99.6550	12,456,938	12,500,000	13,019,966		(3,662)			4.700	4.430	MS	148,507	411,250	07/25/2016	03/30/2045
74835N-AF-2	QUESTAR PIPELINE LLC				1FE	3,000,000	106.4040	3,192,144	3,000,000	3,000,000					6.480	6.480	JD	16,200	194,400	12/08/1998	12/11/2018
749685-AT-0	RPM INC- C.S.N.				2FE	16,390,794	119.6870	18,072,813	15,100,000	15,547,749		(379,185)			2.250	(0.870)	JD	15,100	339,750	05/23/2016	12/15/2020
74986@-AP-6	RREEF AMERICA REIT II, INC				1	10,000,000	96.2950	9,629,500	10,000,000	10,000,000					2.950	2.950	JJ	147,500	298,278	04/01/2015	07/01/2022
74986@-AS-0	RREEF AMERICA REIT II, INC				1	5,000,000	97.9110	4,895,550	5,000,000	5,000,000					3.390	3.390	JJ	82,867	84,750	01/01/2016	01/05/2023
755111-AF-8	RAYTHEON COMPANY				1FE	8,659,875	134.3320	10,074,953	7,500,000	8,234,968		(48,619)			7.200	5.930	FA	204,000	540,000	11/15/2005	08/15/2027
755111-BU-4	RAYTHEON COMPANY				1FE	1,977,600	112.4520	2,249,042	2,000,000	1,979,018		452			4.875	4.950	AO	20,583	97,500	08/15/2013	10/15/2040
755111-BW-0	RAYTHEON COMPANY				1FE	14,909,880	110.1050	15,414,826	14,000,000	14,839,921		(18,544)			4.700	4.300	JD	29,244	658,000	06/22/2015	12/15/2041
755111-BZ-3	RAYTHEON COMPANY				1FE	4,814,850	102.1850	5,109,255	5,000,000	4,819,667		3,217			4.200	4.420	JD	9,333	210,000	06/10/2015	12/15/2044
75524R-AA-7	CITIZENS FINANCIAL GROUP				2FE	10,107,600	101.2170	10,121,710	10,000,000	10,066,584		(10,198)			4.150	4.010	MS	107,208	415,000	10/02/2012	09/28/2022
756109-AG-9	REALTY INCOME CORP				2FE	6,620,460	113.9590	7,977,179	7,000,000	6,666,580		9,538			5.875	6.310	MS	121,090	411,250	06/14/2011	03/15/2035
756109-AR-5	REALTY INCOME CORP				2FE	9,949,900	102.9490	10,294,910	10,000,000	9,957,256		3,428			4.125	4.170	AO	87,083	412,500	09/16/2014	10/15/2026
75625#-AA-1	RECORDATI RARE DISEASES, INC				2	15,000,000	104.2610	15,639,150	15,000,000	15,000,000					4.550	4.550	JD	34,125	682,500	04/24/2013	06/13/2023
75875Q-C*-2	REGAL-BELOIT CORP				2	11,000,000	105.5330	11,608,630	11,000,000	11,000,000					4.770	4.770	JJ	243,403	524,700	03/14/2011	07/14/2021
75915Q-AC-2	REGIONALCARE HOSPITAL PR				4FE	2,500,000	99.7500	2,493,750	2,500,000	2,500,000					8.250	8.250	MN	34,375	104,271	04/22/2016	05/01/2023
760761-AB-2	REPUBLIC SERVICES INC				2FE	6,949,950	108.8240	7,617,715	7,000,000	6,983,046		5,438			5.500	5.590	MS	113,361	385,000	08/31/2009	09/15/2019
76131V-A@-2	RETAIL PROPERTIES OF AMERICA INC				2	13,000,000	98.0580	12,747,540	13,000,000	13,000,000					4.580	4.580	JD	1,654	595,400	04/23/2014	06/30/2024
76131V-AA-1	RETAIL PROPERTIES OF AME				2FE	13,436,010	95.7780	12,930,138	13,500,000	13,445,103		5,470			4.000	4.050	MS	159,000	540,000	03/05/2015	03/15/2025
761519-BD-8	REVLON CONSUMER PRODS				4FE	1,030,000	100.5000	1,005,000	1,000,000	1,022,528		(7,472)			5.750	4.620	FA	21,722	28,750	03/28/2016	02/15/2021
761565-AG-5	REX ENERGY CORP				6	474,164	52.0000	2,095,600	4,030,000	591,153		116,988			1.000	61.770	AO	10,075	20,262	07/13/2016	10/01/2020
761713-AW-6	REYNOLDS AMERICAN INC				2FE	4,578,200	98.2060	4,910,345	5,000,000	4,599,320		7,100			4.750	5.320	MN	39,583	237,500	10/18/2013	11/01/2042
761713-AZ-9	REYNOLDS AMERICAN INC				2FE	25,746,275	120.6620	30,165,575	25,000,000	25,710,010		(11,064)			6.150	5.930	MS	452,708	1,537,500	10/07/2013	09/15/2043
761713-BB-1	REYNOLDS AMERICAN INC				2FE	27,006,450	118.4120	29,603,150	25,000,000	26,967,167		(30,249)			5.850	5.300	FA	552,500	1,462,500	10/30/2015	08/15/2045
761713-BF-2	REYNOLDS AMERICAN INC				2FE	6,990,270	104.5920	7,321,461	7,000,000	6,992,069		1,257			4.000	4.020	JD	14,778	280,000	06/09/2015	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC				2FE	21,276,600	105.5810	21,116,220	20,000,000	21,222,174		(55,541)			4.450	3.550	JD	46,972	667,500	07/21/2016	06/12/2025
761735-AD-1	REYNOLDS GRP ISS/REYNOLD				4FE	673,251	102.9000	666,931	648,135	664,329		(20,283)			6.875	4.930	FA	16,834	18,796	03/16/2016	02/15/2021
761735-AT-6	REYNOLDS GRP ISS/REYNOLD				4FE	6,000,000	102.1250	6,127,500	6,000,000	6,000,000					5.125	5.120	JJ	157,167		06/14/2016	07/15/2023
76803@-AT-4	RIVER BEND FUEL SERVICES INC				2	15,000,000	98.8610	14,829,150	15,000,000	15,000,000					3.380	3.380	FA	191,533	507,000	01/17/2013	08/15/2020
771196-AU-6	ROCHE HOLDINGS INC				1FE	8,830,570	142.5090	9,975,658	7,000,000	8,598,163		(37,509)			7.000	5.240	MS	163,333	490,000	10/02/2009	03/01/2039
771196-BH-4	ROCHE HOLDINGS INC				1FE	13,447,200	99.6730	12,957,542	13,000,000	13,445,894		(1,306)			4.000	3.790	MN	47,667	260,000	11/16/2016	11/28/2044
773903-AB-5	ROCKWELL AUTOMATION INC				1FE	2,000,000	128.0480	2,560,968	2,000,000	2,000,000					6.700	6.700	JJ	61,789	134,000	01/21/1998	01/15/2028
773903-AE-9	ROCKWELL AUTOMATION				1FE	10,253,200	123.6640	12,366,400	10,000,000	10,220,130		(5,147)			6.250	6.060	JD	52,083	625,000	01/28/2009	12/01/2037
776696-AC-0	ROPER TECHNOLOGIES INC				2FE	9,997,800	109.9940	10,999,410	10,000,000	9,998,196		245			6.250	6.250	MS	208,333	625,000	08/26/2009	09/01/2019
778296-B@-1	ROSS STORES, INC. PRIV PLACE				1	20,734,800	107.5980	21,519,600	20,000,000	20,351,608		(173,197)			6.380	5.350	JD	60,256	1,276,000	10/01/2014	12/14/2018
779382-AU-4	ROWAN COMPANIES INC				4FE	3,560,000	102.0000	3,570,000	3,500,000	3,559,703		(297)			7.375	7.090	JD	8,604		12/08/2016	06/15/2025
78403D-AJ-9	SBA TOWER TRUST				1FE	8,000,000	100.5600	8,044,800	8,000,000	8,000,000					3.156	3.150	MON	12,624	293,859	10/06/2015	10/15/2020
78403D-AK-6	SBA TOWER TRUST				1FE	16,006,420	99.1480	15,863,680	16,000,000	16,005,687		(733)			2.877	2.860	MON	23,016	202,029	06/22/2016	07/15/2021
78409V-AK-0	S&P GLOBAL INC				2FE	9,982,454	105.7850	10,578,550	10,000,000	9,982,627		173			4.400	4.420	FA	166,222	220,000	08/12/2016	02/15/2026
78409V-AL-8	S&P GLOBAL INC				2FE	9,915,700	93.5000	9,350,050	10,000,000	9,917,351		1,651			2.950	3.040	JJ	81,125		09/19/2016	01/22/2027
78413K-AB-8	SES GLOBAL AMERICAS HLDG				2FE	29,718,360	85.6400	25,264,036	29,500,000	29,707,390		(4,302)			5.300	5.240	MS	416,933	1,563,500	07/15/2014	03/25/2044
78488@-AC-9	SVF HOLDING REAL ESTATE INVESTMENT TRUST				1	2,000,000	99.2900	1,985,800	2,000,000	2,000,000					3.740	3.740	AO	18,700	37,400	03/10/2016	04/01/2026
78488@-AD-7	SVF HOLDING REAL ESTATE INVESTMENT TRUST				1	4,000,000	99.1850	3,967,400	4,000,000	4,000,000					3.740	3.740	JD	84,773		03/10/2016	06/07/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
784888@-AE-5	SVF HOLDING REAL ESTATE INVESTMENT TRUST				1	3,000,000	99.4540	2,983,620	3,000,000	3,000,000					3.890	3.890	AO	29,175	58,350	03/10/2016	04/01/2028
784888@-AF-2	SVF HOLDING REAL ESTATE INVESTMENT TRUST				1	5,000,000	99.3530	4,967,650	5,000,000	5,000,000					3.890	3.890	JD	110,217	61,592	03/10/2016	06/07/2028
78532*-AC-7	SABINE MINING COMPANY				2	10,661,040	117.3420	10,560,780	9,000,000	10,526,794		(134,246)			6.370	3.840	AO	97,143	573,300	03/01/2016	10/31/2024
78532*-AD-5	SABINE MINING COMPANY				2	9,687,500	105.0610	10,177,784	9,687,500	9,688,088					4.580	4.580	FA	160,220	443,687	01/27/2012	02/21/2032
78572X-AE-1	SABRA HEALTH/CAPTL CORP				3FE	7,059,500	102.7500	7,192,500	7,000,000	7,041,736		(10,899)			5.500	5.280	FA	160,417	297,550	04/08/2016	02/01/2021
797440-BF-0	SAN DIEGO G & E				1FE	4,994,100	116.4020	5,820,145	5,000,000	4,995,024		146			5.350	5.350	MN	34,181	267,500	05/16/2005	05/15/2035
797440-BJ-2	SAN DIEGO G & E				1FE	4,984,400	128.3370	6,416,860	5,000,000	4,986,072		314			6.125	6.140	MS	90,174	306,250	09/17/2007	09/15/2037
80282K-AE-6	SANTANDER HOLDINGS USA				2FE	14,994,000	99.3740	14,906,190	15,000,000	14,994,411		497			4.500	4.500	JJ	307,500	675,000	07/14/2015	07/17/2025
806605-AG-6	MERCK & CO INC				1FE	10,269,320	130.0670	13,006,760	10,000,000	10,223,430		(7,277)			6.500	6.280	JD	54,167	650,000	05/12/2009	12/01/2033
806605-AH-4	MERCK & CO INC				1FE	9,957,817	134.2910	13,106,811	9,760,000	9,932,408		(3,979)			6.550	6.390	MS	188,232	639,280	05/18/2009	09/15/2037
80689#-BE-5	SCHNEIDER NATIONAL LEASING INC.				2	3,000,000	97.7780	2,933,340	3,000,000	3,000,000					3.610	3.610	MN	15,343	108,300	10/10/2014	11/10/2024
80689#-BH-8	SCHNEIDER NATIONAL LEASING INC.				2	20,000,000	98.2450	19,649,000	20,000,000	20,000,000					3.710	3.710	MS	228,783	742,000	10/10/2014	03/10/2025
808513-AD-7	CHARLES SCHWAB CORP				1FE	10,093,900	106.8950	10,689,520	10,000,000	10,037,902		(9,747)			4.450	4.330	JJ	196,542	445,000	08/05/2010	07/22/2020
808513-AL-9	CHARLES SCHWAB CORP				1FE	9,958,000	98.1160	9,811,660	10,000,000	9,964,417		3,742			3.000	3.040	MS	92,500	300,000	03/03/2015	03/10/2025
816196-AQ-2	SELECT MEDICAL CORP				4FE	4,900,000	100.0000	4,900,000	4,900,000	4,900,000					6.375	6.370	JD	26,031	312,375	05/13/2013	06/01/2021
81683R-AJ-3	SEMINOLE TRIBE OF FLORID				2FE	3,035,000	99.5000	3,019,825	3,035,000	3,035,000					7.804	7.800	AO	59,213	236,851	09/26/2007	10/01/2020
81683R-AN-4	SEMINOLE TRIBE OF FLORID				2FE	4,395,000	99.5000	4,373,025	4,395,000	4,395,000					8.030	8.020	AO	88,230	352,919	02/15/2008	10/01/2020
82011@-AC-7	SHARYLAND DISTRIBUTION & TRANSMISSION				1FE	16,000,000	99.9940	15,999,040	16,000,000	16,000,000					3.860	3.860	JD	48,036	617,600	10/30/2015	12/03/2025
824348-AS-5	SHERWIN-WILLIAMS CO				1FE	10,311,000	99.2510	9,925,180	10,000,000	10,303,207		(5,429)			4.550	4.360	FA	189,583	456,264	08/04/2015	08/01/2045
826418-BM-6	SIERRA PACIFIC POWER CO				1FE	4,987,250	95.6760	4,783,830	5,000,000	4,987,991		741			2.600	2.620	MN	21,667	70,778	04/11/2016	05/01/2026
828807-CD-7	SIMON PROPERTY GROUP LP				1FE	15,019,040	109.3920	16,408,845	15,000,000	15,005,461		(2,173)			5.650	5.630	FA	353,125	847,500	01/22/2010	02/01/2020
828807-CF-2	SIMON PROPERTY GROUP LP				1FE	10,229,750	106.8970	10,689,770	10,000,000	10,108,141		(24,976)			4.375	4.070	MS	145,833	437,500	09/26/2011	03/01/2021
828807-CG-0	SIMON PROPERTY GROUP LP				1FE	17,445,575	106.7160	18,675,300	17,500,000	17,470,208		5,263			4.125	4.160	JD	60,156	721,875	11/10/2011	12/01/2021
828807-CK-1	SIMON PROPERTY GROUP LP				1FE	11,950,560	103.3860	12,406,368	12,000,000	11,971,786		4,800			3.375	3.420	MS	119,250	405,000	03/08/2012	03/15/2022
82894*-AV-9	J.R. SIMPLOT COMPANY				2	10,000,000	96.5620	9,656,200	10,000,000	10,000,000					3.910	3.910	MN	42,358	391,000	04/23/2012	05/22/2024
829259-AR-1	SINCLAIR TELEVISION GROU				4FE	4,941,188	102.2500	5,061,375	4,950,000	4,942,029		664			5.625	5.640	FA	116,016	278,438	01/26/2015	08/01/2024
83379#-AC-9	SODEXO INC				1	19,000,000	101.5150	19,287,850	19,000,000	19,000,000					3.990	3.990	MS	246,383	758,100	01/23/2014	03/04/2024
835415-AH-3	KINDER MORGAN INC/DELAWA			1	2FE	2,996,550	104.0410	3,121,257	3,000,000	2,999,439		265			7.000	7.010	FA	87,500	210,000	03/02/1998	02/01/2018
83545*-AB-4	SONIC HEALTHCARE INVESTMENTS GP				2	15,000,000	106.4460	15,966,900	15,000,000	15,000,000					5.730	5.730	JJ	403,488	859,500	11/12/2009	01/12/2020
83545*-AC-2	SONIC HEALTHCARE INVESTMENTS GP				2	10,000,000	104.8060	10,480,600	10,000,000	10,000,000					5.100	5.100	JJ	238,000	510,000	12/02/2010	01/13/2021
837004-CH-1	SOUTH CAROLINA ELEC&GAS				1FE	9,959,100	98.5780	9,857,890	10,000,000	9,959,787		237			4.500	4.520	JD	37,500	450,000	09/12/2014	06/01/2064
842400-EB-5	SOUTHERN CAL EDISON				1FE	14,163,145	123.9700	15,527,268	12,525,000	13,620,935		(60,762)			6.650	5.640	AO	208,228	832,913	03/03/2005	04/01/2029
842400-ES-8	SOUTHERN CAL EDISON			1	1FE	11,573,619	123.6530	14,257,272	11,530,000	11,563,826		(1,138)			6.000	5.970	JJ	318,997	691,800	03/10/2006	01/15/2034
842400-FF-5	SOUTHERN CAL EDISON				1FE	7,597,420	119.4870	8,364,132	7,000,000	7,507,273		(14,513)			5.550	4.970	JJ	179,142	388,500	10/02/2009	01/15/2037
842400-FT-5	SOUTHERN CAL EDISON				1FE	5,328,150	98.7500	4,937,510	5,000,000	5,326,385		(1,765)			3.900	3.500	JD	16,250	97,500	10/11/2016	12/01/2041
842400-FV-0	SOUTHERN CAL EDISON				1FE	2,727,150	100.7940	2,519,870	2,500,000	2,726,045		(1,105)			4.050	3.500	MS	29,813		10/19/2016	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON				1FE	8,007,600	98.3440	7,375,800	7,500,000	8,005,508		(2,092)			3.900	3.500	MS	86,125		10/26/2016	03/15/2043
842400-FZ-1	SOUTHERN CAL EDISON				1FE	22,239,200	110.2700	22,054,080	20,000,000	22,227,924		(13,090)			4.650	3.930	AO	232,500	697,500	09/28/2016	10/01/2043
842587-CS-4	SOUTHERN CO				2FE	7,489,800	98.3010	7,372,605	7,500,000	7,491,055		1,255			2.350	2.370	JJ	106,240		05/19/2016	07/01/2021
842587-CU-9	SOUTHERN CO				2FE	4,995,750	98.7090	4,935,450	5,000,000	4,996,200		450			2.950	2.960	JJ	88,910		05/19/2016	07/01/2023
842587-CW-5	SOUTHERN CO				2FE	9,957,900	99.4470	9,944,780	10,000,000	9,959,246		1,346			4.250	4.280	JJ	256,181		05/19/2016	07/01/2036
842587-CX-3	SOUTHERN CO				2FE	39,290,390	98.9110	36,597,255	37,000,000	39,276,097		(14,293)			4.400	4.030	JJ	981,322		08/10/2016	07/01/2046
8426EP-AB-4	SOUTHERN CO GAS CAPITAL				2FE	16,068,285	92.5310	14,805,072	16,000,000	16,067,368		(917)			3.950	3.920	AO	189,600		10/03/2016	10/01/2046
84345P-AB-8	SOUTHERN NAT GAS/ISSUING				2FE	14,463,300	106.0480	15,907,320	15,000,000	14,535,906		72,606			4.400	5.180	JD	29,333	660,000	03/11/2016	06/15/2021
843646-AS-9	SOUTHERN POWER CO				2FE	4,998,750	99.1610	4,958,085	5,000,000	4,998,753		3			1.950	1.950	JD	12,188		11/10/2016	12/15/2019
844030-AC-0	SOUTHERN UNION CO				2FE	3,581,605	115.7290	4,050,540	3,500,000	3,557,140		(2,489)			8.250	8.040	MN	36,896	288,750	12/16/1999	11/15/2029
845437-BL-5	SOUTHWESTERN ELEC POWER				2FE	3,017,070	120.0500	3,601,515	3,000,000	3,015,106		(295)			6.200	6.150	MS	54,767	186,000	03/05/2010	03/15/2040
845743-BQ-5	SOUTHWESTERN PUBLIC SERV				1FE	9,983,100	89.7620	8,976,250	10,000,000	9,982,973		(127)			3.400	3.400	FA	131,278		08/05/2016	08/15/2046
84610W-AB-1	LIFESTORAGE LP				2FE	19,974,150	95.9780	19,195,660	20,000,000	19,977,083		2,933			3.500	3.510	JJ	371,389		10/07/2016	07/01/2026
84611#-AF-8	SOVRAN SELF STORAGE INC.				2	20,000,000	93.7210	18,744,200	20,000,000	20,000,000					3.670	3.670	JJ	326,222		07/12/2016	07/21/2028
84755T-AA-5	SPECTRA ENERGY CAPITAL				2FE	9,773,100	104.5420	10,454,210	10,000,000	9,960,451		27,638			6.200	6.510	AO	130,889	620,000	06/23/2008	04/15/2018
84755T-AC-1	SPECTRA ENERGY CAPITAL				2FE	8,395,680	121.0670	10,896,075	9,000,000	8,450,106		9,089			7.500	8.100	MS	198,750	675,000	04/16/2009	09/15/2038
84755T-AE-7	SPECTRA ENERGY CAPITAL				2FE	22,301,900	96.6710	24,167,975	25,000,000	22,610,911		271,280			3.300	5.100	MS	242,917	660,000	04/21/2016	03/15/2023
84756N-AH-2	SPECTRA ENERGY PARTNERS				2FE	6,990,550	95.6470	6,695,318	7,000,000	6,990,474		(76)			3.375	3.390	AO	48,563		10/05/2016	10/15/2026
84857L-A*-2	SPIRE INC.				2Z	5,000,000	96.7830	4,839,150	5,000,000	5,000,000					2.520	2.520	MS	39,200		06/03/2016	09/01/2021
84857L-A@-0	SPIRE INC.				2Z	7,000,000	94.5510	6,618,570	7,000,000	7,000,000					3.130	3.130	MS	68,164		06/03/2016	09/01/2026
84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL CLUB, LLC				2FE	9,500,000	89.8820	8,538,790	9,500,000	9,500,000					3.850	3.850	MJSD	92,453	274,313	01/15/2015	03/31/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC				2FE	17,559,451	99.1630	17,412,479	17,559,451	17,559,451					5.300	5.300	MJSD	235,248	1,171,046	01/24/2014	06/30/2036
852061-AQ-3	SPRINT COMMUNICATIONS				4FE	1,010,800	108.5000	1,085,000	1,000,000	1,008,864		(1,936)			7.000	6.680	MS	23,333	35,000	03/23/2016	03/01/2020
852061-AR-1	SPRINT COMMUNICATIONS				4FE	5,400,000	106.0110	6,360,660	6,000,000	5,524,454		104,942			7.000	9.630	FA	158,667	420,000	10/16/2015	08/15/2020
85207U-AE-5	SPRINT CORP				4FE	2,546,250	106.2500	3,187,500	3,000,000	2,579,860		33,610			7.250	11.140	MS	64,042	108,750	06/24/2016	09/15/2021
85208N-AA-8	SPRINT SPECTRUM / SPEC I				2FE	6,099,899	100.1870	6,111,407	6,100,000	6,099,829		(69)			3.360	3.360	MJSD	6,263	30,175	10/20/2016	09/20/2021
85234#-AB-1	STADIUM FUNDING TRUST SENIUR SECURED NTS				2FE	10,200,000	94.7150	9,660,930	10,200,000	10,200,000					5.000	5.000	AO	127,500	510,000	06/04/2013	04/01/2039
85253#-AA-9	STAG INDUSTRIAL OPERATING PARTNERSHIP LP				2FE	10,000,000	105.5580	10,555,800	10,000,000	10,000,000					4.980	4.980	AO	124,500	498,000	03/26/2014	10/01/2024
85253#-AB-7	STAG INDUSTRIAL OPERATING PARTNERSHIP LP				2FE	8,000,000	105.6780	8,454,240	8,000,000	8,000,000					4.980	4.980	AO	99,600	398,400	03/26/2014	07/01/2026
85253#-AF-8	STAG INDUSTRIAL OPERATING PARTNERSHIP				2	6,000,000	100.2560	6,015,360	6,000,000	6,000,000					3.980	3.980	JJ	116,747	132,667	10/06/2015	01/05/2023
855244-AH-2	STARBUCKS CORP				1FE	29,447,650	105.0140	30,454,089	29,000,000	29,452,244		2,435			4.300	4.190	JD	55,422	1,118,000	11/03/2016	06/15/2045
857449-AB-8	STATE STREET BANK & TRST				1FE	4,968,114	105.9170	5,057,575	4,775,000	4,819,946		(23,733)			5.250	4.690	AO	52,923	250,688	10/30/2009	10/15/2018
857477-AL-7	STATE STREET CORP				1FE	13,980,556	99.8040	14,671,203	14,700,000	14,204,467		66,985			3.100	3.680	MN	58,228	455,700	06/24/2013	05/15/2023
857691-AD-1	STATION CASINOS LLC				4FE	703,688	104.7500	728,013	695,000	701,205		(2,483)			7.500	7.040	MS	17,375	52,125	01/19/2016	03/01/2021
858271-AA-7	STEELRIVER TRANSMISSION				2FE	6,951,121	100.9620	7,017,990	6,951,121	6,951,121					4.710	4.710	MJSD	82,759	242,747	11/17/2010	06/30/2017
858586-H#-0	STEPAN COMPANY				2FE	16,000,000	98.3760	15,740,160	16,000,000	16,000,000					3.860	3.860	JD	6,862	617,600	06/27/2013	06/27/2025
858586-J*-2	STEPAN COMPANY				2FE	14,000,000	96.7420	13,543,880	14,000,000	14,000,000					3.950	3.950	JJ	262,675	553,000	05/08/2015	07/10/2027
85915#-AG-6	STERICYCLE, INC				1	9,000,000	99.9420	8,994,780	9,000,000	9,000,000					3.260	3.260	JD	15,485	293,400	09/28/2012	12/12/2022
85915#-AH-4	STERICYCLE, INC				1	15,000,000	97.3440	14,601,600	15,000,000	15,000,000					2.720	2.720	JJ	204,000	375,133	03/24/2015	07/01/2022
85917D-AA-2	STERIGENICS-NORDION HOLD				5FE	3,007,500	101.7500	3,052,500	3,000,000	3,005,591		(1,105)			6.500	6.440	MN	24,917	195,000	05/12/2015	05/15/2023
85917N-AA-0	STERIGENICS NORDION TOPC				5FE	5,481,250	99.5000	5,472,500	5,500,000	5,481,320		70			8.125	8.200	MN	74,479		12/05/2016	11/01/2021
860630-AD-4	STIFEL FINANCIAL CORP				2FE	30,213,450	99.3130	29,793,960	30,000,000	30,215,703		(7,197)			4.250	4.130	JJ	577,292	743,750	08/08/2016	07/18/2024
862121-A*-1	STORE CAPITAL CORPORATION				2FE	9,000,000	101.7540	9,157,860	9,000,000	9,000,000					4.950	4.950	MN	49,500	447,975	10/30/2015	11/21/2022
862121-A@-9	STORE CAPITAL CORPORATION				2FE	7,000,000	101.9530	7,136,710	7,000,000	7,000,000					5.240	5.240	MN	40,756	399,057	10/30/2015	11/21/2024
863667-AE-1	STRYKER CORP				1FE	1,815,900	93.3550	1,867,110	2,000,000	1,820,816		3,409			4.100	4.690	AO	20,500	82,000	07/13/2015	04/01/2043
863667-AG-6	STRYKER CORP				1FE	14,709,250	96.9940	14,549,145	15,000,000	14,716,895		5,064			4.375	4.490	MN	83,854	656,250	08/07/2015	05/15/2044
86765B-AM-1	SUNOCO LOGISTICS PARTNER				2FE	18,244,170	91.5010	18,300,220	20,000,000	18,326,912		27,893			4.950	5.560	JJ	456,500	990,000	06/12/2014	01/15/2043
86765B-AP-4	SUNOCO LOGISTICS PARTNER				2FE	42,448,600	96.5490	41,033,368	42,500,000	42,427,004		(3,454)			5.300	5.300	AO	563,125	2,120,000	06/27/2016	04/01/2044
86765B-AT-6	SUNOCO LOGISTICS PARTNER				2FE	2,995,560	96.7930	2,903,817	3,000,000	2,995,699		139			3.900	3.910	JJ	54,925		07/07/2016	07/15/2026
86881W-AA-0	SURGERY CENTER HOLDINGS				5FE	5,000,000	106.5000	5,325,000	5,000,000	5,000,000					8.875	8.870	AO	93,681	240,365	03/28/2016	04/15/2021
87053*-AA-1	SWEETWATER INVETSORS II, LLC				2FE	33,882,381	101.6790	34,451,266	33,882,381	33,882,381					4.740	4.740	MS	535,342	838,702	02/11/2016	03/01/2026
87165B-AD-5	SYNCHRONY FINANCIAL				2FE	9,980,600	101.7940	10,179,480	10,000,000	9,984,137		1,682			4.250	4.270	FA	160,556	425,000	08/06/2014	08/15/2024
87165B-AL-7	SYNCHRONY FINANCIAL				2FE	14,942,850	96.1270	14,419,065	15,000,000	14,944,406		1,556			3.700	3.740	FA	226,625		08/01/2016	08/04/2026
871829-BD-8	SYSCO CORPORATION				2FE	1,822,100	100.8190	1,764,336	1,750,000	1,821,220		(880)			4.500	4.250	AO	19,688	39,375	04/27/2016	04/01/2046
87233Q-AB-4	TC PIPELINES LP				2FE	28,156,800	100.8080	28,226,268	28,000,000	28,131,928		(14,382)			4.375	4.300	MS	367,500	1,225,000	04/14/2015	03/13/2025
87236Y-AE-8	TD AMERITRADE HOLDING CO				1FE	9,976,500	101.2440	10,124,490	10,000,000	9,981,906		3,091			2.950	2.980	AO	73,750	295,000	03/04/2015	04/01/2022
872540-AP-4	TJX COS INC				1FE	6,494,215	97.9530	6,366,971	6,500,000	6,496,091		545			2.500	2.510	MN	20,764	162,500	04/29/2013	05/15/2023
872540-AQ-2	TJX COS INC				1FE	24,813,500	92.0980	23,024,625	25,000,000	24,818,139		4,639			2.250	2.330	MS	170,313		09/07/2016	09/15/2026
872649-BH-0	NORTHROP GRUMM SPACE				2FE	13,612,111	132.7400	14,667,781	11,050,000	12,738,805		(89,838)			7.750	5.980	JD	71,365	856,375	05/07/2003	06/01/2029
87264A-AD-7	T-MOBILE USA INC				3FE	9,435,000	104.3750	9,393,750	9,000,000	9,270,427		(106,359)			6.633	4.910	JJ	253,712	464,310	04/27/2016	04/28/2021
87265K-AB-8	TPG SPECIALTY LENDING INC C.S.N.				2FE	16,109,313	102.1250	16,340,000	16,000,000	16,069,660		(21,853)			4.500	4.330	JD	32,000	720,000	12/10/2015	12/15/2019
875127-AW-2	TAMPA ELECTRIC CO				2FE	9,943,089	122.7200	12,272,060	10,000,000	9,950,851		1,159			6.150	6.190	MN	78,583	615,000	05/22/2007	05/15/2037
875127-AZ-5	TAMPA ELECTRIC CO				2FE	9,859,680	109.6960	9,872,658	9,000,000	9,405,989		(82,911)			5.400	4.250	MN	62,100	486,000	12/03/2010	05/15/2021
875127-BA-9	TAMPA ELECTRIC CO				2FE	5,356,000	96.5860	4,829,335	5,000,000	5,352,770		(3,230)			4.100	3.660	JD	9,111	102,500	08/08/2016	06/15/2042
875484-AF-4	TANGER PROPERTIES L.P.				2FE	6,951,700	110.7250	7,750,750	7,000,000	6,979,567		5,099			6.125	6.210	JD	35,729	428,750	06/02/2010	06/01/2020
87612E-AR-7	TARGET CORP				1FE	9,953,050	133.6300	13,363,040	10,000,000	9,958,367		887			6.500	6.530	AO	137,222	650,000	06/15/2009	10/15/2037
87612E-AU-0	TARGET CORP				1FE	18,451,640	139.6210	23,735,604	17,000,000	18,267,888		(30,240)			7.000	6.330	JJ	548,722	1,190,000	10/02/2009	01/15/2038
87612E-BA-3	TARGET CORP				1FE	56,255,335	99.4440	58,174,799	58,500,000	56,395,512		55,155			4.000	4.220	JJ	1,170,000	1,980,000	10/12/2016	07/01/2042
87612E-BD-7	TARGET CORP				1FE	4,977,800	103.8740	5,193,700	5,000,000	4,982,677		1,983			3.500	3.550	JJ	87,500	175,000	06/17/2014	07/01/2024
87612E-BF-2	TARGET CORP				1FE	15,740,000	92.9200	14,867,344	16,000,000	15,743,307		3,307			3.625	3.710	AO	122,444	240,861	10/19/2016	04/15/2046
877249-AD-4	TAYLOR MORRISON COMM/MON				4FE	5,640,000	101.0000	5,807,500	5,750,000	5,659,582		9,791			5.625	5.890	MS	107,813	323,438	12/05/2014	03/01/2024
878091-BC-0	TEACHERS INSUR & ANNUITY				1FE	38,971,350	129.7720	49,313,512	38,000,000	38,875,581		(17,175)			6.850	6.640	JD	108,458	2,603,000	01/11/2011	12/16/2039
878091-BD-8	TEACHERS INSUR & ANNUITY				1FE	40,667,900	108.1750	43,270,280	40,000,000	40,640,899		(11,267)			4.900	4.790	MS	577,111	1,960,000	10/20/2014	09/15/2044
879360-C*-4	TELEDYNE TECHNOLOGIES INCORPORATED				2	15,000,000	98.5560	14,783,400	15,000,000	15,000,000					3.280	3.280	JD	21,867	546,667	08/06/2015	11/05/2022
88033G-CA-6	TENET HEALTHCARE CORP				3FE	997,500	99.1250	991,250	1,000,000	997,666		166			4.375	4.430	JJ	21,875		10/03/2016	10/01/2021
88033G-CE-8	TENET HEALTHCARE CORP				5FE	5,414,438	94.3500	4,717,500	5,000,000	5,323,980		(50,590)			8.125	6.630	AO	101,563	406,250	09/16/2015	04/01/2022
880451-AS-8	TENNESSEE GAS PIPELINE				2FE	21,087,620	116.3880	24,208,746	20,800,000	20,995,933		(13,404)			7.000	6.860	MS	428,711	1,456,000	05/31/2007	03/15/2027
88150*-AA-1	TERRENO REALTY LLC				2Z	10,000,000	98.3610	9,836,100	10,000,000	10,000,000					4.230	4.230	MS	141,000	423,000	07/21/2015	09/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88150*-AC-7	TERRENO REALTY LLC				2Z	13,000,000	91.5340	11,899,420	13,000,000	13,000,000					3.990	3.990	JJ	250,705		05/09/2016	07/07/2026
881600-AA-1	TESORO LOGISTICS LP/CORP				3FE	1,495,918	103.1250	1,508,719	1,463,000	1,475,914		(6,938)			5.875	5.330	AO	21,488	85,951	12/12/2013	10/01/2020
881600-AD-5	TESORO LOGISTICS LP/CORP				3FE	6,147,200	105.0000	6,242,250	5,945,000	6,055,977		(36,441)			6.125	5.380	AO	76,872	364,131	06/12/2014	10/15/2021
88213#-AA-2	TEXAS ACP I, L.P. PRIV PLACE				1	646,313	133.5930	359,703	269,251	355,480		(53,331)			0.000	(13.680)	MN			08/03/2005	05/15/2020
88213@-AA-4	TEXAS ACP II, L.P.	@			1	928,113	139.1000	578,100	415,598	575,527		(31,655)			0.000	(5.280)	N/A			02/08/2008	01/30/2023
882389-CC-1	TEXAS EASTERN TRANSMISS				2FE	9,909,750	122.1230	12,212,370	10,000,000	9,926,299		2,528			7.000	7.070	JJ	322,778	700,000	02/27/2009	07/15/2032
882484-AA-6	TEXAS HEALTH RESOURCES				1FE	19,981,150	99.9790	19,995,940	20,000,000	19,981,306		190			4.330	4.330	MN	110,656	866,000	04/30/2015	11/15/2055
883556-AZ-5	THERMO FISHER SCIENTIFIC				2FE	5,333,250	103.3510	5,167,565	5,000,000	5,177,749		(37,767)			3.600	2.730	FA	68,000	180,000	09/07/2012	08/15/2021
883556-BF-8	THERMO FISHER SCIENTIFIC				2FE	6,271,140	104.1330	6,247,980	6,000,000	6,208,716		(26,510)			4.150	3.570	FA	103,750	249,000	07/30/2014	02/01/2024
88579Y-AW-1	3M COMPANY				1FE	15,738,795	89.1220	14,705,180	16,500,000	15,742,386		3,591			3.125	3.370	MS	146,094		10/17/2016	09/19/2046
886546-AD-2	TIFFANY & CO				2FE	7,680,225	93.2470	6,993,570	7,500,000	7,674,357		(3,099)			4.900	4.740	AO	91,875	367,500	02/13/2015	10/01/2044
887315-AY-5	HISTORIC TW INC				2FE	11,441,840	106.9520	10,695,220	10,000,000	10,232,932		(150,757)			6.875	5.180	JD	30,556	687,500	06/29/2010	06/15/2018
887315-BN-8	HISTORIC TW INC				2FE	11,307,767	122.2990	11,795,777	9,645,000	11,072,824		(85,366)			6.625	4.960	MN	81,648	638,981	06/26/2014	05/15/2029
887317-AD-7	TIME WARNER INC				2FE	44,004,927	120.9480	54,426,600	45,000,000	44,099,675		12,504			6.500	6.650	MN	373,750	2,925,000	03/30/2011	11/15/2036
887317-AH-8	TIME WARNER INC				2FE	5,899,575	114.1530	6,278,421	5,500,000	5,876,586		(7,612)			6.100	5.570	JJ	154,703	335,500	09/23/2013	07/15/2040
887317-AK-1	TIME WARNER INC				2FE	2,499,165	107.1300	2,410,427	2,250,000	2,466,378		(32,787)			4.750	2.350	MS	27,313	53,438	04/21/2016	03/29/2021
887317-AU-9	TIME WARNER INC				2FE	13,182,435	95.6140	12,907,971	13,500,000	13,192,016		4,961			4.650	4.800	JD	52,313	627,750	03/16/2016	06/01/2044
887317-AX-3	TIME WARNER INC				2FE	5,005,600	100.1080	5,005,445	5,000,000	5,005,985		(49)			4.850	4.840	JJ	111,819	270,118	10/30/2015	07/15/2045
88731E-AF-7	TIME WARNER ENT				2FE	12,342,000	125.7780	12,577,840	10,000,000	11,074,236		(138,033)			8.375	6.250	MS	246,597	837,500	02/02/2004	03/15/2023
88732J-AJ-7	TIME WARNER CABLE LLC				2FE	19,594,830	113.2050	21,508,988	19,000,000	19,516,757		(12,842)			6.550	6.300	MN	207,417	1,244,500	10/02/2009	05/01/2037
88732J-AL-2	TIME WARNER CABLE LLC				2FE	13,322,730	106.7620	15,160,204	14,200,000	14,194,795		110,723			6.750	6.610	JJ	479,250	742,500	10/06/2016	07/01/2018
88732J-AN-8	TIME WARNER CABLE LLC				2FE	10,101,450	123.0140	12,301,420	10,000,000	10,091,194		(1,761)			7.300	7.210	JJ	365,000	730,000	04/16/2009	07/01/2038
88732J-BA-5	TIME WARNER CABLE LLC				2FE	15,441,550	102.6930	15,403,995	15,000,000	15,334,070		(68,866)			4.000	3.450	MS	200,000	600,000	06/03/2015	09/01/2021
889175-BD-6	TOLEDO EDISON COMPANY				2FE	10,557,970	118.0240	12,982,706	11,000,000	10,619,268		8,555			6.150	6.450	MN	86,442	676,500	09/07/2007	05/15/2037
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	4,237,500	108.5000	4,068,750	3,750,000	4,043,253		(53,367)			5.875	4.080	FA	83,229	220,313	04/03/2013	02/15/2022
88947E-AR-1	TOLL BROS FINANCE CORP				3FE	5,003,750	98.2500	4,912,500	5,000,000	5,003,329		(201)			4.875	4.860	MN	31,146	253,906	11/02/2015	11/15/2025
89078Y-AA-3	TOPS HOLDING/MARKETS II				4FE	3,650,000	86.0000	3,139,000	3,650,000	3,650,000					8.000	8.000	JD	12,978	292,000	05/29/2015	06/15/2022
891027-AP-9	TORCHMARK CORP				2FE	9,000,000	115.5650	10,400,931	9,000,000	9,000,000					9.250	9.250	JD	37,000	832,500	06/25/2009	06/15/2019
891027-AQ-7	TORCHMARK CORP				2FE	6,558,635	102.1940	6,642,662	6,500,000	6,535,821		(5,586)			3.800	3.690	MS	72,728	247,000	09/19/2012	09/15/2022
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE				1FE	9,000,000	100.2830	9,025,470	9,000,000	9,000,000					4.340	4.340	JD	210,490	396,000	09/30/2014	12/17/2024
89147L-F#-2	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	103.5320	5,176,600	5,000,000	5,000,000					4.160	4.160	JJ	195,867	208,000	11/05/2013	01/22/2024
89147L-F*-6	TORTOISE ENERGY INFRASTRUCTURE				1FE	2,000,000	102.2600	2,045,200	2,000,000	2,000,000					3.770	3.770	JJ	71,002	75,400	11/05/2013	01/22/2022
89147L-F@-4	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	102.9960	5,149,800	5,000,000	5,000,000					3.990	3.990	JJ	122,471	199,500	11/05/2013	01/22/2023
89147L-K#-6	TORTOISE ENERGY INFRASTRUCTURE				1FE	4,000,000	103.5860	4,143,440	4,000,000	4,000,000					4.160	4.160	MN	18,951	166,400	11/05/2013	11/20/2023
891490-AT-1	TOSCO CORP				2FE	28,750,665	137.0130	32,198,126	23,500,000	27,073,799		(171,437)			8.125	6.380	FA	721,319	1,909,375	03/12/2003	02/15/2030
891906-AC-3	TOTAL SYSTEM SERVICES IN				2FE	20,007,850	107.7520	21,550,440	20,000,000	20,006,295		(1,555)			4.800	4.790	AO	240,000	517,333	03/15/2016	04/01/2026
891906-AD-1	TOTAL SYSTEM SERVICES IN				2FE	9,977,600	103.2140	10,321,470	10,000,000	9,980,504		2,904			3.800	3.840	AO	95,000	204,778	03/14/2016	04/01/2021
89365*-AC-6	BROADSPECTRUM LIMITED				3	15,000,000	108.1400	16,221,000	15,000,000	15,000,000					7.290	7.290	JD	6,075	1,093,500	12/11/2009	12/29/2019
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY LLC				2	20,309,440	108.1620	19,469,160	18,000,000	19,564,610		(254,484)			5.890	4.070	MN	108,965	1,060,200	10/28/2014	05/24/2022
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY LLC				2	7,000,000	105.7690	7,403,830	7,000,000	7,000,000					5.360	5.360	JD	22,929	375,200	11/13/2009	12/09/2020
89417E-AD-1	TRAVELERS COS INC				1FE	32,678,472	128.5020	41,506,178	32,300,000	32,613,219		(10,859)			6.250	6.150	JD	89,722	2,018,750	10/06/2009	06/15/2037
89417E-AK-5	TRAVELERS COS INC				1FE	10,947,700	103.5850	11,394,416	11,000,000	10,948,358		889			4.300	4.320	FA	165,550	473,000	08/19/2015	08/25/2045
89417E-AL-3	TRAVELERS COS INC				1FE	9,965,200	94.3600	9,436,040	10,000,000	9,965,457		257			3.750	3.760	MN	47,917	191,667	05/05/2016	05/15/2046
89420G-AE-9	TRAVELERS PPTY CASUALTY				1FE	5,299,104	126.2770	6,869,474	5,440,000	5,323,358		3,914			6.375	6.590	MS	102,113	346,800	05/18/2009	03/15/2033
89566E-AH-1	TRISTATE GEN&TRANS ASSN				1FE	17,658,025	103.5640	18,123,735	17,500,000	17,652,685		(2,871)			4.700	4.640	MN	137,083	822,500	11/26/2014	11/01/2044
89566E-AK-4	TRISTATE GEN&TRANS ASSN				1FE	18,403,290	96.3780	17,348,166	18,000,000	18,401,477		(1,813)			4.250	4.110	JD	63,750	399,500	09/12/2016	06/01/2046
895945-D#-7	TRICAN WELL SERVICE LTD				5	3,111,869	91.5000	2,847,360	3,111,869	3,111,869					7.150	7.150	AO	38,937	301,106	03/25/2011	04/28/2021
896047-AH-0	TRIBUNE MEDIA CO				4FE	5,620,600	101.6250	5,589,375	5,500,000	5,598,729		(19,543)			5.875	5.310	JJ	148,997	310,885	09/09/2016	07/15/2022
89837L-AB-1	PRINCETON UNIVERSITY				1FE	7,904,620	131.2960	9,190,748	7,000,000	7,783,449		(19,337)			5.700	4.860	MS	133,000	399,000	10/05/2009	03/01/2039
90131H-AB-1	21ST CENTURY FOX AMERICA				2FE	13,082,890	107.6790	13,998,387	13,000,000	13,077,788		(1,306)			5.400	5.350	AO	175,500	702,000	09/27/2013	10/01/2043
90131H-AQ-8	21ST CENTURY FOX AMERICA				2FE	5,439,950	106.9140	5,345,700	5,000,000	5,369,368		(70,582)			4.500	2.590	FA	85,000	112,500	02/24/2016	02/15/2021
90131H-AZ-8	21ST CENTURY FOX AMERICA				2FE	5,218,850	122.9610	6,148,060	5,000,000	5,198,523		(11,598)			7.125	6.610	AO	82,135	356,250	04/08/2015	04/08/2028
90131H-BF-1	21ST CENTURY FOX AMERICA				2FE	36,114,445	117.4780	44,054,250	37,500,000	36,180,921		37,764			6.200	6.530	JD	103,333	2,325,000	04/10/2015	12/15/2034
90131H-BG-9	21ST CENTURY FOX AMERICA				2FE	32,769,980	119.4640	39,423,384	33,000,000	32,781,779		5,506			6.400	6.450	JD	93,867	2,112,000	04/10/2015	12/15/2035
90214G-AA-5	2014 ESA PROJECT COMPANY LLC				2FE	15,808,733	110.6910	17,498,844	15,808,733	15,808,733					6.070	6.070	MJSD	242,563	1,970,411	06/20/2014	03/30/2030
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY TRUST (				1FE	17,918,277	99.4010	17,810,946	17,918,276	17,918,277					3.850	3.850	MON	1,916	693,116	12/16/2014	05/31/2029
902494-AX-1	TYSON FOODS INC				2FE	7,134,870	101.8790	7,131,558	7,000,000	7,113,712		(13,290)			3.950	3.690	FA	104,456	276,500	05/06/2015	08/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902494-AY-9	TYSON FOODS INC				2FE	24,756,900	103.6870	24,885,000	24,000,000	24,725,966		(13,648)			5.150	4.940	FA	466,933	1,236,000	09/11/2014	08/15/2044
902494-AZ-6	TYSON FOODS INC				2FE	4,999,300	101.9030	5,095,195	5,000,000	4,999,135		21			4.875	4.870	FA	92,083	243,750	08/05/2014	08/15/2034
90290M-AB-7	US FOODS INC				4FE	3,000,000	103.5000	3,105,000	3,000,000	3,000,000					5.875	5.870	JD	7,833	82,250	06/14/2016	06/15/2024
902917-AH-6	WASTE MANAGEMENT INC			1	2FE	5,428,250	129.5740	6,478,740	5,000,000	5,280,013		(16,107)			7.000	6.300	JJ	161,389	350,000	12/18/2003	07/15/2028
90312#-AE-0	UNS ELECTRIC				1FE	11,000,000	95.8120	10,539,320	11,000,000	11,000,000					3.220	3.220	FA	144,632	354,200	03/26/2015	08/04/2027
90331H-ML-4	US BANK NA CINCINNATI				1FE	15,017,350	100.3610	15,054,195	15,000,000	15,010,130		(3,579)			2.125	2.090	AO	55,781	318,750	12/16/2014	10/28/2019
90333L-AP-7	US CONCRETE INC				4FE	7,008,750	105.7500	7,402,500	7,000,000	7,007,471		(1,279)			6.375	6.340	JD	37,188	215,688	05/24/2016	06/01/2024
90363@-AB-6	USTA NATIONAL TENNIS CENTER, INC.				1	13,498,877	101.9270	13,759,000	13,498,877	13,498,877					4.080	4.080	JJ	264,668	550,754	06/11/2014	09/08/2039
906548-CJ-9	UNION ELECTRIC CO				1FE	21,127,500	98.5200	19,704,020	20,000,000	21,120,159		(7,341)			3.900	3.560	MS	229,667	97,500	10/26/2016	09/15/2042
907818-CF-3	UNION PACIFIC CORP				1FE	13,684,824	130.3920	16,299,013	12,500,000	13,298,959		(44,948)			6.625	5.860	FA	345,052	828,125	08/28/2006	02/01/2029
907818-CU-0	UNION PACIFIC CORP				1FE	9,128,097	126.1790	12,617,980	10,000,000	9,239,116		16,926			6.250	6.930	MN	104,167	625,000	12/21/2009	05/01/2034
907818-DA-3	UNION PACIFIC CORP				1FE	3,957,640	106.4600	4,258,404	4,000,000	3,990,777		5,096			5.700	5.840	FA	86,133	228,000	01/28/2009	08/15/2018
907818-DP-0	UNION PACIFIC CORP				1FE	11,647,375	102.9930	12,874,175	12,500,000	11,690,329		15,165			4.250	4.670	AO	112,153	531,250	06/10/2015	04/15/2043
907818-DR-6	UNION PACIFIC CORP				1FE	4,359,277	104.3970	4,671,788	4,475,000	4,391,187		9,990			3.646	3.940	FA	61,638	163,159	08/21/2013	02/15/2024
907818-DT-2	UNION PACIFIC CORP				1FE	10,503,868	110.8120	11,773,775	10,625,000	10,509,677		2,005			4.821	4.890	FA	213,430	512,231	11/27/2013	02/01/2044
907818-DZ-8	UNION PACIFIC CORP				1FE	11,590,380	100.7040	12,084,540	12,000,000	11,602,429		7,101			4.150	4.350	JJ	229,633	498,000	06/10/2015	01/15/2045
907818-EC-8	UNION PACIFIC CORP				1FE	20,393,826	91.8540	21,040,100	22,906,000	20,430,704		24,343			3.875	4.460	FA	369,836	887,608	01/05/2016	02/01/2055
907818-EG-9	UNION PACIFIC CORP				1FE	12,502,425	99.4480	12,431,025	12,500,000	12,503,761		1,336			4.375	4.360	MN	69,878	452,083	10/27/2016	11/15/2065
907818-EJ-3	UNION PACIFIC CORP				1FE	2,467,050	100.2850	2,507,145	2,500,000	2,467,409		359			4.050	4.120	MS	33,750	50,625	02/25/2016	03/01/2046
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO LLC				2Z	12,000,000	99.2780	11,913,360	12,000,000	12,000,000					3.990	3.990	JD	13,300		12/08/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO LLC				2Z	3,000,000	99.5140	2,985,420	3,000,000	3,000,000					4.240	4.240	JD	3,533		12/08/2016	12/21/2031
910637-S*-9	UNITED ILLUMINATING COMPANY				2	7,000,000	101.9730	7,138,110	7,000,000	7,000,000					3.610	3.610	JJ	105,994	252,700	01/20/2012	01/31/2022
910637-S@-7	UNITED ILLUMINATING COMPANY				2	4,000,000	101.9730	4,078,920	4,000,000	4,000,000					3.610	3.610	JJ	60,568	144,400	01/20/2012	01/31/2022
911312-AJ-5	UNITED PARCEL SERVICE				1FE	9,948,700	131.5530	13,155,350	10,000,000	9,955,443		997			6.200	6.230	JJ	285,889	620,000	01/10/2008	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE				1FE	4,927,850	114.3700	5,718,520	5,000,000	4,935,132		1,389			4.875	4.960	MN	31,146	243,750	11/08/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE				1FE	29,452,700	92.1810	27,654,450	30,000,000	29,453,501		801			3.400	3.490	MN	189,833		10/31/2016	11/15/2046
911365-AX-2	UNITED RENTALS NORTH AM				3FE	8,346,500	106.0000	8,480,000	8,000,000	8,300,896		(26,941)			6.125	4.570	JD	21,778	335,344	10/31/2016	06/15/2023
911365-AZ-7	UNITED RENTALS NORTH AM				4FE	951,880	105.2500	945,145	898,000	924,738		(7,097)			7.625	6.590	AO	14,455	68,473	04/30/2012	04/15/2022
91159J-AA-4	US BANCORP				1FE	14,672,000	100.5920	15,088,905	15,000,000	14,784,407		33,678			2.950	3.220	JJ	204,042	442,500	06/24/2013	07/15/2022
913017-BJ-7	UNITED TECHNOLOGIES CORP				1FE	4,048,840	117.0190	4,680,792	4,000,000	4,040,605		(1,294)			5.400	5.310	MN	36,000	216,000	10/23/2009	05/01/2035
913017-BK-4	UNITED TECHNOLOGIES CORP				1FE	22,404,200	125.2520	27,555,616	22,000,000	22,342,313		(10,721)			6.050	5.900	JD	110,917	1,331,000	10/06/2009	06/01/2036
913017-BR-9	UNITED TECHNOLOGIES CORP				1FE	4,228,793	107.9180	4,586,528	4,250,000	4,241,906		2,160			4.500	4.560	AO	40,375	191,250	02/23/2010	04/15/2020
913017-BS-7	UNITED TECHNOLOGIES CORP				1FE	2,993,160	122.2380	3,667,155	3,000,000	2,993,951		116			5.700	5.710	AO	36,100	171,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	54,464,920	107.0400	57,801,816	54,000,000	54,455,895		(9,767)			4.500	4.440	JD	202,500	2,430,000	12/28/2015	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP				1FE	12,276,220	100.9990	12,119,880	12,000,000	12,234,779		(42,292)			4.150	1.910	MN	63,633	394,250	10/26/2016	05/15/2045
91324P-AR-3	UNITEDHEALTH GROUP INC				1FE	6,735,190	121.6890	8,518,230	7,000,000	6,779,726		5,912			5.800	6.070	MS	119,544	406,000	04/12/2007	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC				1FE	32,504,412	128.5170	39,512,613	30,745,000	32,403,601		(51,755)			6.500	5.990	JD	88,819	1,998,425	06/18/2014	06/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	11,832,999	136.0790	15,533,509	11,415,000	11,786,749		(8,584)			6.875	6.570	FA	296,473	784,781	04/21/2010	02/15/2038
91324P-BU-5	UNITEDHEALTH GROUP INC				1FE	5,451,400	105.6140	5,280,730	5,000,000	5,431,111		(10,210)			4.625	4.060	MN	29,549	231,250	12/17/2014	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC				1FE	7,604,590	101.3680	8,109,488	8,000,000	7,628,888		7,543			4.375	4.680	MS	103,056	350,000	07/31/2013	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC				1FE	19,514,500	97.3860	19,477,200	20,000,000	19,550,199		9,638			3.950	4.090	AO	166,778	790,000	01/17/2013	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC				1FE	26,796,690	102.0510	27,553,932	27,000,000	26,799,074		3,922			4.250	4.290	MS	337,875	1,147,500	02/22/2016	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC				1FE	5,983,740	103.5230	6,211,404	6,000,000	5,985,612		1,389			3.750	3.780	JJ	103,750	220,000	07/20/2015	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC				1FE	28,127,640	110.1610	29,743,686	27,000,000	28,110,576		(16,523)			4.750	4.490	JJ	591,375	913,583	02/17/2016	07/15/2045
914906-AP-7	UNIVISION COMMUNICATIONS				4FE	3,635,250	105.0000	3,570,000	3,400,000	3,521,917		(50,838)			6.750	5.000	MS	67,575	229,500	11/21/2014	09/15/2022
916308-AA-3	UPPER PENINSULA POWER HOLDING COMPANY				2FE	15,000,000	96.5640	14,484,600	15,000,000	15,000,000					3.950	3.950	MS	172,813	592,500	08/22/2014	09/16/2024
916308-AB-1	UPPER PENINSULA POWER HOLDING COMPANY				2FE	8,000,000	94.5000	7,560,000	8,000,000	8,000,000					4.200	4.200	MS	98,000	336,000	08/22/2014	09/16/2029
91845#-AA-2	VZ(SR NOTE) CTL PASS-THROUGH TRUST CERT				2	19,340,518	96.5140	18,666,308	19,340,518	19,340,581					3.810	3.810	MON	32,750	799,091	04/29/2015	05/15/2035
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE PRIV PLACE				2	26,355,469	94.2430	24,838,184	26,355,469	26,355,469					3.620	3.620	MON	42,403	315,372	06/21/2016	07/31/2036
91913Y-AL-4	VALERO ENERGY CORP				2FE	14,930,500	117.0360	17,555,460	15,000,000	14,933,446		965			6.625	6.650	JD	44,167	993,750	01/05/2011	06/15/2037
91913Y-AT-7	VALERO ENERGY CORP				2FE	26,411,831	99.6540	26,109,427	26,200,000	26,403,168		(4,489)			4.900	4.840	MS	378,008	955,500	10/03/2016	03/15/2045
922408-AJ-4	VECTREN CAPITAL CORP				1	18,976,900	110.4340	19,878,120	18,000,000	18,496,216		(217,034)			7.300	5.820	MS	401,500	1,314,000	10/01/2014	03/11/2019
922408-AM-7	VECTREN CAPITAL CORP				1FE	27,000,000	100.0410	27,011,070	27,000,000	27,000,000					3.330	3.330	JD	39,960	899,100	05/12/2015	12/15/2022
92343V-AM-6	VERIZON COMMUNICATIONS				2FE	19,811,100	105.7070	21,141,560	20,000,000	19,961,398		24,678			6.100	6.200	AO	257,556	1,220,000	07/16/2009	04/15/2018
92343V-BE-3	VERIZON COMMUNICATIONS				2FE	9,575,145	98.7440	9,380,728	9,500,000	9,571,401		(1,506)			4.750	4.690	MN	75,208	451,250	06/16/2014	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS				2FE	21,714,605	86.6530	21,663,400	25,000,000	21,882,379		58,733			3.850	4.680	MN	160,417	962,500	01/25/2016	11/01/2042
92343V-CH-5	VERIZON COMMUNICATIONS				2FE	8,615,655	100.9590	8,679,480	8,597,000	8,608,844		(3,621)			2.625	2.570	FA	81,492	225,671	08/21/2014	02/21/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-CK-8	VERIZON COMMUNICATIONS				2FE	5,278,300	101.3290	5,066,470	5,000,000	5,275,791		(2,510)			4.862	4.520	FA	87,786	121,550	05/25/2016	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS				2FE	7,261,170	99.4760	6,963,334	7,000,000	7,256,914		(2,403)			5.012	4.800	FA	126,692	350,840	03/23/2015	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS				2FE	9,279,613	93.9110	8,916,849	9,495,000	9,282,507		1,915			4.672	4.800	MS	130,617	443,606	03/25/2015	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS				2FE	46,659,520	90.5020	43,441,056	48,000,000	46,660,867		1,347			4.125	4.280	FA	825,000		12/07/2016	08/15/2046
92343V-DD-3	VERIZON COMMUNICATIONS				2FE	22,277,475	92.0550	20,712,420	22,500,000	22,282,096		4,621			2.625	2.730	FA	246,094		10/12/2016	08/15/2026
92344G-AM-8	VERIZON COMMUNICATIONS			1	2FE	4,621,340	135.2680	5,410,752	4,000,000	4,447,573		(19,320)			7.750	6.510	JD	25,833	310,000	05/03/2004	12/01/2030
92344G-AX-4	VERIZON COMMUNICATIONS				2FE	27,012,226	114.2060	31,631,774	27,697,000	27,143,300		14,107			5.850	6.020	MS	477,081	1,620,275	11/18/2013	09/15/2035
92524-AX-8	VIACOM INC				2FE	11,396,150	109.0440	10,904,480	10,000,000	11,292,844		(38,599)			6.875	5.720	AO	116,493	687,500	08/08/2014	04/30/2036
92553P-AP-7	VIACOM INC				2FE	11,589,465	79.6550	9,956,938	12,500,000	11,604,569		8,132			4.375	4.860	MS	161,024	218,750	11/07/2016	03/15/2043
92553P-AW-2	VIACOM INC				2FE	31,670,750	90.9740	28,201,971	31,000,000	31,625,861		(14,066)			5.250	5.090	AO	406,875	1,627,500	11/04/2015	04/01/2044
92553P-BB-7	VIACOM INC				2FE	4,974,050	92.4190	4,620,995	5,000,000	4,974,389		339			3.450	3.510	AO	41,688		09/29/2016	10/04/2026
927804-FA-7	VIRGINIA ELEC & POWER CO				2FE	17,019,580	123.2010	20,944,238	17,000,000	17,015,920		(479)			6.000	5.990	JJ	470,333	1,020,000	02/15/2007	01/15/2036
927804-FB-5	VIRGINIA ELEC & POWER CO				2FE	7,708,594	123.7340	8,661,401	7,000,000	7,607,753		(16,299)			6.000	5.290	MN	53,667	420,000	10/01/2009	05/15/2037
927804-FE-9	VIRGINIA ELEC & POWER CO				2FE	8,240,710	128.7970	10,303,832	8,000,000	8,209,588		(4,924)			6.350	6.120	MN	43,744	508,000	04/16/2009	11/30/2037
927804-FL-3	VIRGINIA ELEC & POWER CO				2FE	2,150,240	98.7890	1,975,784	2,000,000	2,149,226		(1,014)			4.000	3.550	JJ	36,889		09/09/2016	01/15/2043
927804-FQ-2	VIRGINIA ELEC & POWER CO				1FE	9,979,800	102.7650	10,276,540	10,000,000	9,984,723		1,827			3.450	3.470	FA	130,333	345,000	02/04/2014	02/15/2024
927804-FR-0	VIRGINIA ELEC & POWER CO				1FE	8,433,931	104.9860	7,943,286	7,566,000	8,428,602		(5,329)			4.450	3.760	FA	127,193		09/15/2016	02/15/2044
927804-FW-9	VIRGINIA ELEC & POWER CO				1FE	6,967,240	99.6970	6,978,818	7,000,000	6,967,050		(190)			4.000	4.020	MN	35,000		11/10/2016	11/15/2046
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY, INC				1FE	8,776,734	95.2840	8,362,823	8,776,734	8,776,734					3.930	3.930	MJSD	958	353,702	07/23/2014	06/30/2030
92826C-AD-4	VISA INC				1FE	23,872,460	100.4380	24,105,264	24,000,000	23,883,690		11,020			3.150	3.210	JD	35,700	756,000	12/15/2015	12/14/2025
92826C-AF-9	VISA INC				1FE	36,932,550	105.5510	36,942,990	35,000,000	36,924,282		(8,085)			4.300	3.970	JD	71,069	1,182,500	10/31/2016	12/14/2045
92923C-AW-4	WCI COMMUNITIES INC				4FE	4,500,000	105.2500	4,736,250	4,500,000	4,500,000					6.875	6.870	FA	116,875	275,000	04/08/2016	08/15/2021
92927K-B*-2	WABCO HOLDING INC.				2Z	15,670,200	104.2590	14,596,289	14,765,800	14,765,800				(904,400)	0.840	0.840	JJ	15,849		09/27/2016	11/15/2023
92933B-AE-4	WMG ACQUISITION CORP				4FE	6,176,325	103.1500	6,116,795	5,930,000	6,042,106		(48,911)			6.000	5.010	JJ	164,063	321,471	03/28/2016	01/15/2021
92933B-AH-7	WMG ACQUISITION CORP				4FE	2,007,500	105.2500	2,105,000	2,000,000	2,004,215		(1,183)			6.750	6.670	AO	28,500	135,000	03/27/2014	04/15/2022
931142-CB-7	WAL-MART STORES INC				1FE	37,820,053	119.6020	47,482,272	39,700,000	38,164,861		32,127			5.250	5.530	MS	694,750	2,084,250	02/27/2012	09/01/2035
931142-CK-7	WAL-MART STORES INC				1FE	19,772,010	135.5200	24,393,708	18,000,000	19,529,155		(39,116)			6.500	5.770	FA	442,000	1,170,000	10/02/2009	08/15/2037
931142-CM-3	WAL-MART STORES INC				1FE	15,427,758	131.8190	20,049,731	15,210,000	15,399,582		(4,352)			6.200	6.090	AO	199,082	943,020	05/27/2009	04/15/2038
931142-CS-0	WAL-MART STORES INC				1FE	11,705,742	123.7050	10,886,066	8,800,000	11,432,093		(70,489)			5.625	3.690	AO	123,750	495,000	12/06/2012	04/01/2040
931142-DG-5	WAL-MART STORES INC				1FE	16,126,500	100.4570	15,068,595	15,000,000	16,121,806		(4,694)			4.000	3.550	AO	133,333		11/01/2016	04/11/2043
931427-AC-2	WALGREENS BOOTS ALLIANCE				2FE	15,422,700	102.7800	15,417,135	15,000,000	15,417,947		(4,753)			4.800	4.610	MN	86,000	360,000	06/01/2016	11/18/2044
931427-AF-5	WALGREENS BOOTS ALLIANCE				2FE	4,159,010	101.8770	4,075,084	4,000,000	4,140,017		(18,993)			3.300	2.500	MN	15,767	132,000	04/20/2016	11/18/2021
931427-AN-8	WALGREENS BOOTS ALLIANCE				2FE	4,997,200	99.3720	4,968,605	5,000,000	4,997,450		250			2.600	2.610	JD	10,833	65,000	05/26/2016	06/01/2021
931427-AQ-1	WALGREENS BOOTS ALLIANCE				2FE	30,361,600	98.1600	29,448,030	30,000,000	30,348,394		(13,207)			3.450	3.300	JD	86,250	517,500	08/03/2016	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE				2FE	2,782,325	101.4770	2,536,930	2,500,000	2,780,138		(2,187)			4.650	3.990	JD	9,688	58,125	07/20/2016	06/01/2046
94106L-AN-9	WASTE MANAGEMENT INC				2FE	6,869,457	134.5180	8,071,122	6,000,000	6,727,179		(27,351)			7.750	6.480	MN	59,417	465,000	03/18/2005	05/15/2032
942683-AH-6	ACTAVIS INC				2FE	2,895,597	96.8350	2,905,059	3,000,000	2,897,419		1,822			4.625	4.850	AO	34,688	138,750	01/25/2016	10/01/2042
94403*-BA-3	WAWA, INC				2FE	9,000,000	98.7290	8,885,610	9,000,000	9,000,000					3.640	3.640	AO	67,340	327,600	06/17/2013	10/17/2023
948741-AJ-2	WEINGARTEN REALTY INVEST				2FE	8,792,255	99.5840	8,962,605	9,000,000	8,858,700		19,506			3.500	3.780	AO	66,500	315,000	06/06/2013	04/15/2023
94973V-AN-7	ANTHEM INC				2FE	4,999,000	120.1300	6,006,505	5,000,000	4,999,237		13			6.375	6.370	JD	14,167	318,750	01/10/2008	06/15/2037
94973V-AX-5	ANTHEM INC				2FE	3,036,150	100.0500	3,001,521	3,000,000	3,021,085		(3,579)			3.125	2.980	MN	11,979	93,750	07/19/2012	05/15/2022
94973V-AY-3	ANTHEM INC				2FE	9,834,440	100.4760	9,746,259	9,700,000	9,823,291		(2,665)			4.625	4.530	MN	57,324	448,625	07/19/2012	05/15/2042
94973V-BF-3	ANTHEM INC				2FE	9,976,250	106.5550	10,655,510	10,000,000	9,977,535		346			5.100	5.110	JJ	235,167	510,000	10/22/2013	01/15/2044
94973V-BL-0	ANTHEM INC				2FE	10,044,350	101.6660	10,166,600	10,000,000	10,043,547		(455)			4.850	4.820	FA	183,222	485,000	10/17/2014	08/15/2054
949746-RF-0	WELLS FARGO & COMPANY				1FE	48,017,547	113.3040	51,590,756	45,533,000	47,916,277		(41,667)			5.606	5.230	JJ	1,177,023	2,552,580	06/16/2014	01/15/2044
94974B-EV-8	WELLS FARGO & COMPANY				1FE	15,585,590	107.4540	16,118,100	15,000,000	15,294,920		(63,306)			4.600	4.070	AO	172,500	690,000	01/24/2012	04/01/2021
94974B-FJ-4	WELLS FARGO & COMPANY				1FE	37,098,985	100.3590	38,638,562	38,500,000	37,544,454		134,761			3.450	3.900	FA	509,163	1,328,250	08/09/2013	02/13/2023
94974B-FP-0	WELLS FARGO & COMPANY				1FE	10,017,490	110.3640	11,036,490	10,000,000	10,015,956		(277)			5.375	5.360	MN	88,090	537,500	10/21/2013	11/02/2043
94974B-GQ-7	WELLS FARGO & COMPANY				1FE	30,028,050	102.7120	30,813,630	30,000,000	30,027,810		(240)			4.900	4.890	MN	179,667	1,470,000	02/19/2016	11/17/2045
950420-AC-8	WELLTOWER INC				2FE	9,922,700	103.6580	10,365,870	10,000,000	9,927,731		5,031			4.250	4.340	AO	106,250	247,917	02/23/2016	04/01/2026
95709T-AM-2	WESTAR ENERGY INC				1FE	6,763,184	102.2240	6,307,227	6,170,000	6,759,983		(3,201)			4.250	3.700	JD	21,852	131,113	09/14/2016	12/01/2045
95709T-AN-0	WESTAR ENERGY INC				1FE	6,970,460	94.0580	6,584,109	7,000,000	6,971,874		1,414			2.550	2.590	JJ	94,704		06/14/2016	07/01/2026
957576-AA-9	WESTERN & SOUTHERN FIN				1FE	26,479,040	111.0880	29,993,922	27,000,000	26,610,564		13,153			5.750	5.880	JJ	715,875	1,552,500	08/28/2013	07/15/2033
958102-AJ-4	WESTERN DIGITAL CORP				2FE	2,000,000	110.0000	2,200,000	2,000,000	2,000,000					7.375	7.370	AO	36,875	68,833	03/30/2016	04/01/2023
958254-AE-4	WESTERN GAS PARTNERS LP				2FE	9,878,900	98.6040	9,860,470	10,000,000	9,894,580		10,271			3.950	4.090	JD	32,917	395,000	05/26/2015	06/01/2025
959802-AH-2	WESTERN UNION CO/THE				2FE	5,122,900	104.2800	5,214,035	5,000,000	5,109,514		(2,816)			6.200	6.000	MN	37,889	310,000	07/19/2011	11/17/2036
96188#-AA-6	WETT HOLDINGS LLC				2FE	7,688,889	99.2820	7,633,683	7,688,889	7,688,889					4.310	4.310	MJSD	83,768	248,543	12/04/2014	12/18/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96316#-AB-9	AEP WHEELING POWER COMPANY				2	15,000,000	99.3720	14,905,800	15,000,000	15,000,000					3.360	3.360	JD	42,000	504,000	05/08/2015	06/01/2022
966837-AE-6	WHOLE FOODS MARKET INC				2FE	15,065,350	105.8820	15,882,375	15,000,000	15,061,423		(2,975)			5.200	5.130	JD	60,667	780,000	12/02/2015	12/03/2025
96811X-AA-2	WILDFLOWER ENERGY LP PRIV PLACE				2	4,442,030	106.4610	4,722,262	4,435,673	4,442,030					6.090	6.090	MJSD	750	275,573	12/02/2004	09/30/2021
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN INC (KRAFT				2FE	26,789,469	96.6230	25,108,533	25,986,083	26,750,467		(68,088)			4.470	4.230	MON	51,626	1,161,576	07/09/2015	01/15/2035
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR CTL				2	12,033,904	98.2520	11,808,908	12,019,000	12,031,626		(2,749)			3.720	3.690	MON	19,871	453,800	05/21/2015	06/15/2025
96950F-AD-6	WILLIAMS PARTNERS LP				2FE	7,439,400	106.8410	7,478,933	7,000,000	7,186,991		(53,791)			5.250	4.330	MS	108,208	367,500	11/29/2011	03/15/2020
96950F-AL-8	WILLIAMS PARTNERS LP				2FE	31,203,636	102.7220	33,040,692	32,165,000	31,258,422		54,787			4.500	4.980	MN	184,949	723,713	07/13/2016	11/15/2023
96950F-AN-4	WILLIAMS PARTNERS LP				2FE	28,472,065	96.9140	29,395,016	30,331,000	28,484,099		12,034			5.400	5.840	MS	532,309	486,000	10/25/2016	03/04/2044
96950F-AP-9	WILLIAMS PARTNERS LP				2FE	5,482,470	92.4200	5,545,242	6,000,000	5,485,340		2,870			4.900	5.500	JJ	135,567		11/01/2016	01/15/2045
97381W-AU-8	WINDSTREAM SERVICES LLC				4FE	4,825,000	96.2500	4,812,500	5,000,000	4,853,323		17,311			7.500	8.100	AO	93,750	375,000	04/02/2015	04/01/2023
97381W-AX-2	WINDSTREAM SERVICES LLC				4FE	1,750,000	98.0000	1,960,000	2,000,000	1,767,329		17,329			7.500	10.350	JD	12,500	75,000	06/07/2016	06/01/2022
97651#-AF-1	WINWHOLESALE INC.				2	10,000,000	100.2870	10,028,700	10,000,000	10,000,000					4.020	4.020	JD	14,517	402,000	05/19/2015	06/18/2027
97651#-AG-9	WINWHOLESALE INC				2	10,000,000	100.2010	10,020,100	10,000,000	10,000,000					4.020	4.020	FA	146,283	402,000	05/19/2015	08/20/2027
97665#-AA-6	WISCONSIN ENERGY CAP CORP				2FE	2,627,838	130.4420	3,913,260	3,000,000	2,698,230		14,414			6.940	8.280	JD	17,350	208,200	09/20/2000	12/01/2028
976656-BW-7	WISC ELEC POWER				1FE	7,463,750	117.0940	8,196,622	7,000,000	7,374,676		(14,335)			5.625	5.130	MN	50,313	393,750	10/02/2009	05/15/2033
976656-CJ-5	WISCONSIN ELECTRIC POWER				1FE	4,875,965	103.3230	4,649,567	4,500,000	4,871,444		(4,521)			4.300	3.820	JD	8,600	183,288	11/16/2016	12/15/2045
976657-AL-0	WEC ENERGY GROUP INC				2FE	9,998,300	101.9130	10,191,310	10,000,000	9,998,439		143			3.550	3.550	JD	15,778	355,000	06/04/2015	06/15/2025
976826-BK-2	WISCONSIN POWER & LIGHT				1FE	1,022,390	100.7770	1,007,773	1,000,000	1,022,336		(54)			4.100	3.960	AO	8,656		11/22/2016	10/15/2044
976843-BH-4	WISCONSIN PUBLIC SERVICE				1FE	7,917,180	94.4650	7,557,272	8,000,000	7,917,263		83			3.671	3.730	JD	24,473	220,260	12/14/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE				1FE	12,291,560	110.4340	12,147,751	11,000,000	12,288,687		(2,873)			4.752	4.030	MN	87,120		11/21/2016	11/01/2044
97786#-AJ-1	WOLSELEY CAPITAL, INC				2FE	19,000,000	99.5030	18,905,570	19,000,000	19,000,000					3.430	3.430	MS	217,233	651,700	06/04/2015	09/01/2022
97786#-AK-8	WOLSELEY CAPITAL, INC				2	25,000,000	99.1660	24,791,500	25,000,000	25,000,000					3.730	3.730	MS	310,833	932,500	06/04/2015	09/01/2025
980242-AA-9	WOODSIDE HOMES CO LLC/FI				4FE	5,747,800	96.5000	5,597,000	5,800,000	5,760,752		6,387			6.750	6.910	JD	17,400	391,500	11/20/2014	12/15/2021
98161*-AA-7	WORLEYPARSONS US FINANCE SUB LIMITED				3	2,667,934	96.0300	2,414,469	2,514,286	2,626,325		(23,647)			5.560	4.390	MS	37,667	149,851	02/06/2015	03/24/2021
981618-AC-1	WORLEY PARSONS US HOLDING CORPORATION				3	22,000,000	100.1620	22,035,640	22,000,000	22,000,000					5.760	5.760	MN	109,120	1,355,200	05/10/2007	05/30/2017
983024-AG-5	WYETH LLC				1FE	6,410,176	129.2240	8,270,368	6,400,000	6,408,704		(287)			6.500	6.480	FA	173,333	416,000	04/07/2009	02/01/2034
983024-AL-4	WYETH LLC				1FE	11,927,031	124.6060	14,952,780	12,000,000	11,937,364		1,653			6.000	6.040	FA	272,000	720,000	04/20/2009	02/15/2036
983130-AV-7	WYNN LAS VEGAS LLC/CORP				3FE	5,718,875	99.2000	5,952,000	6,000,000	5,748,544		23,901			5.500	6.140	MS	110,000	192,500	09/09/2016	03/01/2025
98385X-AM-8	XTO ENERGY INC				1FE	10,878,150	136.2040	13,620,410	10,000,000	10,750,092		(17,903)			6.750	6.100	FA	281,250	675,000	01/04/2008	08/01/2037
98385X-AP-1	XTO ENERGY INC				1FE	4,780,100	105.5150	5,275,795	5,000,000	4,956,327		27,747			5.500	6.130	JD	12,222	275,000	04/16/2009	06/15/2018
98385X-AQ-9	XTO ENERGY INC				1FE	17,575,130	131.3510	22,329,789	17,000,000	17,500,329		(12,472)			6.375	6.110	JD	48,167	1,083,750	10/02/2009	06/15/2038
98389B-AM-2	XCEL ENERGY INC				2FE	4,485,420	106.3490	4,785,741	4,500,000	4,494,076		1,521			4.700	4.740	MN	27,025	211,500	05/10/2010	05/15/2020
983919-AF-8	XILINX INC C.S.N.				1FE	14,960,079	210.1250	17,230,250	8,200,000	8,937,189		(1,831,970)			2.625	(15.680)	JD	9,567	215,250	03/12/2014	06/15/2017
98956P-AF-9	ZIMMER BIOMET HOLDINGS				2FE	9,976,500	97.3980	9,739,870	10,000,000	9,979,790		2,032			3.550	3.570	AO	88,750	355,000	03/10/2015	04/01/2025
AC0516-16-4	LION INDUSTRIAL PROPERTIES				2Z	3,000,000	98.0800	2,942,400	3,000,000	3,000,000					3.990	3.990	MN	74,813		02/18/2016	05/16/2026
BK0122-14-7	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	102.9960	5,149,800	5,000,000	5,000,000					3.990	3.990	JJ	88,113	199,500	11/05/2013	01/22/2023
BK0122-40-2	TORTOISE ENERGY INFRASTRUCTURE				1FE	2,000,000	102.2600	2,045,200	2,000,000	2,000,000					3.770	3.770	JJ	33,302	75,400	11/05/2013	01/22/2022
BK0122-41-0	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	103.5320	5,176,600	5,000,000	5,000,000					4.160	4.160	JJ	91,867	208,000	11/05/2013	01/22/2024
BK0428-16-3	STORE CAPITAL CORPORATION				2FE	10,000,000	97.2530	9,725,300	10,000,000	10,000,000					4.730	4.730	MN	289,056	30,219	04/13/2016	04/28/2026
BK0710-12-3	CLEVELAND BROTHERS HOLDINGS INC				2FE	8,000,000	100.2190	8,017,520	8,000,000	8,000,000					4.250	4.250	JJ	161,500	340,000	05/25/2012	07/10/2022
BK1009-14-5	TORTOISE ENERGY INFRASTRUCTURE				1FE	12,000,000	100.4430	12,053,160	12,000,000	12,000,000					4.010	4.010	JD	259,313	480,600	09/30/2014	12/17/2021
BK1191-15-8	ROCKWOOD NORTH CAROLINA NOTE ISSUE II LL				1FE	4,577,703	1,646.6500	4,577,703	278,000	3,323,622		(1,254,080)			0.000	6.160	AO		1,250,000	11/16/2015	10/15/2019
BK1216-16-1	GPT OPERATING PARTNERSHIP LP				2FE	13,000,000	96.2320	12,510,160	13,000,000	13,000,000					3.890	3.890	JD	22,476		09/20/2016	12/15/2022
BK1216-61-7	GPT OPERATING PARTNERSHIP LP				2FE	12,000,000	94.2900	11,314,800	12,000,000	12,000,000					4.260	4.260	JD	22,720		09/20/2016	12/15/2025
LX1278-65-9	APEX TOOLS TLB				4FE	5,836,134	99.0000	5,881,497	5,940,906	5,853,680		17,629			4.500	5.040	JAJO	743	193,792	04/21/2016	02/01/2020
LX1283-21-2	BERRY PLASTICS TLD				3FE	15,063,979	100.6820	15,143,768	15,041,187	15,060,747		(3,589)			3.500	3.440	JAJO	25,379	232,839	08/02/2016	02/08/2020
LX1299-08-5	SCIENTIFIC GAMES TLB				4FE	5,651,381	101.2710	5,710,205	5,638,539	5,693,300		(17,075)			6.000	5.760	JAJO	29,132	180,811	01/30/2014	10/18/2020
LX1284-67-3	IMMUCOR TLB-2				4FE	5,610,840	96.5000	5,447,888	5,645,479	5,630,674		5,845			5.000	5.190	FMAN	784	297,725	02/02/2015	08/17/2018
LX1293-46-8	CHARTER COMMUNICATIONS TLF				3FE	5,975,727	100.3890	5,992,372	5,969,152	5,982,615		6,864			3.247	3.230	JAJO	499	113,962	05/04/2016	01/03/2021
LX1297-44-4	GRANDE COMMUNICATION TLB				4FE	5,838,443	100.6000	5,864,657	5,829,679	5,831,621		(4,242)			4.500	4.530	FMAN	729	247,540	04/22/2015	05/31/2020
LX1231-28-6	HAWAIIAN TELCOM TLB				4FE	2,004,636	100.8130	2,005,890	1,989,713	2,003,853		(820)			5.250	4.990	MJSD	17,700	21,620	08/01/2016	06/06/2019
LX1316-58-2	BOYD GAMING TLB				3FE	2,079,317	100.8750	2,135,119	2,116,599	2,088,666		49,500			4.000	4.370	JAJO	470	79,288	03/18/2015	08/14/2020
LX1317-76-2	LEVEL 3 TL B3				3FE	6,988,935	101.3250	7,092,750	7,000,000	6,990,561		1,478			4.000	4.090	FMAN	68,444	281,721	01/29/2015	08/01/2019
LX1332-13-4	DOLE FOOD TLB				4FE	8,653,239	100.5250	8,719,586	8,674,047	8,674,109		20,785			4.500	4.410	FMAN	628	236,648	03/28/2016	11/01/2018
LX1335-81-4	BJ'S WHOLESALE 1ST LIEN				4FE	9,893,667	100.8910	10,118,251	10,028,893	9,924,547		20,317			4.500	4.860	JAJO	890	407,584	04/08/2016	09/26/2019
LX1335-83-0	BJ'S WHOLESALE 2ND LIEN				5FE	3,891,375	101.0830	4,024,060	3,980,947	3,905,877		12,630			8.500	9.130	JAJO	940	345,071	11/03/2015	03/26/2020
LX1342-69-5	USI INSURANCE TLB (AKA COMPASS)				4FE	4,541,931	100.4170	4,579,112	4,560,096	4,568,685		25,314			4.250	4.400	MJSD	538	201,261	12/30/2013	12/27/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
LX1344-87-3	INFOR US INC TLB-5				4FE	7,705,972	100.0830	7,712,368	7,705,972	7,705,972					3.750	3.750	JAJO	803	226,797	04/13/2015	06/03/2020
LX1349-26-0	UNIVISION COMM TL C4				4FE	11,838,177	100.5000	11,882,438	11,823,321	11,813,123		(6,562)			4.000	4.000	MJSD	763	424,030	04/05/2016	03/01/2020
LX1359-08-7	NEIMAN MARCUS TLB				4FE	10,562,420	86.6750	9,236,880	10,656,914	10,580,935		10,589			0.000	0.150	FMAN	31,372	724,035	03/23/2015	10/25/2020
LX1360-51-5	KINDRED HEALTHCARE TLB				3FE	19,467,836	99.7920	19,560,750	19,601,522	19,485,871		5,165			4.312	4.470	MJSD	121,061	706,084	06/14/2016	04/09/2021
LX1325-71-6	HUB INTERATIONAL LTD 1ST LIEN TL				4FE	13,584,620	100.7050	13,797,466	13,700,875	13,606,346		22,308			4.000	4.240	JAJO	68,834	174,101	09/12/2016	10/02/2020
LX1366-09-0	TIME INC TLB-DD				3FE	4,822,584	100.3130	4,868,105	4,852,915	4,827,857		4,420			4.250	4.430	JAJO	573	208,980	11/04/2015	04/24/2021
LX1370-65-4	ORTHO-CLINICAL DIAGNOSTICS TLB				4FE	21,599,721	99.0360	22,019,680	22,234,016	21,665,554		68,046			4.750	5.450	MJSD	2,227	638,648	08/01/2016	06/30/2021
LX1378-51-7	GATES GLOBAL 1ST LIEN				4FE	14,399,481	100.0000	14,449,672	14,449,672	14,411,071		4,448			4.250	4.350	JAJO	1,706	623,616	07/23/2014	07/06/2021
LX1400-73-3	TECOMET INC 1ST LIEN				4FE	14,516,953	100.0000	14,886,266	14,886,266	14,578,997		62,465			5.750	6.320	FMAN	61,819	466,313	08/02/2016	12/05/2021
LX1408-54-6	SCIENTIFIC GAMES TL B2				4FE	7,101,479	101.1880	7,258,549	7,173,330	7,115,769		17,906			6.000	6.270	JAJO	22,761	330,901	04/27/2015	10/01/2021
LX1424-46-9	ACCUVANT INC 1ST LIEN TL				4FE	3,370,160	100.1670	3,384,207	3,378,564	3,370,219		125			6.250	6.370	FMAN	5,866	222,670	05/20/2015	01/28/2022
LX1442-79-2	CONCENTRA INC 1ST LIEN TL				4FE	23,656,352	100.2500	23,833,628	23,774,193	23,651,913		(1,665)			4.000	4.110	JAJO	26,257	525,386	10/04/2016	06/01/2022
LX1443-31-1	STERIGENICS-NORDION HOLDINGS, LLC TLB				4FE	10,846,509	100.3130	10,896,500	10,862,500	10,847,104		619			4.250	4.330	JAJO	1,282	463,144	05/08/2015	04/27/2022
LX1448-58-3	BASS PRO GROUP TLB				4FE	4,154,212	99.6250	4,153,905	4,169,540	4,155,461		(2,913)			4.000	4.150	MJSD	3,742	112,563	09/06/2016	06/05/2020
LX1453-15-3	TI GROUP AUTO TLB				3FE	14,893,425	101.0630	15,040,193	14,881,998	14,891,656		(1,936)			4.500	4.530	MJSD	992	423,486	08/01/2016	06/30/2022
LX1313-21-7	MEDIA GENERAL TL				3FE	4,038,546	100.0160	4,055,800	4,055,152	4,041,920		2,526			4.000	4.140	JAJO	451	158,146	06/22/2015	07/31/2020
LX1453-76-5	TRIBUNE MEDIA TLB				3FE	7,993,408	100.7250	8,066,663	8,008,601	8,002,183		8,584			3.770	3.850	MJSD	839	304,606	06/24/2015	12/27/2020
LX1253-56-1	NAVISTAR INTERNATIONAL TLB				4FE	10,803,128	101.1500	10,839,797	10,716,557	10,776,043		(18,476)			0.000	(0.150)	FMAN	98,682	501,454	08/07/2015	08/07/2020
LX1469-18-3	ASURION LLC TLB-4				4FE	6,297,728	101.2750	6,410,075	6,329,375	6,299,416		1,774			5.000	5.110	MJSD	879	321,359	07/30/2015	08/04/2022
LX1470-71-0	US LBM TL 1ST LIEN				4FE	4,905,968	99.0500	4,910,354	4,957,449	4,911,220		5,638			6.250	6.520	FMAN	18,787	183,568	10/12/2016	08/20/2022
LX1470-95-9	KIK CUSTOM PRODUCTS TL				4FE	9,692,676	100.7500	9,964,099	9,889,924	9,721,392		26,490			6.000	6.430	FMAN	108,789	469,234	07/29/2016	08/26/2022
LX1499-26-3	BLOUNT INTERNATIONAL INC TL				4FE	3,401,475	100.8750	3,521,798	3,491,250	3,407,690		6,428			7.250	7.770	MJSD	8,416	162,430	04/05/2016	04/12/2023
LX1500-43-3	DELL TLB				2FE	29,001,250	101.6470	29,477,630	29,000,000	29,009,436		8,186			4.020	4.060	MJSD	1,508	396,122	09/13/2016	06/02/2023
LX1514-25-1	SELECT MEDICAL TLB- SERIES F				3FE	8,267,525	101.3330	8,548,705	8,436,250	8,291,990		25,515			6.010	6.550	MJSD	120,859	294,769	03/03/2016	03/03/2021
LX1509-14-5	MANITOWOC TLB				4FE	1,683,846	101.3750	1,715,577	1,692,308	1,683,763		212			5.750	5.880	FMAN	270	79,738	02/17/2016	03/03/2023
LX1551-23-8	NEXSTAR TLB STRIP				3FE	4,579,432	100.7810	4,626,764	4,590,909	4,579,834		402			0.000	0.030	MJSD			09/26/2016	09/22/2023
LX1512-36-2	GCA MERGER SUB INC 1L TL				4FE	1,968,932	101.0630	1,989,862	1,968,932	1,968,932					6.067	6.060	FMAN	87	78,721	03/02/2016	03/01/2023
LX1514-90-5	KAR AUCTION SERVICES TLB-3				3FE	9,186,332	101.2500	9,345,628	9,230,250	9,193,428		7,318			4.500	4.610	FMAN	760	307,157	03/28/2016	02/28/2023
LX1520-78-7	NTHRIVE INC TL				4FE	12,917,216	101.1250	13,080,519	12,935,000	12,918,039		808			6.500	6.570	MJSD	1,437	511,643	08/01/2016	10/20/2022
LX1523-98-9	NATURE'S BOUNTY TLB				4FE	9,937,531	100.7190	10,008,982	9,937,531	9,937,531					5.000	5.000	FMAN	1,380	70,753	08/01/2016	05/05/2023
LX1524-58-1	ATI PHYSICAL THERAPY HOLDINGS, LLC TL				4FE	3,014,850	101.2500	3,022,313	2,985,000	3,011,146		(3,845)			7.250	7.030	FMAN	55,305	65,505	08/02/2016	05/10/2023
LX1527-11-3	MULTIPLAN TLB				4FE	13,050,303	101.6610	13,207,141	12,991,354	13,041,508		(15,015)			5.000	4.950	FMAN	902	350,249	05/26/2016	06/07/2023
LX1527-62-6	CHG HEALTHCARE SERVICES INC TLB				4FE	2,992,437	101.0250	3,013,045	2,982,475	2,991,271		(1,219)			4.750	4.750	FMAN	263	64,614	08/01/2016	05/19/2023
LX1528-16-0	STATION CASINOS TLB				3FE	7,321,111	101.1880	7,389,612	7,302,854	7,317,909		(3,282)			3.750	3.730	FMAN	12,932	93,676	08/01/2016	06/08/2023
LX1440-74-7	ASPEN DENTAL MANAGEMENT INC TLB				4FE	15,854,393	100.6250	15,953,422	15,854,332	15,851,407		(3,187)			5.250	5.310	JAJO	65,361	334,779	08/01/2016	04/29/2022
LX1529-60-6	PROSPCT MEDICAL HOLDINGS TLB				4FE	22,139,188	98.2500	21,995,719	22,387,500	22,206,122		67,842			7.000	7.230	FMAN	88,465	567,127	08/01/2016	06/01/2022
LX1507-37-0	PETCO ANIMAL SUPPLIES TLB-2				4FE	5,403,864	100.5000	5,448,921	5,421,812	5,407,281		3,674			5.140	5.250	JAJO	38,787	28,264	07/29/2016	01/26/2023
LX1531-80-0	PCI PHARMA SERVICES TL 1ST LIEN				4FE	12,805,650	100.0000	12,935,000	12,935,000	12,815,374		10,212			5.000	5.230	MJSD	79,945	144,069	06/29/2016	06/30/2023
LX1541-02-3	CAVIUM TLB				3FE	11,919,050	100.8750	12,074,738	11,970,000	11,919,825		1,023			3.750	3.840	JAJO	19,950	129,681	08/11/2016	08/10/2022
LX1533-70-7	US SECURITY ASSOCIATES				4FE	7,900,200	100.3750	8,009,925	7,980,000	7,905,908		5,799			6.000	6.250	MJSD	665	204,820	07/07/2016	06/21/2023
LX1563-14-2	AMC ENTERTAINMENT TLB 2023				3FE	2,992,500	100.9250	3,027,750	3,000,000	2,992,891		391			3.511	3.570	JAJO	280	5,593	10/31/2016	12/15/2023
LX1538-16-9	WIRECO WORLDGROUP INC 1ST LIEN				4FE	4,002,425	100.9690	4,028,663	3,990,000	4,001,761		(735)			6.500	6.520	JAJO	720	66,124	08/01/2016	07/22/2023
LX1538-87-0	REYNOLDS TL 1ST LIEN				4FE	13,631,945	101.2270	13,737,393	13,570,879	13,628,661		(3,429)			4.250	4.220	JAJO	1,602	235,511	08/05/2016	01/21/2023
LX1540-15-7	SAFWAY TLB				4FE	9,875,250	101.3750	10,112,156	9,975,000	9,879,158		4,034			5.750	5.990	FMAN	9,559	160,916	08/04/2016	08/04/2023
LX1541-01-5	GULF FINANCE LLC TLB				4FE	12,615,881	100.2500	12,999,919	12,967,500	12,672,758		57,655			6.250	6.750	FMAN	866	236,293	09/12/2016	08/17/2023
LX1540-98-3	LESLIES POOLMART SENIOR SEC TLB				4FE	10,004,845	101.0630	10,081,034	9,975,000	9,996,414		(8,485)			5.250	1.560	FMAN	509	162,276	09/13/2016	08/09/2023
LX1537-14-6	TRADER TLB				4FE	995,000	101.1250	1,011,250	1,000,000	995,097		97			5.000	5.130	JAJO	417	8,972	08/10/2016	09/28/2023
LX1543-53-2	INVENTIV HEALTH 1ST LIEN				4FE	2,985,000	100.8210	3,024,630	3,000,000	2,985,878		878			4.750	4.900	MJSD	12,271	1,719	09/29/2016	09/28/2023
LX1544-06-8	ESH HOSPITALITY INC (EXTENDED STAY)TLB				4FE	1,687,271	101.1090	1,714,556	1,695,750	1,693,637		6,363			3.770	3.860	FMAN	178	19,077	08/17/2016	08/17/2023
LX1543-80-5	DAYTON POWER & LIGHT CO TLB				2FE	3,012,500	101.1880	3,035,640	3,000,000	3,011,804		(696)			4.010	3.980	FMAN	1,003	35,222	08/24/2016	08/18/2022
LX1543-67-2	ZIGGO TLD				3FE	4,987,500	100.7080	5,035,400	5,000,000	4,988,181		681			3.703	3.760	JAJO	4,939	29,478	09/12/2016	08/31/2024
LX1544-97-7	BUILDERS FIRSTSOURCE TLB				4FE	10,176,748	100.8500	10,277,326	10,224,285	10,178,929		2,196			4.750	4.960	JAJO	1,667	298,901	08/22/2016	07/31/2022
LX1544-67-0	XPO LOGISTICS TLB2				3FE	2,888,316	101.2190	2,938,216	2,902,831	2,888,995		6,074			4.250	4.410	JAJO	12,337	26,289	08/12/2016	10/30/2021
LX1545-38-8	CHESAPEAKE ENERGY 1ST LIEN				4FE	5,218,750	108.7080	5,435,400	5,000,000	5,207,471		(11,279)			8.500	7.510	FMAN	44,861	69,582	09/12/2016	08/23/2021
LX1550-02-4	THOMSON REUTERS IP&S (CAMELOT) 1L TL				4FE	5,955,075	101.1040	6,051,074	5,985,000	5,956,692		1,632			4.750	4.870	MJSD	790	63,175	09/16/2016	10/03/2023
LX1549-63-8	CABLEVISION HOLDINGS TLB				3FE	6,915,079	100.9790	6,975,523	6,907,895	6,915,778		699			3.876	3.910	MJSD	60,245	17,270	10/12/2016	09/09/2024
LX1547-67-3	DTI HOLDCO INC TLB				4FE	8,788,973	98.5000	8,744,584	8,877,750	8,792,896		4,146			6.250	6.500	MJSD	1,541		09/23/2016	09/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
LX1549-67-9	COINSTAR LLC 1ST LIEN TL				4FE	4,523,172	101.4060	4,609,817	4,545,902	4,524,481		1,316			5.250	5.390	MJSD	1,989	72,184	09/26/2016	09/27/2023
LX1549-76-0	MONITRONICS INTERNATIONAL INC TLB 2				4FE	6,632,128	100.8440	6,789,953	6,733,125	6,636,539		4,656			6.500	6.870	MJSD	324	2,993	09/22/2016	09/30/2022
LX1550-84-2	LANDRY'S INC 1ST LIEN TL				4FE	1,990,000	100.9110	2,018,220	2,000,000	1,990,511		511			4.000	4.120	MJSD	6,444	11,333	09/21/2016	10/04/2023
LX1551-00-6	WELLDYNERX INC TL 1ST LIEN				4FE	12,610,000	96.8750	12,593,750	13,000,000	12,620,245		10,245			0.000	0.430	JAJO			10/17/2016	10/17/2023
LX1551-02-2	WELLDYNERX INC TL 2L				5FE	3,840,000	96.1250	3,845,000	4,000,000	3,843,657		3,657			0.000	0.510	JAJO			10/17/2016	10/17/2024
LX1550-86-7	WINDSTREAM SERVICES LLC TLB-6				4FE	4,950,938	100.6250	5,027,162	4,995,938	4,951,302		365			4.750	5.050	MJSD	2,137	4,164	12/21/2016	03/16/2021
LX1550-94-1	DONNELLEY FINANCIAL SOLUTIONS INC TLB				3FE	10,945,000	100.9170	11,100,870	11,000,000	10,948,154		3,154			5.000	5.140	MJSD	655		09/26/2016	09/30/2023
LX1551-85-7	PRESS GANEY 1ST LIEN				4FE	4,975,000	100.5000	5,025,000	5,000,000	4,976,373		1,373			4.250	4.390	MJSD	295	37,188	09/30/2016	09/28/2023
LX1559-73-6	AMERICAN AIRLINES INC TLB				3FE	12,445,901	100.4790	12,559,875	12,500,000	12,448,275		2,373			3.261	3.390	JAJO	2,265	66,580	11/01/2016	10/10/2021
LX1553-83-8	CBS RADIO INC TLB				3FE	4,505,660	100.8750	4,567,925	4,528,302	4,506,789		2,401			4.500	4.640	JAJO	2,717	31,698	10/07/2016	10/06/2023
LX1555-70-0	PETSMART INC TLB-2				3FE	13,810,508	100.2500	13,789,790	13,755,402	13,809,825		(823)			4.000	3.970	MJSD	119,213	66	10/14/2016	03/10/2022
LX1553-68-9	NEXSTAR (MISSION) TLB STRIP				3FE	408,068	100.7810	412,286	409,091	408,104		36			0.000	0.030	MJSD			09/26/2016	09/26/2023
LX1439-49-1	COMMUNICATION SALES & LEASING, INC TLB				4FE	11,492,470	101.3500	11,853,579	11,695,688	11,496,520		4,445			4.500	4.900	JAJO	1,462	76,753	10/21/2016	10/24/2022
LX1556-82-3	FORTERRA FINANCE LLC TL 1ST LIEN				4FE	2,977,538	101.0500	3,023,921	2,992,500	2,978,231		694			4.500	4.670	JAJO	374	26,900	10/20/2016	10/18/2023
LX1557-38-3	GENOA A QOL HEALTHCARE CO 1ST LIEN				4FE	6,947,588	101.0000	7,052,325	6,982,500	6,948,593		1,025			4.750	4.870	JAJO	461	41,459	10/27/2016	11/15/2023
LX1558-38-1	WMG ACQUISITION CORP TLC				4FE	5,525,673	100.7710	5,581,709	5,539,003	5,526,021		348			3.750	3.810	JAJO	23,079	27,695	11/21/2016	11/21/2023
LX1521-77-7	MGM GROWTH PROPERTIES TLB				4FE	4,950,094	101.0710	5,015,648	4,962,500	4,943,778		(6,313)			3.520	3.650	JAJO	485	130,610	04/07/2016	04/01/2023
LX1558-47-2	ENTERCOM RADIO TLB				4FE	2,992,500	101.1250	3,033,750	3,000,000	2,992,667		167			4.500	4.570	AO	11	152	10/26/2016	11/14/2023
LX1562-02-9	GENERAC POWER SYSTEMS TLB				3FE	16,972,547	100.6880	17,129,210	17,012,166	16,974,566		2,019			3.747	3.830	FMAN	29,727	42,530	11/02/2016	05/31/2023
LX1555-35-3	TESSERA TECHNOLOGIES, INC TLB				3FE	1,584,000	100.8130	1,613,008	1,600,000	1,586,349		2,349			4.021	4.240	FMAN	1,511		11/07/2016	11/07/2023
LX1559-61-1	ADVANCE DISPOSAL SERIVICES INC TLB				4FE	3,746,828	100.8130	3,772,880	3,742,454	3,746,990		102			3.500	3.520	JAJO	1,092	26,821	11/10/2016	10/28/2023
LX1559-59-5	QUIKRETE TLB				4FE	6,766,000	100.9170	6,862,356	6,800,000	6,785,180		19,180			4.000	4.050	FMAN	3,022		11/03/2016	11/04/2023
LX1561-34-4	ASURION LLC TLB-5				4FE	5,223,750	101.3750	5,322,188	5,250,000	5,224,660		910			4.750	4.890	JAJO	691	31,865	10/31/2016	10/28/2023
LX1561-96-3	BASS PRO GROUP TLB REFI				4FE	20,790,000	99.0000	20,790,000	21,000,000	20,792,818		2,818			5.970	6.180	FMAN	4,146		11/15/2016	04/01/2024
LX1567-17-6	HOSTESS BRANDS LLC TL 1ST LIEN				4FE	2,963,129	100.9500	2,998,215	2,970,000	2,963,288		158			4.000	4.060	JAJO	14,190		11/18/2016	08/03/2022
LX1572-34-1	FIRST DATA CORPORATION TL 1ST LIEN				3FE	18,500,252	101.0210	18,711,241	18,522,130	18,501,299		1,047			3.756	3.790	FMAN	7,176	65,159	12/05/2016	07/10/2022
LX1576-43-3	ALBERTSON'S LLC TB5				3FE	4,998,488	101.2500	5,024,549	4,962,518	4,998,424		(65)			4.247	4.170	MJSD	1,756	2,757	12/23/2016	12/22/2022
LX1577-14-2	RCN GRANDE 1ST LIEN TL				4FE	9,950,000	100.6110	10,061,100	10,000,000	9,950,239		239			0.000	0.070	MJSD			12/09/2016	12/08/2023
LX1349-51-8	AXALTA COATING SYSTEMS 1ST LIEN				3FE	4,847,070	100.9060	4,915,841	4,871,704	4,847,259		189			3.498	3.610	MJSD	473	6,597	12/15/2016	02/01/2023
LX1579-24-7	NOVOLEX 1ST LIEN TL				4FE	3,283,500	100.8330	3,327,489	3,300,000	3,283,526		26			4.250	4.390	MJSD			12/16/2016	12/15/2023
LX1549-92-7	CONSOLIDATED COMMUNICATIONS TLB2				3FE	4,975,000	100.5180	5,025,900	5,000,000	4,975,041		41			0.000	0.070	JAJO			12/16/2016	10/05/2023
LX1578-34-8	REXNORD TLB				4FE	12,887,709	100.3500	12,937,814	12,892,689	12,887,789		80			3.750	3.780	MJSD	1,318	7,023	12/16/2016	08/21/2023
LX1580-69-0	VERTAFORE(VF HOLDING) 1L TL				4FE	2,978,985	0.0000	2,978,985	2,992,500	2,978,985					4.250	4.390	MJSD	177		12/30/2016	06/17/2023
BS0414-16-6	AIA COLCHIS LLC				2FE	20,000,000	99.4560	19,891,200	20,000,000	20,000,000					4.460	4.460	FMAN	113,978	869,157	03/24/2016	12/31/2031
BS1213-16-1	OTTER TAIL CORPORATION				2FE	18,000,000	91.4790	16,466,220	18,000,000	18,000,000					3.550	3.550	JD	31,950		09/02/2016	12/15/2026
C1465*-AF-0	CGI GROUP INC				2	15,000,000	106.4420	15,966,300	15,000,000	15,000,000					4.990	4.990	JD	33,267	748,500	04/28/2011	12/15/2021
C1465*-AL-7	CGI GROUP INC.				2	28,000,000	100.8480	28,237,440	28,000,000	28,000,000					4.060	4.060	MS	344,198	1,136,800	07/31/2014	09/12/2024
C2617@-AC-0	COMPUTERSHARE INVESTOR SERVICES INC.				3	20,000,000	96.5690	19,313,800	20,000,000	20,000,000					4.270	4.270	FA	336,856	854,000	01/20/2012	02/09/2022
C4111#-AG-6	GRAYMONT WESTERN CANADA INC				2FE	9,742,858	101.9190	9,929,823	9,742,858	9,742,858					4.700	4.700	JD	12,720	457,914	06/06/2012	06/21/2027
C4111#-AH-4	GRAYMONT WESTERN CANADA INC				2FE	25,000,000	93.8710	23,467,750	25,000,000	25,000,000					3.590	3.590	MS	274,236	897,500	02/19/2015	03/11/2030
C4335*-AB-1	HEICO CANADA HOLDING COMPANY				2	6,500,000	110.3290	7,171,385	6,500,000	6,500,000					6.500	6.500	JD	11,736	422,500	12/08/2010	12/21/2022
C4861#-AF-0	IRVING OIL LIMITED PRIV PLACE				3	2,000,000	100.4390	2,008,780	2,000,000	2,000,000					5.560	5.560	AO	25,947	111,200	03/10/2005	04/07/2017
C4861#-AG-8	IRVING OIL LIMITED PRIV PLACE				3	3,000,000	102.0440	3,061,320	3,000,000	3,000,000					5.710	5.710	AO	39,970	171,300	03/10/2005	04/07/2020
C4861*-AJ-6	IRVING OIL LIMITED				3	13,000,000	95.3050	12,389,650	13,000,000	13,000,000					4.910	4.910	FA	253,547	638,300	07/26/2013	08/08/2023
C4861*-AL-1	IRVING OIL LIMITED				3	3,000,000	93.1760	2,795,280	3,000,000	3,000,000					5.060	5.060	FA	60,298	151,800	07/26/2013	08/08/2025
D2736#-AH-2	FRITZ DRAXLMAIER GMBH & CO				2	5,000,000	108.4420	5,422,100	5,000,000	5,000,000					6.140	6.140	AO	76,750	307,000	08/05/2010	10/01/2020
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH				2FE	10,078,200	104.9140	9,442,276	9,492,300	9,492,300				(585,900)	0.980	0.980	AO	16,538		10/05/2016	10/27/2024
EB0129-16-4	ANDERSONS, INC				2FE	6,000,000	102.0570	6,123,420	6,000,000	6,000,000					4.850	4.850	JJ	122,867	145,500	01/01/2016	01/29/2026
EB0129-61-0	ANDERSONS, INC				2FE	6,000,000	101.3700	6,082,200	6,000,000	6,000,000					4.550	4.550	JJ	115,267	136,500	01/01/2016	01/29/2023
EB1221-16-8	ARCTIC SLOPE REGIONAL CORPORATION				2Z	20,000,000	96.6840	19,336,800	20,000,000	20,000,000					3.460	3.460	JD	19,222		10/05/2016	12/21/2024
EB1221-61-4	ARCTIC SLOPE REGIONAL CORPORATION				2Z	10,000,000	96.2710	9,627,100	10,000,000	10,000,000					3.620	3.620	JD	10,056		10/05/2016	12/21/2026
G2083#-AD-7	CHEMRING GROUP PLC				3	9,188,149	100.6440	8,970,701	8,913,299	9,107,562		(189,465)			6.430	5.580	MN	66,865	1,011,515	08/20/2015	11/19/2019
G2083#-AE-5	CHEMRING GROUP PLC SERIES C				3	2,103,058	100.7740	2,119,335	2,103,058	2,103,058					6.430	6.430	MN	15,776	238,663	10/16/2009	11/19/2019
G3157#-AB-0	EUROPEAN METAL RECYCLING LIMITED				2Z	7,636,364	100.0000	7,636,364	7,636,364	7,636,364					4.600	4.600	JD	13,661	516,430	10/29/2010	12/17/2022
G3430*-AA-5	FILTRONA PLC				2	5,000,000	101.0690	5,053,450	5,000,000	5,000,000					5.370	5.370	AO	46,242	268,500	03/19/2010	04/29/2017
G3430*-AB-3	FILTRONA PLC				2	10,000,000	108.8160	10,881,600	10,000,000	10,000,000					5.910	5.910	AO	101,783	591,000	03/19/2010	04/29/2020
G5222#-AE-0	KELLER GROUP PLC				2	8,500,000	101.5070	8,628,095	8,500,000	8,500,000					4.170	4.170	JD	14,769	354,450	09/19/2014	12/16/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G6515#-AE-4	JOHN WOOD GROUP PLC				2	11,000,000	99.5160	10,946,760	11,000,000	11,000,000					3.870	3.870	MN	56,760	425,700	05/13/2014	11/13/2024
G7332#-AB-9	RRPF ENGINE LEASING LIMITED				1FE	9,000,000	99.5910	8,963,190	9,000,000	9,000,000					3.990	3.990	FA	139,650	359,100	10/16/2013	10/30/2023
G7332#-AF-0	RRPF ENGINE LEASING LIMITED AND RRPF ENG				1FE	11,000,000	95.0330	10,453,630	11,000,000	11,000,000					2.770	2.770	FA	118,494	304,700	03/17/2015	04/13/2022
G7333#-AD-4	RPC GROUP PLC				2	10,000,000	105.6310	10,563,100	10,000,000	10,000,000					4.810	4.810	JD	21,378	481,000	10/27/2011	12/15/2021
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERVICES LTD				1	25,000,000	99.5740	24,893,500	25,000,000	25,000,000					3.180	3.180	MN	101,583	795,000	11/02/2012	11/15/2022
G8967#-AQ-6	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	17,000,000	98.6960	16,778,320	17,000,000	17,000,000					4.260	4.260	JD	364,112	362,100	05/29/2014	06/30/2026
G8967#-AR-4	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	4,000,000	99.0570	3,962,280	4,000,000	4,000,000					3.230	3.230	MS	32,659	129,200	02/19/2015	03/31/2022
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	4,000,000	97.4560	3,898,240	4,000,000	4,000,000					3.610	3.610	MS	36,501	144,400	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	4,000,000	95.8760	3,835,040	4,000,000	4,000,000					3.910	3.910	MS	39,534	156,400	02/19/2015	03/31/2027
GF0707-15-8	BASIN ELECTRIC POWER COOPERATIVE				1FE	20,000,000	101.7320	20,346,400	20,000,000	20,000,000					3.740	3.740	JD	33,244	748,000	06/16/2015	06/15/2027
GF1008-51-5	BEAR SWAMP FINANCE				2FE	25,000,000	102.3760	25,594,000	25,000,000	25,000,000					4.890	4.890	MJSD	309,021	1,198,729	09/04/2015	09/30/2025
GF1216-16-7	BIF II SAFE HARBOR HOLDINGS LLC				2FE	16,000,000	94.3400	15,094,400	16,000,000	16,000,000					4.610	4.610	MJSD	32,782		11/18/2016	12/31/2026
N9061#-AA-6	VTTI MLP B.V.				2	4,000,000	104.2790	4,171,160	4,000,000	4,000,000					4.530	4.530	JD	8,053	181,200	09/25/2015	12/15/2022
N9061#-AB-4	VTTI MLP B.V.				2	4,000,000	106.3980	4,255,920	4,000,000	4,000,000					4.870	4.870	JD	8,658	194,800	09/25/2015	12/15/2025
N9061#-AC-2	VTTI MLP B.V.				2	12,000,000	107.4390	12,892,692	12,000,000	12,000,000					4.970	4.970	JD	26,507	596,400	09/25/2015	12/15/2027
Q0332#-AA-5	AMPACET AUSTRALIA PTY LTD				2FE	4,003,736	72.8520	4,128,523	4,089,874	4,089,874				86,138	4.880	4.880	FA	73,736	105,476	02/08/2016	02/18/2024
Q0332#-AB-3	AMPACET AUSTRALIA PTY LTD				2FE	4,003,736	72.4630	4,106,520	4,089,874	4,089,874				86,138	4.880	4.880	FA	73,736	105,476	02/08/2016	02/18/2025
Q0332#-AC-1	AMPACET AUSTRALIA PTY LTD				2FE	4,003,736	72.2860	4,096,499	4,089,874	4,089,874				86,138	4.880	4.880	FA	73,736	105,476	02/08/2016	02/18/2026
Q9396#-AH-4	VICTORIA POWER NETWORKS (FINANCE) PTY				1	11,000,000	100.6410	11,070,510	11,000,000	11,000,000					3.750	3.750	MN	56,146	412,500	09/24/2014	11/12/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS (FINANCE) PTY				1	6,000,000	100.7360	6,044,160	6,000,000	6,000,000					3.650	3.650	MN	29,808	219,000	09/24/2014	11/12/2024
TD0114-16-6	SHARYLAND DISTRIBUTION & TRANSMISSION				1FE	9,000,000	99.9410	8,994,690	9,000,000	9,000,000					3.860	3.860	JJ	161,155	173,700	01/01/2016	01/14/2026
TD0217-16-7	PRUDENTIAL INSURANCE CO OF AMERICA				2Z	6,000,000	101.3060	6,078,360	6,000,000	6,000,000					4.350	4.350	FA	97,150	130,500	01/15/2016	02/17/2025
TD0217-61-3	PRUDENTIAL INSURANCE CO OF AMERICA				2Z	12,000,000	101.4720	12,176,640	12,000,000	12,000,000					4.420	4.420	FA	197,427	265,200	01/15/2016	02/17/2026
TD0730-15-1	CHICAGO BRIDGE & IRON COMPANY (DELAWARE)				2FE	25,000,000	103.9060	25,976,500	25,000,000	25,000,000					4.530	4.530	JJ	475,021	1,132,500	06/30/2015	07/30/2025
TD0820-12-7	ADVANTAGE CAPITAL 2012 ST TAX CREDIT INV				1FE	4,708,820	373.2020	1,757,343	470,882	1,723,944		(446,373)			0.000	(21.740)	FA			08/15/2012	08/20/2022
TD1121-41-8	ADVANTAGE CAPITAL 2014 TAX CREDIT INVEST				1FE	5,651,356	362.0640	2,922,107	807,067	2,843,963		(1,093,262)			0.000	(30.020)	MN	690,036	1,280,000	11/19/2014	11/15/2020
TN1220-16-8	CLECO POWER LLC				2FE	5,000,000	97.0620	4,853,100	5,000,000	5,000,000					3.470	3.470	JD	5,301		11/18/2016	12/16/2026
TN1220-61-4	CLECO POWER LLC				2FE	10,000,000	96.6810	9,668,100	10,000,000	10,000,000					3.570	3.570	JD	10,908		11/18/2016	12/16/2028
TP1015-15-9	I 595 EXPRESS, LLC				1FE	29,316,216	99.3020	29,111,439	29,316,065	29,316,216					3.310	3.310	MJSD	245,286	727,773	09/30/2015	12/31/2031
TP1029-14-3	KAYNE ANDERSON MLP INVESTMENT COMPANY				1FE	5,000,000	99.1110	4,955,550	5,000,000	5,000,000					3.860	3.860	FMAN	16,619	241,250	10/10/2014	10/29/2022
TP1215-16-3	DELAWARE NORTH COMPANIES, INC.				2Z	15,000,000	94.5000	14,175,000	15,000,000	15,000,000					3.400	3.400	JD	22,667		09/16/2016	12/15/2026
008474-B#-4	AGNICO EAGLE MINES LIMITED		A		2	5,000,000	95.5660	4,778,300	5,000,000	5,000,000					4.540	4.540	JD	114,131		06/14/2016	06/30/2023
008474-B*-8	AGNICO-EAGLE MINES LIMITED PRIV PLACE		A		2	20,000,000	98.3730	19,674,600	20,000,000	20,000,000					4.870	4.870	JJ	424,772	974,000	06/26/2012	07/24/2022
008474-C*-7	AGNICO EAGLE MINES LIMITED		A		2	5,000,000	94.4770	4,723,850	5,000,000	5,000,000					4.840	4.840	JD	121,672		06/14/2016	06/30/2026
008911-AZ-2	AIR CANADA		A		4FE	1,082,500	111.7500	1,117,500	1,000,000	1,078,186		(4,314)			7.750	5.660	AO	16,361	38,750	09/21/2016	04/15/2021
012873-AK-1	ALBERTA ENERGY CO LTD		A		2FE	19,241,730	115.2430	23,048,680	20,000,000	19,107,961		11,769			7.375	7.840	MN	245,833	1,475,000	04/08/2016	11/01/2031
015644-A*-8	ALGOMA CENTRAL CORPORATION		A		3	8,000,000	100.7720	8,061,760	8,000,000	8,000,000					5.110	5.110	JJ	183,960	408,850	06/22/2011	07/19/2021
015644-A@-6	ALGOMA CENTRAL CORPORATION				3	7,200,905	78.4020	5,488,156	5,204,461	5,204,461				142,268	5.520	5.520	JJ	129,279	282,054	06/22/2011	07/19/2021
067901-AQ-1	BARRICK GOLD CORP		A		2FE	5,133,877	102.5840	5,467,733	5,330,000	5,165,491		21,815			4.100	4.660	MN	36,422	218,530	07/10/2015	05/01/2023
136375-BA-9	CANADIAN NATL RAILWAY		A	1	1FE	2,008,820	107.5160	2,150,322	2,000,000	2,001,097		(704)			6.800	6.750	JJ	62,711	136,000	07/09/1998	07/15/2018
136375-BD-3	CANADIAN NATL RAILWAY		A	1	1FE	18,618,177	133.3270	22,012,420	16,510,000	17,917,805		(83,712)			6.900	5.860	JJ	525,293	1,139,190	10/12/2005	07/15/2028
136375-BL-5	CANADIAN NATL RAILWAY		A	1	1FE	9,975,100	128.9050	12,890,570	10,000,000	9,980,288		581			6.250	6.260	FA	260,417	625,000	07/06/2004	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY		A		1FE	8,522,100	129.4010	10,999,145	8,500,000	8,518,516		(498)			6.200	6.180	JD	43,917	527,000	06/02/2009	06/01/2036
136375-BW-1	CANADIAN NATL RAILWAY		A		1FE	2,946,570	92.4050	2,772,165	3,000,000	2,946,705		135			3.500	3.600	MN	13,417	52,500	11/01/2016	11/15/2042
136375-CK-6	CANADIAN NATL RAILWAY		A		1FE	10,578,160	87.8880	10,546,620	12,000,000	10,581,258		3,098			3.200	3.870	FA	158,933		11/18/2016	08/02/2046
136385-AE-1	CANADIAN NATL RESOURCES		A		2FE	7,013,885	112.6270	9,443,816	8,385,000	7,045,347		31,463			6.450	8.230	JD	192,852	540,833	03/07/2016	06/30/2033
136385-AJ-0	CANADIAN NATL RESOURCES		A		2FE	15,992,260	114.4250	17,163,855	15,000,000	15,903,186		(24,156)			6.500	5.960	FA	368,333	975,000	09/23/2013	02/15/2037
136385-AL-5	CANADIAN NATL RESOURCES		A		2FE	7,514,620	113.7660	7,963,648	7,000,000	7,448,917		(10,686)			6.250	5.720	MS	128,819	437,500	10/05/2009	03/15/2038
13645R-AE-4	CANADIAN PACIFIC RR CO		A		2FE	8,132,020	116.4970	9,319,784	8,000,000	8,097,563		(3,890)			5.750	5.620	MS	134,486	460,000	04/20/2006	03/15/2033
13645R-AU-8	CANADIAN PACIFIC RR CO		A		2FE	13,511,495	107.0420	12,470,405	11,650,000	13,504,820		(6,675)			4.800	3.860	FA	233,000		10/20/2016	08/01/2045
13805Q-A*-3	CANPOTEX LIMITED		A		1	17,000,000	100.0590	17,010,030	17,000,000	17,000,000					3.610	3.610	JJ	294,917	613,700	10/10/2014	01/08/2025
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	3,142,170	106.9740	3,209,220	3,000,000	3,048,682		(15,951)			5.700	5.060	AO	36,100	171,000	10/20/2009	10/15/2019
15135U-AF-6	CENOVUS ENERGY INC		A		2FE	7,575,720	111.4970	7,804,790	7,000,000	7,514,593		(10,112)			6.750	6.140	MN	60,375	472,500	10/02/2009	11/15/2039
19238V-B@-3	COGECO CABLE INC		A		2FE	14,000,000	98.3800	13,773,200	14,000,000	14,000,000					4.300	4.300	JD	307,689	602,000	06/27/2013	06/27/2025
19238V-C*-4	COGECO CABLE INC		A		2FE	8,000,000	97.5320	7,802,560	8,000,000	8,000,000					4.290	4.290	MS	114,400	343,200	07/31/2014	09/01/2026
22576C-D@-7	CRESCENT POINT ENERGY		A		2	15,000,000	101.7800	15,267,000	15,000,000	15,000,000					4.000	4.000	MN	65,000	600,000	04/24/2012	05/22/2022
22576C-E#-4	CRESCENT POINT ENERGY CORP		A		2	4,000,000	99.8910	3,995,640	4,000,000	4,000,000					3.780	3.780	JD	7,980	151,200	05/23/2013	06/12/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250N-AJ-4	ENBRIDGE INC		A		2FE	4,974,650	92.9660	4,648,335	5,000,000	4,975,654		439			4.500	4.530	JD	13,125	225,000	05/28/2014	06/10/2044
292766-A#-9	ENERPLUS CORPORATION		A		2	10,000,000	103.6960	10,369,600	10,000,000	10,000,000					4.400	4.400	MN	56,222	440,000	03/30/2012	05/15/2024
294105-A*-2	EPCOR UTILITIES INC		A		1	15,000,000	102.6380	15,395,700	15,000,000	15,000,000					3.740	3.740	JD	24,933	561,040	09/22/2011	12/15/2021
30217V-AC-1	EXPRESS PIPELINE LLC		A		2FE	1,488,000	103.3270	1,537,515	1,488,000	1,488,000					7.390	7.390	JD	55,287	184,898	12/30/2003	12/31/2017
349553-AL-1	FORTIS INC		A		2FE	31,464,271	93.5270	29,606,193	31,655,000	31,467,085		2,814			3.055	3.120	AO	233,706		10/19/2016	10/04/2026
349553-B@-5	FORTIS, INC.		A		2	23,000,000	101.4480	23,333,040	23,000,000	23,000,000					3.840	3.840	AO	220,800	883,200	07/19/2013	10/01/2023
349553-D@-3	FORTIS INC.		A		2	22,000,000	102.7840	22,612,480	22,000,000	22,000,000					4.100	4.100	MS	265,589	902,000	03/28/2014	09/15/2024
374825-AA-5	GIBSON ENERGY INC		A		3FE	3,988,278	103.7500	4,201,875	4,050,000	4,011,040		7,036			6.750	7.000	JJ	126,056	273,375	06/25/2013	07/15/2021
448055-AB-9	HUSKY ENERGY INC		A	1	2FE	4,978,750	108.9540	5,447,740	5,000,000	4,994,869		1,810			6.150	6.190	JD	13,667	307,500	06/15/2004	06/15/2019
448055-AD-5	HUSKY ENERGY INC		A		2FE	12,166,929	118.8120	13,901,039	11,700,000	12,103,215		(9,096)			6.800	6.490	MS	234,260	795,600	08/06/2009	09/15/2037
448055-AF-0	HUSKY ENERGY INC		A		2FE	4,988,350	113.6970	5,684,865	5,000,000	4,995,813		1,151			7.250	7.280	JD	16,111	362,500	05/06/2009	12/15/2019
559222-AR-5	MAGNA INTERNATIONAL INC		A		1FE	21,418,400	103.6000	20,720,180	20,000,000	21,370,789		(45,543)			4.150	3.210	AO	207,500	523,361	09/14/2016	10/01/2025
65334H-AE-2	NEXEN ENERGY ULC				1FE	29,935,796	112.3210	35,156,661	31,300,000	30,137,531		29,824			5.875	6.190	MS	566,986	1,838,875	07/16/2013	03/10/2035
65334H-AG-7	NEXEN ENERGY ULC				1FE	2,249,520	118.5190	2,370,392	2,000,000	2,225,572		(5,920)			6.400	5.470	MN	16,356	128,000	07/19/2012	05/15/2037
68245X-AA-7	1011778 BC / NEW RED FIN		A		4FE	5,181,000	104.5000	5,225,000	5,000,000	5,126,243		(41,973)			6.000	5.000	AO	75,000	300,000	09/18/2015	04/01/2022
707886-B#-3	PENN WEST PETROLEUM		A		5	1,607	96.0000	1,543	1,607	1,607					6.300	6.300	MN	60	124	04/30/2008	05/29/2018
73755L-AD-9	POTASH CORP-SASKATCHEWAN		A		2FE	4,963,432	110.0810	5,586,651	5,075,000	4,978,674		2,442			5.875	6.030	JD	24,846	298,156	08/13/2009	12/01/2036
780082-AD-5	ROYAL BANK OF CANADA		A		1FE	9,978,600	106.5320	10,653,250	10,000,000	9,979,863		1,263			4.650	4.670	JJ	198,917	232,500	01/22/2016	01/27/2026
820439-A#-4	SHAWCOR LTD		A		3	1,987,235	78.6190	1,562,344	1,987,235	1,987,235					3.820	3.820	MS	19,189	93,030	02/21/2013	03/31/2025
820439-A@-6	SHAWCOR LTD		A		3	3,477,662	82.8400	2,880,895	3,477,662	3,477,662					3.670	3.670	MS	32,262	157,249	02/21/2013	03/31/2023
867229-AC-0	SUNCOR ENERGY INC		A		2FE	5,834,433	127.2160	6,360,825	5,000,000	5,651,041		(26,354)			7.150	5.830	FA	148,958	357,500	09/21/2006	02/01/2032
867229-AE-6	SUNCOR ENERGY INC		A		2FE	37,100,420	127.7740	47,276,380	37,000,000	37,108,420		(8,334)			6.500	6.450	JD	106,889	2,405,000	09/18/2013	06/15/2038
87952V-AL-0	TELESAT CANADA/TELESAT L		A		4FE	2,890,000	104.2500	3,012,825	2,890,000	2,890,000					8.875	8.870	MN	31,348		11/09/2016	11/15/2024
887147-A@-5	TIMBERWEST FOREST CORP		A		2FE	28,000,000	105.0180	29,405,040	28,000,000	28,000,000					4.660	4.660	AO	282,707	1,304,800	09/21/2011	10/13/2021
891140-AV-0	TORONTO-DOMINION BANK		A		1FE	20,100,700	100.5950	20,119,000	20,000,000	20,059,861		(20,287)			2.250	2.140	MN	70,000	450,000	12/16/2014	11/05/2019
891140-BN-7	TORONTO-DOMINION BANK		A		1FE	4,999,100	99.5130	4,975,675	5,000,000	4,999,212		112			1.450	1.450	MS	23,160		08/29/2016	09/06/2018
891160-MJ-9	TORONTO-DOMINION BANK		A		1FE	4,991,250	97.6830	4,884,150	5,000,000	4,991,182		(68)			3.625	3.640	MS	53,368		09/08/2016	09/15/2031
89352H-AB-5	TRANSCANADA PIPELINES		A		1FE	5,250,000	119.1990	5,959,980	5,000,000	5,212,056		(6,124)			5.850	5.480	MS	86,125	292,500	10/01/2009	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES		A		1FE	15,946,311	123.9900	19,925,193	16,070,000	15,995,546		(2,549)			6.200	6.200	AO	210,338	996,340	09/23/2013	10/15/2037
89352H-AL-3	TRANSCANADA PIPELINES		A		1FE	50,309,300	111.0790	55,539,950	50,000,000	50,294,598		(6,304)			5.000	4.950	AO	520,833	2,500,000	12/10/2014	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES		A		1FE	6,968,360	105.4490	7,381,444	7,000,000	6,970,873		1,073			4.625	4.660	MS	107,917	323,750	02/25/2014	03/01/2034
98462Y-B#-6	YAMANA GOLD INC				2	12,000,000	98.1880	11,782,560	12,000,000	12,000,000					4.760	4.760	JD	12,693	571,200	03/08/2012	03/23/2022
98462Y-C#-5	YAMANA GOLD INC.				2	9,000,000	96.9380	8,724,420	9,000,000	9,000,000					4.780	4.780	JD	25,095	430,200	05/22/2013	06/10/2023
LX1446-13-2	BURGER KING TLB2		A		4FE	13,287,166	100.8130	13,472,004	13,363,359	13,302,816		12,377			3.750	3.900	MJSD	27,840	244,942	05/22/2015	12/10/2021
LX1450-44-9	STANDARD AERO TL				4FE	5,925,933	100.5630	5,973,291	5,939,850	5,926,478		490			5.250	5.330	MJSD	6,930	244,684	03/29/2016	07/07/2022
LX1549-94-3	AIR CANADA TLB		A		3FE	6,169,000	100.6040	6,237,448	6,200,000	6,170,481		1,481			3.755	3.860	MJSD	6,847		09/23/2016	10/06/2023
LX1562-04-5	TELESAT CANADA TLB-3		A		3FE	4,950,000	101.2810	5,064,050	5,000,000	4,950,885		885			4.500	4.710	FMAN	33,125		11/09/2016	11/23/2023
BS1215-15-8	GCT CANADA LIMITED PARTNERSHIP				2FE	15,031,943	72.4600	14,492,193	14,869,888	14,869,888				406,481	3.860	3.860	JD	25,510	595,941	11/20/2015	12/15/2025
C0445#-AM-8	ARC RESOURCES LTD		A		2	15,000,000	100.6820	15,102,300	15,000,000	15,000,000					3.810	3.810	FA	203,200	571,500	07/27/2012	08/23/2024
C3322#-AE-8	ENERMARK INC. SENIOR NOTE SERIES C		A		2	5,000,000	111.9290	5,596,450	5,000,000	5,000,000					7.970	7.970	JD	14,390	457,103	05/14/2009	06/18/2021
C4861*-AE-7	IRVING OIL LIMITED		A		3	8,000,000	97.2580	7,780,640	8,000,000	8,000,000					4.960	4.960	JJ	166,436	396,800	11/17/2011	01/31/2022
C4931*-AJ-2	KEYERA ENERGY LP		A		2	10,000,000	106.6830	10,668,300	10,000,000	10,000,000					5.140	5.140	MS	161,339	514,000	06/24/2010	09/08/2020
C4931*-AP-8	KEYERA PARTNERSHIP		A		2	11,000,000	101.7610	11,193,710	11,000,000	11,000,000					4.190	4.190	JD	15,363	627,150	04/25/2012	06/19/2024
C5864@-AE-9	MULLEN GROUP LTD PRIV PLACE		A		3	7,000,000	101.5670	7,109,690	7,000,000	7,000,000					5.900	5.890	MS	107,839	420,000	05/01/2009	09/28/2017
C5864@-AG-4	MULLEN GROUP LTD		A		3	5,000,000	90.8280	4,541,400	5,000,000	5,000,000					3.840	3.840	AO	36,800	197,000	07/22/2014	10/22/2024
C9824@-AA-8	WORLEYPARSONS CANADIAN FINANCE SUB LTD				3	10,000,000	100.9840	10,098,400	10,000,000	10,000,000					6.500	6.500	AO	148,056	655,000	03/17/2008	04/09/2018
C9824@-AD-2	WORLEYPARSONS CANADIAN FINANCE SUB LTD				3	5,820,946	96.0300	5,267,931	5,485,714	5,730,162		(51,594)			5.560	4.390	MS	82,182	326,949	02/06/2015	03/24/2021
EB0601-16-2	WASTE CONNECTION INC.				2FE	10,000,000	94.0980	9,409,800	10,000,000	10,000,000					2.750	2.750	JD	22,917	137,500	05/05/2016	06/01/2023
EB1120-13-9	KEYERA PARNTERSHIP		A		2	7,000,000	105.5000	7,385,000	7,000,000	7,000,000					4.750	4.750	MN	204,118	166,250	09/20/2013	11/20/2025
001688-AH-9	ALS GROUP GP		D		2	6,000,000	99.8110	5,988,660	6,000,000	6,000,000					4.170	4.170	JJ	112,590	250,200	08/15/2013	07/19/2022
00185A-AG-9	AON PLC		C		2FE	9,871,200	98.7920	9,879,260	10,000,000	9,876,815		2,171			4.600	4.680	JD	21,722	460,000	06/16/2014	06/14/2044
00386S-AJ-1	TAQA ABU DHABI NATL ENER		D		1FE	4,975,750	110.7550	5,537,770	5,000,000	4,986,040		2,329			5.875	5.940	JD	14,688	293,750	12/05/2011	12/13/2021
00386S-AL-6	ABU DHABI NATIONAL ENERG		D		1FE	7,977,240	99.5000	7,960,000	8,000,000	7,985,456		2,099			3.625	3.650	JJ	136,139	290,000	12/06/2012	01/12/2023
00388W-AB-7	TAQA ABU DHABI NATL ENER		D		1FE	17,000,000	103.3860	17,575,722	17,000,000	17,000,000					6.165	6.160	AO	192,143	1,048,050	10/19/2007	10/25/2017
00507U-AS-0	ACTAVIS FUNDING SCS		C		2FE	39,320,615	100.1170	38,795,648	38,750,000	39,234,485		(51,908)			3.800	3.610	MS	433,569	1,472,500	05/21/2015	03/15/2025
00507U-AU-5	ACTAVIS FUNDING SCS		C		2FE	20,078,330	98.1730	19,634,680	20,000,000	20,078,139		(647)			4.750	4.720	MS	279,722	712,500	04/05/2016	03/15/2045
00772B-AP-6	AERCAP IRELAND CAP LTD/A		D		2FE	6,038,100	103.0000	6,180,000	6,000,000	6,032,130		(4,577)			4.625	4.510	JJ	138,750	258,229	03/08/2016	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00928Q-AM-3	AIRCASTLE LTD		C		3FE	5,005,600	106.5000	5,325,000	5,000,000	5,003,979		(848)			5.125	5.100	MS	75,451	256,250	01/16/2015	03/15/2021
02364W-AJ-4	AMERICA MOVIL SAB DE CV		D		1FE	5,541,400	116.1150	5,805,760	5,000,000	5,494,489		(15,553)			6.375	5.500	MS	106,250	318,750	10/16/2013	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV		D		1FE	16,055,960	113.1670	17,540,994	15,500,000	15,988,907		(12,557)			6.125	5.850	MN	121,309	949,375	10/29/2010	11/15/2037
02364W-AV-7	AMERICA MOVIL SAB DE CV		D		1FE	17,174,550	106.9350	16,040,340	15,000,000	16,050,578		(305,523)			5.000	2.730	MS	189,583	750,000	03/01/2013	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV		D		1FE	7,760,220	114.1250	7,988,771	7,000,000	7,692,117		(14,738)			6.125	5.370	MS	108,378	428,750	11/30/2011	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV		D		1FE	30,074,189	92.5910	27,777,450	30,000,000	30,048,702		(3,569)			4.375	4.350	JJ	601,563	1,312,500	10/29/2013	07/16/2042
03969A-AH-3	ARDAGH PKG FIN/HLDGS USA		D		4FE	1,000,000	99.1880	991,880	1,000,000	1,000,000					4.625	4.620	MN	5,910	22,997	04/29/2016	05/15/2023
046353-AD-0	ASTRAZENECA PLC		D		1FE	7,679,764	129.3680	9,573,284	7,400,000	7,643,869		(5,732)			6.450	6.160	MS	140,538	477,300	05/27/2009	09/15/2037
046353-AG-3	ASTRAZENECA PLC		D		1FE	37,603,588	94.7590	34,587,364	36,500,000	37,599,340		(6,231)			4.000	3.810	MS	417,722	720,000	10/31/2016	09/18/2042
046353-AL-2	ASTRAZENECA PLC		D		1FE	13,175,713	99.3090	13,055,187	13,146,000	13,179,629		3,833			3.375	3.340	MN	55,460	337,500	11/10/2016	11/16/2025
046353-AM-0	ASTRAZENECA PLC		D		1FE	13,216,590	100.3750	13,048,802	13,000,000	13,213,194		(3,396)			4.375	4.270	MN	71,094	568,750	02/12/2016	11/16/2045
05070F-A*-1	AUCKLAND INTERNATIONAL AIRPORT LTD		D		1	20,000,000	105.5590	21,111,800	20,000,000	20,000,000					4.420	4.420	FA	333,956	884,000	11/18/2010	02/15/2021
052528-AH-9	AUST & NZ BANKING GROUP		D		1FE	9,985,130	102.3950	10,239,570	10,000,000	9,988,008		1,306			4.500	4.510	MS	127,500	450,000	03/13/2014	03/19/2024
05464H-AB-6	AXIS SPECIALTY FINAN PLC		C		2FE	19,996,050	98.9290	19,785,920	20,000,000	19,995,341		29			5.150	5.150	AO	257,500	1,030,000	03/24/2014	04/01/2045
055262-A#-6	BASF SE		D		1FE	13,000,000	103.2690	13,424,970	13,000,000	13,000,000					3.890	3.890	JD	28,094	505,700	10/08/2013	12/11/2025
05530H-A#-7	BBA AVIATION PLC		C		3	7,000,000	103.6000	7,252,000	7,000,000	7,000,000					5.910	5.910	MN	49,414	413,690	04/07/2011	05/18/2023
05530H-A@-9	BBA AVIATION PLC		C		3	18,000,000	104.0300	18,725,400	18,000,000	18,000,000					5.810	5.810	MN	124,915	1,045,790	04/07/2011	05/18/2021
05530H-B#-6	BBA AVIATION PLC		C		3	8,000,000	88.6470	7,091,760	8,000,000	8,000,000					4.170	4.170	JD	12,973	333,600	11/21/2014	12/17/2026
05530H-B@-8	BBA AVIATION PLC		C		3	10,000,000	91.1940	9,119,400	10,000,000	10,000,000					4.070	4.070	JD	15,828	407,000	11/21/2014	12/17/2024
05541V-AA-4	BG ENERGY CAPITAL PLC		D		1FE	9,884,700	105.5390	10,553,900	10,000,000	9,948,660		11,717			4.000	4.140	JD	24,444	400,000	12/02/2010	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		D		1FE	14,881,500	106.2940	15,944,205	15,000,000	14,936,586		11,620			4.000	4.090	AO	126,667	600,000	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC		D		1FE	32,960,357	108.8100	34,416,730	31,630,000	32,898,654		(27,531)			5.125	4.830	AO	342,219	1,621,038	09/08/2014	10/15/2041
055451-AL-2	BHP BILLITON FIN USA LTD		D		1FE	14,634,400	103.0280	14,423,920	14,000,000	14,560,651		(73,749)			3.250	2.370	MN	50,556	455,000	04/20/2016	11/21/2021
055451-AV-0	BHP BILLITON FIN USA LTD		D		1FE	54,342,873	111.6960	58,417,008	52,300,000	54,272,691		(36,858)			5.000	4.740	MS	661,014	2,615,000	03/10/2016	09/30/2043
05565Q-BR-8	BP CAPITAL MARKETS PLC		D		1FE	10,534,800	109.0820	10,908,240	10,000,000	10,330,520		(72,843)			4.742	3.850	MS	144,894	474,200	02/10/2014	03/11/2021
05565Q-BZ-0	BP CAPITAL MARKETS PLC		D		1FE	25,142,200	102.1130	25,528,325	25,000,000	25,074,146		(13,044)			3.245	3.180	MN	123,941	811,250	02/10/2014	05/06/2022
05565Q-CD-8	BP CAPITAL MARKETS PLC		D		1FE	14,849,700	98.1740	14,726,220	15,000,000	14,899,256		14,208			2.750	2.860	MN	58,438	412,500	05/07/2013	05/10/2023
05565Q-DA-3	BP CAPITAL MARKETS PLC		D		1FE	6,876,940	100.9560	7,066,920	7,000,000	6,888,709		11,360			3.506	3.730	MS	70,899	245,420	12/15/2015	03/17/2025
05565Q-DD-7	BP CAPITAL MARKETS PLC		D		1FE	15,006,000	98.1150	14,717,250	15,000,000	15,005,596		(404)			2.112	2.100	MS	92,400		09/13/2016	09/16/2021
05574L-PT-9	BNP PARIBAS		D		1FE	5,093,350	101.3010	5,065,065	5,000,000	5,084,770		(8,580)			2.700	1.640	FA	49,125		11/01/2016	08/20/2018
05607M-AA-5	HEATHROW FUNDING LTD		D		1FE	14,848,600	106.4700	15,970,575	15,000,000	14,922,157		14,864			4.875	5.000	JJ	337,187	731,250	07/01/2011	07/15/2021
06738E-AL-9	BARCLAYS PLC		D		2FE	14,991,750	100.0970	15,014,610	15,000,000	14,993,134		1,384			3.250	3.260	JJ	228,854	243,750	01/05/2016	01/12/2021
06738E-AN-5	BARCLAYS PLC		D		2FE	16,000,760	101.2820	16,205,152	16,000,000	16,002,105		1,345			4.375	4.370	JJ	328,611	350,000	05/19/2016	01/12/2026
06738E-AQ-8	BARCLAYS PLC		D		2FE	9,993,600	98.8390	9,883,910	10,000,000	9,993,849		249			3.200	3.210	FA	125,333		08/03/2016	08/10/2021
099514-A#-8	BORAL LIMITED		D		2	17,000,000	100.2580	17,043,860	17,000,000	17,000,000					4.010	4.010	MN	106,042	681,700	10/15/2014	05/05/2025
111021-AE-1	BRITISH TELECOM PLC		D		2FE	6,193,416	152.5680	7,628,400	5,000,000	5,937,204		(52,267)			9.125	6.990	JD	20,278	481,250	12/16/2002	12/15/2030
126578-AA-7	CALITTUM HTCE I C.V. (PHILLIPS CTL)		D		2	9,155,140	101.8950	9,328,630	9,155,140	9,155,140					4.130	4.130	JAJO	94,527	385,096	03/09/2012	04/01/2027
14214X-C*-9	CARILLION PLC		D		2	25,000,000	103.0780	25,769,500	25,000,000	25,000,000					4.860	4.860	MN	114,750	1,214,950	10/23/2012	11/27/2022
191241-AF-5	COCA-COLA FEMSA SAB CV		D		1FE	20,285,620	107.7750	21,555,160	20,000,000	20,271,756		(4,788)			5.250	5.150	MN	102,083	1,050,000	01/09/2014	11/26/2043
2027A0-EL-9	COMMONWEALTH BANK AUST		D		1FE	9,969,700	107.4780	10,747,860	10,000,000	9,987,777		3,204			5.000	5.030	MS	141,667	500,000	03/15/2010	03/19/2020
2027A0-HY-8	COMMONWEALTH BANK AUST		D		1FE	9,970,300	93.7770	9,377,710	10,000,000	9,970,932		632			2.625	2.650	MS	83,854		08/29/2016	09/06/2026
21684A-AB-2	COOPERATIEVE RABOBANK UA		D		1FE	16,878,540	115.8840	19,700,331	17,000,000	16,882,639		1,703			5.750	5.800	JD	81,458	977,500	11/26/2013	12/01/2043
21684A-AC-0	COOPERATIEVE RABOBANK UA		D		1FE	9,984,800	102.6120	10,261,280	10,000,000	9,986,206		1,263			4.375	4.390	FA	178,646	437,500	07/29/2015	08/04/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA		D		1FE	9,955,100	108.6470	10,864,770	10,000,000	9,955,492		650			5.250	5.280	FA	214,375	525,000	07/28/2015	08/04/2045
21685W-DF-1	COOPERATIEVE RABOBANK UA		D		1FE	52,679,510	102.8710	53,493,388	52,000,000	52,509,171		(55,767)			3.950	3.760	MN	296,689	1,955,250	07/28/2016	11/09/2022
22303Q-AH-3	COVIDIEN INTL FINANCE SA		C		1FE	12,190,998	129.6890	15,451,207	11,914,000	12,156,163		(5,544)			6.550	6.370	AO	164,744	780,367	06/11/2009	10/15/2037
22541H-CC-4	CREDIT SUISSE NEW YORK		D		2FE	1,695,704	104.0100	1,690,169	1,625,000	1,691,953		(3,751)			6.000	2.250	FA	36,833		12/05/2016	02/15/2018
225433-AR-2	CRED SUIS GP FUN LTD		D		2FE	46,074,065	103.8570	46,216,588	44,500,000	46,043,687		(30,378)			4.550	4.090	AO	410,574	1,012,375	09/27/2016	04/17/2026
22546Q-AD-9	CREDIT SUISSE NEW YORK		D		2FE	12,316,070	107.2130	11,793,529	11,000,000	11,771,827		(222,310)			5.400	2.960	JJ	275,550	540,000	08/17/2016	01/14/2020
22546Q-AF-4	CREDIT SUISSE NEW YORK		D		1FE	19,882,700	105.4860	21,097,260	20,000,000	19,949,983		12,366			4.375	4.440	FA	354,861	875,000	12/07/2010	08/05/2020
22546Q-AP-2	CREDIT SUISSE NEW YORK		D		1FE	9,943,600	100.6680	10,066,810	10,000,000	9,954,475		4,991			3.625	3.690	MS	112,778	362,500	09/04/2014	09/09/2024
23636T-AB-6	DANONE SA		D		2FE	5,000,000	98.7480	4,937,400	5,000,000	5,000,000					1.691	1.690	AO	13,857		10/26/2016	10/30/2019
23636T-AD-2	DANONE SA		D		2FE	5,000,000	96.3560	4,817,810	5,000,000	5,000,000					2.589	2.580	MN	21,215		10/26/2016	11/02/2023
23636T-AE-0	DANONE SA		D		2FE	25,000,000	95.4280	23,857,075	25,000,000	25,000,000					2.947	2.940	MN	120,745		10/26/2016	11/02/2026
247158-AQ-7	DELOITTE LLP (UK)		D		1	12,000,000	105.3770	12,645,240	12,000,000	12,000,000					4.400	4.400	AO	99,733	528,000	09/26/2013	10/23/2023
25152R-5D-1	DEUTSCHE BANK AG		D		2FE	2,015,240	99.5750	1,991,508	2,000,000	2,013,422		(1,818)			2.850	2.550	MN	8,075	28,183	08/30/2016	05/10/2019
25156P-AC-7	DEUTSCHE TELEKOM INT FIN		D		2FE	38,023,530	147.0110	45,279,542	30,800,000	36,083,577		(234,774)			8.750	6.780	JD	119,778	2,695,000	10/31/2006	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25156P-AD-5	DEUTSCHE TELEKOM INT FIN		D		2FE	6,114,947	154.2540	7,712,735	5,000,000	5,907,276		(31,171)			9.250	7.270	JD	38,542	462,500	12/13/2002	06/01/2032
25156P-AS-2	DEUTSCHE TELEKOM INT FIN		D		2FE	1,998,140	98.3890	1,967,792	2,000,000	1,998,298		158			1.500	1.530	MS	8,500		09/13/2016	09/19/2019
25243Y-AH-2	DIAGEO CAPITAL PLC		D		1FE	5,763,281	121.5190	7,291,182	6,000,000	5,795,689		5,053			5.875	6.170	MS	89,104	352,500	02/23/2009	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC		D		1FE	4,588,650	98.8600	4,943,020	5,000,000	4,708,550		40,215			2.625	3.660	AO	22,604	131,250	11/21/2013	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC		D		1FE	4,554,150	95.2610	4,763,085	5,000,000	4,563,708		8,603			3.875	4.440	AO	33,368	193,750	11/09/2015	04/29/2043
256853-AA-0	DOLPHIN ENERGY LTD		D		1FE	4,112,988	104.3860	4,293,384	4,112,988	4,113,104					5.888	5.880	JD	10,763	242,173	07/23/2009	06/15/2019
256853-AB-8	DOLPHIN ENERGY LTD		D		1FE	10,000,000	109.9900	10,999,000	10,000,000	10,000,000					5.500	5.500	JD	24,444	550,000	02/07/2012	12/15/2021
268317-AC-8	ELECTRICITE DE FRANCE SA		D		1FE	15,345,550	125.5260	18,828,945	15,000,000	15,307,979		(6,099)			6.950	6.760	JJ	448,854	1,042,500	04/27/2009	01/26/2039
268317-AK-0	ELECTRICITE DE FRANCE SA		D		1FE	21,136,380	100.1960	20,039,240	20,000,000	21,105,899		(20,587)			4.875	4.510	JJ	430,625	975,000	08/03/2015	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE SA		D		1FE	10,433,350	101.1770	10,117,780	10,000,000	10,428,163		(5,187)			4.950	4.670	AO	107,250	371,250	05/02/2016	10/13/2045
29268B-AF-8	ENEL FINANCE INTL NV		D		2FE	5,101,050	111.7180	5,585,900	5,000,000	5,089,987		(1,866)			6.000	5.850	AO	70,000	300,000	12/24/2009	10/07/2039
29358Q-AD-1	ENSCO PLC		C		4FE	6,737,500	72.5000	6,525,000	9,000,000	6,738,855		1,355			5.750	8.010	AO	129,375		12/05/2016	10/01/2044
33938E-AS-6	FLEX LTD		C		2FE	10,650,000	106.6510	10,665,130	10,000,000	10,643,383		(6,617)			5.000	3.810	FA	188,889		11/30/2016	02/15/2023
33938E-AU-1	FLEX LTD		C		2FE	10,388,934	105.8020	10,157,002	9,600,000	10,374,835		(14,099)			4.750	3.600	JD	20,267	228,000	10/25/2016	06/15/2025
344419-AB-2	FOMENTO ECONOMICO MEX		D		1FE	22,799,687	94.6670	25,560,117	27,000,000	22,992,725		66,362			4.375	5.430	MN	167,344	1,181,250	06/15/2015	05/10/2043
35177P-AL-1	ORANGE SA		D		2FE	26,998,200	150.3520	30,070,480	20,000,000	25,112,999		(219,560)			9.000	6.250	MS	600,000	1,800,000	05/25/2005	03/01/2031
36164Q-MS-4	GE CAPITAL INTL FUNDING		C		1FE	25,072,704	99.9520	24,879,127	24,891,000	25,031,904		(34,373)			2.342	2.180	MN	74,488	613,714	10/27/2015	11/15/2020
36164Q-NA-2	GE CAPITAL INTL FUNDING		C		1FE	58,711,882	104.7900	59,462,435	56,744,000	58,634,352		(63,340)			4.418	4.160	MN	320,332	2,639,261	10/27/2015	11/15/2035
40052V-AC-8	GRUPO BIMBO SAB DE CV		D		2FE	7,935,360	99.4850	7,958,856	8,000,000	7,944,503		6,242			3.875	3.980	JD	3,444	310,000	07/10/2015	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV		D		2FE	7,830,500	90.1310	7,210,536	8,000,000	7,837,072		2,713			4.875	5.010	JD	4,333	390,000	07/01/2014	06/27/2044
4041A2-AH-7	HBOS PLC		D		2FE	1,294,803	105.4490	1,269,614	1,204,000	1,277,002		(17,801)			6.750	2.280	MN	9,030	40,635	09/14/2016	05/21/2018
404280-AG-4	HSBC HOLDINGS PLC		D		1FE	32,811,805	123.3210	39,462,880	32,000,000	32,696,887		(18,586)			6.500	6.300	MN	340,889	2,080,000	01/07/2011	05/02/2036
404280-AK-5	HSBC HOLDINGS PLC		D		1FE	12,988,345	108.0700	12,968,472	12,000,000	12,512,659		(109,810)			5.100	3.970	AO	146,200	612,000	07/27/2012	04/05/2021
404280-AP-4	HSBC HOLDINGS PLC		D		1FE	7,947,680	101.6120	8,129,008	8,000,000	7,959,728		4,621			4.250	4.330	MS	101,056	340,000	03/06/2014	03/14/2024
404280-AQ-2	HSBC HOLDINGS PLC		D		1FE	25,554,230	107.0860	25,700,760	24,000,000	25,496,425		(26,202)			5.250	4.830	MS	374,500	1,260,000	08/04/2015	03/14/2044
404280-AV-1	HSBC HOLDINGS PLC		D		1FE	15,217,800	101.6870	15,253,185	15,000,000	15,185,579		(32,221)			3.400	3.080	MS	160,083	255,000	03/17/2016	03/08/2021
404280-BF-5	HSBC HOLDINGS PLC		D		1FE	4,995,300	97.6260	4,881,305	5,000,000	4,995,375		75			2.650	2.660	JJ	31,653		09/28/2016	01/05/2022
423012-AE-3	HEINEKEN NV		D		2FE	6,655,860	92.8160	7,425,288	8,000,000	6,727,729		23,438			4.000	5.110	AO	80,000	320,000	09/23/2013	10/01/2042
43474T-AB-9	HOLCIM CAPITAL CORP		D		2FE	22,849,790	117.3830	25,824,260	22,000,000	22,761,687		(14,284)			6.875	6.570	MS	386,528	1,512,500	10/02/2009	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP		D		2FE	9,789,600	115.8790	11,587,970	10,000,000	9,796,603		2,698			6.500	6.660	MS	196,806	650,000	09/05/2013	09/12/2043
44328M-AK-0	HSBC BANK PLC		D		1FE	9,608,285	107.1680	10,180,998	9,500,000	9,552,800		(11,705)			4.750	4.590	JJ	203,063	451,250	10/06/2011	01/19/2021
449786-AP-7	ING BANK NV		D		1FE	14,823,780	109.4270	16,414,065	15,000,000	14,909,018		17,709			5.000	5.150	JD	45,833	750,000	10/12/2011	06/09/2021
458204-AQ-7	INTELSAT LUXEMBOURG SA		D		6FE	5,297,481	31.2500	1,593,750	5,100,000	1,593,750	(3,643,597)	(25,803)			8.125	7.380	JD	34,531	414,375	07/16/2014	06/01/2023
46115H-AJ-6	INTESA SANPAOLO SPA		D		2FE	2,046,600	101.3290	2,026,584	2,000,000	2,033,690		(12,910)			3.875	2.220	JJ	35,521		08/02/2016	01/16/2018
46132F-AB-6	INVESCO FINANCE PLC		C		1FE	4,964,200	104.1970	5,209,880	5,000,000	4,973,977		3,095			4.000	4.080	JJ	83,889	200,000	11/06/2013	01/30/2024
46132F-AC-4	INVESCO FINANCE PLC		C		1FE	33,081,125	109.4740	36,126,453	33,000,000	33,076,991		(1,455)			5.375	5.350	MN	152,740	1,773,750	11/26/2013	11/30/2043
46359C-AA-1	ENGENIUM CAPITAL EQUIPTMENT		D		2FE	24,995,785	99.6710	24,917,750	25,000,000	24,995,865		80			3.670	3.670	MON	89,201	272,701	08/01/2016	12/21/2026
478375-AN-8	JOHNSON CONTROLS INTL PL		C		2FE	28,100,000	93.2560	26,204,936	28,100,000	28,100,000					4.950	4.950	JJ	691,611		12/28/2016	07/02/2064
478375-AR-9	JOHNSON CONTROLS INTL PL		C		2FE	10,274,800	0.0000	10,274,800	10,000,000	10,274,800					3.900	3.530	FA	145,167		12/28/2016	02/14/2026
478375-AS-7	JOHNSON CONTROLS INTL PL		C		2FE	27,426,880	106.3940	27,662,544	26,000,000	27,426,707		(173)			5.125	4.760	MS	396,049		12/28/2016	09/14/2045
493859-B*-2	KIER GROUP PLC PRIV PLACE		D		2	13,000,000	102.9030	13,377,390	13,000,000	13,000,000					4.830	4.830	JD	19,186	627,900	11/16/2012	12/20/2022
493859-B@-0	KIER GROUP PLC		D		2	8,000,000	100.5870	8,046,960	8,000,000	8,000,000					4.220	4.220	MN	38,449	337,600	11/05/2014	11/20/2021
493859-C*-1	KIER GROUP PLC		D		2	6,000,000	100.7670	6,046,020	6,000,000	6,000,000					4.610	4.610	MN	31,502	276,600	11/05/2014	11/20/2024
50247V-AB-5	LYB INTL FINANCE BV		C		2FE	30,327,050	107.5130	32,254,080	30,000,000	30,322,371		(1,495)			5.250	5.170	JJ	726,250	1,312,500	11/22/2016	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV		C		2FE	20,327,015	103.5580	20,193,947	19,500,000	20,309,299		(8,731)			4.875	4.600	MS	279,906	585,000	03/15/2044	10/18/2016
539439-AM-1	LLOYDS BANKING GROUP PLC		D		2FE	8,805,110	100.4830	8,641,572	8,600,000	8,800,739		(4,371)			4.582	4.260	JD	22,986	197,026	09/27/2016	12/10/2025
53944V-AA-7	LLOYDS BANK PLC		D		1FE	15,030,030	100.6250	15,093,885	15,000,000	15,012,094		(6,218)			2.300	2.250	MN	32,583	345,000	01/14/2014	11/27/2018
53944V-AC-3	LLOYDS BANK PLC		D		1FE	2,002,400	99.8570	1,997,146	2,000,000	2,002,033		(367)			1.750	1.660	MS	10,208		10/11/2016	03/16/2018
539473-AH-1	LLOYDS BANK PLC		D		1FE	5,772,350	114.2060	5,710,305	5,000,000	5,403,450		(89,518)			6.375	4.190	JJ	141,667	318,750	07/27/2012	01/21/2021
53947M-AB-2	LLOYDS BANK PLC		D		1FE	20,279,484	109.0480	21,809,600	20,000,000	20,112,656		(33,394)			5.800	5.590	JJ	541,333	1,160,000	04/14/2011	01/13/2020
552081-AD-3	LYONDELLBASELL IND NV		C		2FE	11,455,278	113.4060	11,057,173	9,750,000	10,772,708		(200,092)			6.000	3.520	MN	74,750	585,000	06/07/2013	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		C		2FE	8,854,080	105.6650	8,453,216	8,000,000	8,334,745		(157,197)			5.000	2.870	AO	84,444	400,000	07/26/2013	04/15/2019
553799-AE-7	MU FINANCE PLC		D		1FE	15,000,000	98.6150	14,792,250	15,000,000	15,000,000					3.790	3.790	FA	236,875	623,771	05/06/2015	06/26/2027
55608J-AE-8	MACQUARIE GROUP LTD		D		2FE	24,895,000	110.7150	27,678,850	25,000,000	24,949,083		10,487			6.250	6.300	JJ	724,826	1,562,500	03/07/2011	01/14/2021
579254-A*-4	MCBRDE PLC		D		3	18,000,000	97.0830	17,474,940	18,000,000	18,000,000					6.000	6.000	MN	108,000	1,079,980	10/24/2013	11/25/2020
60920L-AC-8	MONDELEZ INTL HLDINGS NE		C		2FE	19,926,200	95.8040	19,160,800	20,000,000	19,928,421		2,221			2.000	2.070	AO	70,000		10/19/2016	10/28/2021
62854A-AG-9	MYLAN NV		C		2FE	4,999,200	92.2290	4,611,465	5,000,000	4,999,126		(74)			5.250	5.250	JD	11,667	135,625	05/31/2016	06/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63250C-BY-6	NATIONAL AUSTRALIA BANK		D		1FE	6,078,120	106.1620	6,369,744	6,000,000	6,037,639		(8,640)			4.375	4.200	JD	15,313	262,560	11/29/2011	12/10/2020
65504L-AD-9	NOBLE HOLDING INTL LTD		D		3FE	5,440,750	71.5000	6,077,500	8,500,000	5,443,168		2,418			6.200	10.270	FA	219,583		12/06/2016	08/01/2040
65557F-AA-4	NORDEA BANK AB		D		1FE	19,790,300	107.4390	21,487,960	20,000,000	19,893,889		21,003			4.875	5.010	MN	130,000	975,000	07/29/2011	05/13/2021
65557F-AD-8	NORDEA BANK AB		D		1FE	6,955,480	104.1690	7,291,851	7,000,000	6,971,830		4,193			4.250	4.320	MS	82,639	297,500	09/17/2012	09/21/2022
656531-AF-7	STATOIL ASA		D		1FE	2,998,740	105.3010	3,159,045	3,000,000	2,999,792		79			6.700	6.700	JJ	92,683	201,000	02/20/1998	01/15/2018
685218-AB-5	ORANGE SA		D		2FE	5,513,900	114.8600	5,743,020	5,000,000	5,400,925		(46,093)			5.500	4.210	FA	110,764	275,000	06/16/2014	02/06/2044
68620Y-A@-1	ORIGIN ENERGY FINANCE LIMITED		D		2FE	20,000,000	103.6200	20,724,000	20,000,000	20,000,000					5.040	5.040	JD	33,600	1,008,000	12/11/2013	12/19/2023
706451-BG-5	PETROLEOS MEXICANOS		D		2FE	12,819,610	98.5000	11,820,000	12,000,000	12,754,053		(22,290)			6.625	6.040	JD	35,333	795,000	03/27/2014	06/15/2035
706451-BS-9	PETROLEOS MEXICANOS		D		2FE	8,996,584	103.4250	9,308,250	9,000,000	8,999,086		56			5.750	5.740	MS	329,649	517,500	10/20/2009	03/01/2018
714264-AA-6	PERNOD RICARD SA		D		2FE	26,752,440	111.0820	28,881,476	26,000,000	26,380,217		(79,729)			5.750	5.340	AO	348,833	1,495,000	12/02/2011	04/07/2021
714264-AD-0	PERNOD RICARD SA		D		2FE	14,366,780	106.0970	14,853,650	14,000,000	14,258,005		(46,197)			4.450	4.030	JJ	287,272	623,000	06/26/2014	01/15/2022
714264-AK-4	PERNOD RICARD SA		D		2FE	21,666,470	110.0960	22,019,220	20,000,000	21,559,902		(31,995)			5.500	4.940	JJ	507,222	1,100,000	08/09/2013	01/15/2042
71429M-AA-3	PERRIGO FINANCE UNLIMITE		C		2FE	22,250,452	101.0420	21,995,018	21,768,000	22,184,502		(65,950)			3.500	3.000	MS	224,331	391,522	04/19/2016	03/15/2021
71429M-AB-1	PERRIGO FINANCE UNLIMITE		C		2FE	15,828,650	100.1020	15,015,315	15,000,000	15,803,126		(25,524)			4.375	3.660	MS	193,229	224,826	10/06/2016	03/15/2026
71654Q-AU-6	PETROLEOS MEXICANOS		D		2FE	2,259,950	109.7500	2,195,000	2,000,000	2,223,759		(36,191)			8.000	3.000	MN	25,778	80,000	08/11/2016	05/03/2019
71654Q-BB-7	PETROLEOS MEXICANOS		D		2FE	10,594,800	100.3000	10,030,000	10,000,000	10,411,628		(72,262)			4.875	3.960	JJ	212,604	487,500	07/02/2014	01/24/2022
71654Q-BG-6	PETROLEOS MEXICANOS		D		2FE	9,918,086	91.8000	9,180,000	10,000,000	9,941,513		8,428			3.500	3.600	JJ	146,806	350,000	02/11/2014	01/30/2023
71654Q-BQ-4	PETROLEOS MEXICANOS		D		2FE	2,023,500	99.1500	1,983,000	2,000,000	2,021,413		(2,087)			3.125	2.580	JJ	27,431		10/12/2016	01/23/2019
71654Q-BX-9	PETROLEOS MEXICANOS		D		2FE	4,445,000	83.0000	4,150,000	5,000,000	4,510,170		101,189			5.625	6.360	JJ	123,438	282,813	11/03/2015	01/23/2046
71656L-BQ-3	PETROLEOS MEXICANOS		D		2FE	4,211,495	103.1500	4,383,875	4,250,000	4,211,429		(66)			6.500	6.620	MS	13,813		12/06/2016	03/13/2027
74733L-AD-4	OOREDOO INTL FINANCE		D		1FE	4,958,050	106.4440	5,322,200	5,000,000	4,980,331		4,153			4.750	4.850	FA	89,063	237,500	10/06/2010	02/16/2021
75405T-AA-7	RAS LAFFAN LNG II		D		1FE	2,136,000	105.0000	2,242,800	2,136,000	2,136,000					5.298	5.290	MS	28,606	113,165	08/04/2005	09/30/2020
759470-A@-6	RELIANCE INDUSTRIES LIMITED		D		2	10,000,000	106.6110	10,661,100	10,000,000	10,000,000					6.610	6.610	MS	189,119	661,000	08/11/2006	09/12/2018
767201-AH-9	RIO TINTO FIN USA LTD		D		1FE	4,879,300	115.3050	5,765,270	5,000,000	4,960,361		14,140			9.000	9.370	MN	75,000	450,000	04/14/2009	05/01/2019
767201-AK-2	RIO TINTO FIN USA LTD		D		2FE	630,777	103.4650	615,617	595,000	628,556		(2,221)			3.500	1.960	MN	3,413	10,413	09/21/2016	11/02/2020
767201-AN-6	RIO TINTO FIN USA LTD		D		2FE	4,967,200	106.3380	5,316,925	5,000,000	4,983,733		3,273			4.125	4.200	MN	23,490	206,250	05/19/2011	05/20/2021
767201-AQ-9	RIO TINTO FIN USA LTD		D		2FE	21,720,108	105.0170	21,906,692	20,860,000	21,624,794		(102,849)			3.750	2.900	MS	219,465	427,378	04/28/2016	09/20/2021
767201-AS-5	RIO TINTO FIN USA LTD		D		1FE	39,947,940	102.9800	43,251,894	42,000,000	40,123,990		176,050			3.750	4.360	JD	70,000	1,481,250	10/05/2016	06/15/2025
76720A-AD-8	RIO TINTO FIN USA PLC		D		2FE	17,784,413	107.2590	20,111,138	18,750,000	17,836,901		17,481			4.750	5.090	MS	244,922	890,625	10/07/2013	03/22/2042
76720A-AG-1	RIO TINTO FIN USA PLC		D		2FE	20,242,350	98.2190	20,626,095	21,000,000	20,275,563		14,814			4.125	4.340	FA	312,813	866,250	02/12/2015	08/21/2042
780097-BD-2	ROYAL BK SCOTLND GRP PLC		D		2FE	9,997,000	96.0250	9,602,560	10,000,000	9,996,669		(331)			3.875	3.870	MS	117,326		09/07/2016	09/12/2023
780099-CH-8	ROYAL BK SCOTLND GRP PLC		D		3FE	9,921,300	99.7080	9,970,810	10,000,000	9,937,481		6,700			5.125	5.220	MN	46,979	512,500	05/21/2014	05/28/2024
78413H-AB-5	SES		D		2FE	5,304,100	86.4710	4,323,595	5,000,000	5,290,970		(5,366)			5.300	4.900	AO	64,042	265,000	06/13/2014	04/04/2043
78467K-A#-4	SSE PLC		D		1	25,000,000	103.2470	25,811,750	25,000,000	25,000,000					3.890	3.890	AO	202,604	972,500	02/14/2012	04/16/2022
78467K-C#-2	SSE PLC		D		1	25,000,000	100.0840	25,021,000	25,000,000	25,000,000					3.670	3.670	MS	293,090		03/08/2016	09/06/2026
786584-A@-1	SAFRAN		D		1	35,000,000	104.8610	36,701,350	35,000,000	35,000,000					4.280	4.280	FA	590,878	1,498,000	01/20/2012	02/09/2022
80105N-AG-0	SANOFI		D		1FE	9,402,720	106.4640	10,114,080	9,500,000	9,453,339		9,763			4.000	4.120	MS	97,111	380,000	03/22/2011	03/29/2021
806854-AB-1	SCHLUMBERGER INVESTMENT		C		1FE	4,983,950	103.2810	5,164,060	5,000,000	4,991,625		1,587			3.300	3.330	MS	49,042	165,000	09/07/2011	09/14/2021
822582-AD-4	SHELL INTERNATIONAL FIN		D		1FE	18,370,420	128.9580	21,922,928	17,000,000	18,188,253		(29,319)			6.375	5.780	JD	48,167	1,083,750	10/02/2009	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN		D		1FE	4,986,150	116.2890	5,814,450	5,000,000	4,987,181		257			5.500	5.510	MS	73,333	275,000	03/19/2010	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FIN		D		1FE	4,966,000	104.2830	5,214,160	5,000,000	4,967,718		606			4.550	4.590	FA	87,840	227,500	08/07/2013	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN		D		1FE	28,911,550	99.9180	28,976,220	29,000,000	28,923,376		7,765			3.250	3.280	MN	130,903	942,500	05/12/2015	05/11/2025
822582-BF-8	SHELL INTERNATIONAL FIN		D		1FE	33,932,340	101.2970	34,441,218	34,000,000	33,932,588		1,153			4.375	4.380	MN	206,597	1,487,500	05/06/2015	05/11/2045
822582-BP-6	SHELL INTERNATIONAL FIN		D		1FE	7,356,000	99.8600	7,489,560	7,500,000	7,380,274		24,274			2.250	2.680	MN	23,906	168,750	02/25/2016	11/10/2020
822582-BQ-4	SHELL INTERNATIONAL FIN		D		1FE	9,720,500	95.6250	9,562,590	10,000,000	9,723,146		2,646			4.000	4.160	MN	56,667	200,000	05/06/2016	05/10/2046
82481L-AA-7	SHIRE ACQ INV IRELAND DA		C		2FE	4,989,200	98.7320	4,936,610	5,000,000	4,989,896		696			1.900	1.970	MS	25,861		10/13/2016	09/23/2019
82481L-AB-5	SHIRE ACQ INV IRELAND DA		C		2FE	9,989,200	96.5980	9,659,870	10,000,000	9,989,576		376			2.400	2.420	MS	65,333		09/19/2016	09/23/2021
82481L-AD-1	SHIRE ACQ INV IRELAND DA		C		2FE	14,982,150	93.4330	14,015,025	15,000,000	14,982,090		(60)			3.200	3.210	MS	130,667		09/19/2016	09/23/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT		D		1FE	54,703,820	105.3610	57,948,770	55,000,000	54,710,026		4,880			4.400	4.430	MN	228,556	2,420,000	08/03/2015	05/27/2045
83367T-BG-3	SOCIETE GENERALE		D		2FE	9,909,300	101.5440	10,154,450	10,000,000	9,931,264		7,892			5.000	5.110	JJ	227,778	500,000	01/14/2014	01/17/2024
85255A-A*-1	STAGECOACH GROUP PLC		D		2	15,000,000	103.4270	15,514,050	15,000,000	15,000,000					4.360	4.360	AO	132,617	654,000	09/12/2012	10/18/2022
853254-AJ-9	STANDARD CHARTERED PLC		D		1FE	6,438,345	97.7220	6,547,434	6,700,000	6,522,119		25,044			3.950	4.450	JJ	124,974	264,650	06/13/2013	01/11/2023
853254-AK-6	STANDARD CHARTERED PLC		D		1FE	15,672,870	93.1090	13,966,380	15,000,000	15,630,104		(11,601)			5.300	5.000	JJ	379,833	795,000	01/24/2013	01/09/2043
853254-AN-0	STANDARD CHARTERED PLC		D		1FE	9,431,190	99.8740	8,988,687	9,000,000	9,415,031		(6,630)			5.700	5.370	MS	135,375	513,000	06/13/2014	03/26/2044
85771P-AE-2	STATOIL ASA		D		1FE	19,739,700	99.8070	19,961,580	20,000,000	19,747,336		5,517			4.250	4.330	MN	89,722	850,000	10/07/2015	11/23/2041
85771P-AF-9	STATOIL ASA		D		1FE	6,988,100	102.0400	7,142,800	7,000,000	6,993,405		1,167			3.150	3.170	JJ	96,775	220,500	11/16/2011	01/23/2022
85771P-AL-6	STATOIL ASA		D		1FE	2,959,740	95.3830	2,861,505	3,000,000	2,960,171		431			3.950	4.030	MN	15,142	118,500	05/09/2016	05/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85771P-AQ-5	STATOIL ASA		D		1FE	38,443,050	108.7100	39,135,924	36,000,000	38,364,045		(45,588)			4.800	4.380	MN	254,400	1,728,000	06/23/2015	11/08/2043
86960B-AE-2	SVENSKA HANDELSBANKEN AB		D		1FE	15,113,000	101.0570	15,158,610	15,000,000	15,048,106		(22,519)			2.500	2.330	JJ	162,500	375,000	01/16/2014	01/25/2019
86960B-AN-2	SVENSKA HANDELSBANKEN AB		D		1FE	4,987,150	98.4610	4,923,070	5,000,000	4,988,445		1,295			1.500	1.580	MS	23,750		08/30/2016	09/06/2019
87124V-AD-1	SYDNEY AIRPORT FINANCE		D		2FE	20,231,620	102.3030	20,460,680	20,000,000	20,148,077		(20,940)			3.900	3.760	MS	214,500	780,000	12/05/2012	03/22/2023
87656X-A#-8	TATE & LYLE INTERNATIONAL FINANCE PLC		C		2	10,000,000	100.4090	10,040,900	10,000,000	10,000,000					4.060	4.060	AO	69,922	406,000	07/21/2015	10/29/2025
87656X-A@-0	TATE & LYLE INTERNATIONAL FINANCE PLC		C		2	5,000,000	99.8270	4,991,350	5,000,000	5,000,000					3.830	3.830	AO	32,981	191,500	07/21/2015	10/29/2023
87656X-B*-1	TATE & LYLE INTERNATIONAL FINANCE PLC		C		2	8,000,000	100.3940	8,031,520	8,000,000	8,000,000					4.160	4.160	AO	57,316	332,800	07/21/2015	10/29/2027
87938W-AC-7	TELEFONICA EMISIONES SAU		D		2FE	32,299,450	116.0700	29,598,029	25,500,000	31,846,028		(188,873)			7.045	5.020	JD	54,892	1,796,475	07/25/2014	06/20/2036
87938W-AH-6	TELEFONICA EMISIONES SAU		D		2FE	2,196,420	108.3830	2,167,676	2,000,000	2,187,484		(8,936)			5.877	2.060	JJ	54,199		11/10/2016	07/15/2019
87938W-AP-8	TELEFONICA EMISIONES SAU		D		2FE	22,616,200	109.0070	21,801,440	20,000,000	21,691,417		(377,424)			5.462	3.250	FA	409,650	1,092,400	07/09/2014	02/16/2021
87946F-A*-1	TELEPERFORMANCE S.A.		D		2	3,908,346	97.9500	3,820,050	3,900,000	3,908,325		(21)			3.640	3.590	JD	8,675		12/14/2016	12/09/2021
87946F-A@-9	TELEPERFORMANCE S.A.		C		2	21,000,000	96.5830	20,282,430	21,000,000	21,000,000					3.980	3.980	JD	51,077	856,800	10/22/2014	12/09/2024
88166J-AA-1	TEVA PHARM FIN IV BV		D		2FE	4,484,571	101.2840	4,558,820	4,501,000	4,492,116		1,613			3.650	3.690	MN	23,274	164,287	11/07/2011	11/10/2021
89152U-AD-4	TOTAL CAPITAL SA		D		1FE	4,980,050	107.5990	5,379,980	5,000,000	4,991,984		2,071			4.450	4.500	JD	4,326	222,500	06/17/2010	06/24/2020
89153V-AG-4	TOTAL CAPITAL INTL SA		D		1FE	4,987,250	104.4130	5,220,665	5,000,000	4,990,728		1,125			3.700	3.730	JJ	85,306	185,000	08/05/2013	01/15/2024
893830-AT-6	TRANSOCEAN INC		C		4FE	4,478,760	77.5000	4,674,800	6,032,000	4,480,364		1,604			6.800	9.670	MS	120,774		12/01/2016	03/15/2038
89641U-AA-9	TRINITY ACQUISITION PLC		C		2FE	7,955,120	103.9710	8,317,712	8,000,000	7,967,620		4,031			4.625	4.690	FA	139,778	370,000	08/08/2013	08/15/2023
89641U-AB-7	TRINITY ACQUISITION PLC		C		2FE	14,986,450	106.9010	16,035,240	15,000,000	14,985,758		188			6.125	6.130	FA	347,083	918,750	08/09/2013	08/15/2043
89675*-AN-7	TRITON CONTAINER INTERNATIONAL LTD		C		2	2,285,714	105.1360	2,403,109	2,285,714	2,285,714					6.070	6.070	AO	23,509	138,743	03/26/2010	04/30/2020
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LTD		C		2	7,000,000	109.3470	7,654,290	7,000,000	7,000,000					6.600	6.600	AO	78,283	462,000	03/26/2010	04/30/2022
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL LTD		C		2	571,429	105.2230	601,274	571,429	571,429					6.120	6.120	AO	7,577	34,971	03/26/2010	04/30/2020
89675*-AR-8	TRITON CONTAINER INTERNATIONAL LTD		C		2	3,000,000	109.5020	3,285,060	3,000,000	3,000,000					6.650	6.650	AO	43,225	199,500	03/26/2010	04/30/2022
91911T-AH-6	VALE OVERSEAS LIMITED		D		2FE	24,593,750	98.5000	24,625,000	25,000,000	24,593,884		134			6.875	7.020	MN	190,972	515,625	12/02/2016	11/21/2036
91911T-AM-5	VALE OVERSEAS LIMITED		D		2FE	38,467,250	98.2500	42,247,500	43,000,000	38,969,502		489,581			4.375	6.540	JJ	925,425	765,625	07/28/2016	01/11/2022
91911T-AP-8	VALE OVERSEAS LIMITED		D		2FE	10,487,500	104.0000	10,400,000	10,000,000	10,479,139		(8,362)			6.250	5.590	FA	244,792		10/05/2016	08/10/2026
92857W-AQ-3	VODAFONE GROUP PLC		D		2FE	34,196,720	112.1360	37,005,144	33,000,000	34,123,679		(32,621)			6.150	5.840	FA	699,050	2,029,500	04/23/2014	02/27/2037
92857W-AS-9	VODAFONE GROUP PLC		D		2FE	4,822,377	107.7620	5,064,819	4,700,000	4,736,555		(13,837)			5.450	5.100	JD	14,942	256,150	10/26/2009	06/10/2019
92857W-BD-1	VODAFONE GROUP PLC		D		2FE	13,826,750	88.4800	13,272,030	15,000,000	13,883,675		20,342			4.375	4.870	FA	240,625	656,250	06/16/2014	02/19/2043
92927K-A*-3	WABCO HOLDINGS INC		D		2	13,000,000	96.6960	12,570,480	13,000,000	13,000,000					2.830	2.830	JJ	183,950	374,032	03/25/2015	06/25/2022
92927K-A@-1	WABCO HOLDINGS INC		D		2	12,000,000	94.6010	11,352,120	12,000,000	12,000,000					3.080	3.080	JJ	184,800	375,760	03/25/2015	06/25/2025
92936M-AD-9	WPP FINANCE 2010		D		2FE	10,340,000	100.0290	10,002,930	10,000,000	10,325,998		(6,258)			5.125	4.900	MS	162,292	512,500	09/29/2014	09/07/2042
92936M-AE-7	WPP FINANCE 2010		D		2FE	16,294,250	106.8270	16,024,065	15,000,000	16,242,782		(21,441)			5.625	5.050	MN	107,813	843,750	07/31/2014	11/15/2043
92936M-AF-4	WPP FINANCE 2010		D		2FE	7,842,320	100.6420	8,051,424	8,000,000	7,872,678		13,797			3.750	3.990	MS	85,000	300,000	09/16/2014	09/19/2024
94707V-AD-2	WEATHERFORD BERMUDA		C		5FE	9,531,135	75.5000	6,417,500	8,500,000	9,483,743		(19,394)			5.950	5.120	AO	106,769	505,750	06/13/2014	04/15/2042
961214-DF-7	WESTPAC BANKING CORP		D		1FE	10,000,000	100.3180	10,031,850	10,000,000	10,000,000					4.322	4.320	MN	45,621		11/15/2016	11/23/2031
97063P-AB-0	WILLIS TOWERS WATSON PLC		C		2FE	23,061,888	109.2720	23,930,721	21,900,000	22,543,573		(138,587)			5.750	4.920	MS	370,779	1,259,250	12/20/2012	03/15/2021
97314X-AJ-3	WIND ACQUISITION FIN SA		D		3FE	4,236,120	104.0000	4,160,000	4,000,000	4,151,941		(64,675)			6.500	4.610	AO	44,056	260,000	10/21/2015	04/30/2020
97342V-AA-2	WINDMW GMBH		D		2FE	20,000,000	98.2400	19,648,000	20,000,000	20,000,000					5.020	5.020	JD	504,789	538,256	12/07/2015	06/30/2027
980236-AE-3	WOODSIDE FINANCE LTD		D		2FE	12,731,198	112.6520	14,549,083	12,915,000	12,857,628		21,901			8.750	8.960	MS	376,688	1,130,063	05/01/2009	03/01/2019
980236-AM-5	WOODSIDE FINANCE LTD		D		2FE	9,994,200	97.6880	9,768,840	10,000,000	9,994,727		505			3.650	3.650	MS	117,611	365,000	02/26/2015	03/05/2025
980888-A#-8	WOOLWORTHS SERIES B		D		2FE	20,000,000	100.9760	20,195,200	20,000,000	20,000,000					5.160	5.160	AO	186,333	1,032,000	02/24/2005	04/26/2017
98372P-AK-4	XLIT LTD		D		2FE	24,574,227	118.1450	29,335,577	24,830,000	24,662,903		8,951			6.250	6.320	MN	198,295	1,551,875	05/05/2011	05/15/2027
98420E-AB-1	XLIT LTD		D		2FE	22,524,990	103.3380	23,251,208	22,500,000	22,524,351		(421)			5.250	5.240	JD	52,500	1,181,250	11/22/2013	12/15/2043
98420E-AC-9	XLIT LTD		D		2FE	6,955,460	99.1560	6,940,983	7,000,000	6,957,846		2,386			4.450	4.530	MS	78,740	155,750	05/25/2016	03/31/2025
98420E-AD-7	XLIT LTD		D		2FE	28,418,190	94.8860	27,042,681	28,500,000	28,417,485		886			5.500	5.510	MS	396,229	1,443,750	08/11/2016	03/31/2045
AC1215-16-2	ELFELAGIO SEV		B		1Z	24,948,025	14.1180	23,719,133	23,831,139	23,831,139			(1,116,886)		1.950	1.950	MJSD	20,654		11/08/2016	12/15/2026
AC1215-61-8	FORTH PORTS FINANCE PLC		B		2Z	4,966,000	121.6870	4,867,485	4,938,000	4,938,000			(28,000)		2.620	2.620	JD	5,750		10/07/2016	12/15/2026
AC1228-16-5	LANDSNET HF		D		2Z	9,000,000	105.5810	9,502,290	9,000,000	9,000,000					4.610	4.610	JD	3,458		12/07/2016	12/28/2026
AC1228-61-1	LANDSNET HF		D		2Z	5,000,000	102.4650	5,123,250	5,000,000	5,000,000					3.960	3.960	JD	1,650		12/07/2016	12/28/2021
B0408#-AF-9	FAGRON NV		D		3	18,000,000	92.0700	16,572,708	18,000,000	18,000,000					5.780	5.780	AO	219,640	1,328,517	03/27/2014	04/15/2021
B6398#-AB-7	ALIAXIS FINANCE S.A.		D		2	20,000,000	106.2380	21,247,600	20,000,000	20,000,000					4.940	4.940	JJ	480,278	988,000	05/31/2011	07/06/2021
B6398#-AC-5	ALIAXIS FINANCE SA		D		2	10,789,400	107.3250	10,732,500	10,000,000	10,545,640		(71,653)			5.090	4.120	JJ	247,431	509,000	05/21/2013	07/06/2023
B6398#-AD-3	ALIAXIS FINANCE S.A.		D		2	5,000,000	101.9660	5,098,300	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
BK0502-16-5	FORTIS TCI LIMITED		D		2FE	5,500,000	109.6720	6,031,960	5,500,000	5,500,000					5.140	5.140	MN	46,331	141,350	03/18/2016	05/02/2031
LX1339-87-3	INTELSAT JACKSON TLB-2		D		4FE	27,300,000	96.5520	28,000,080	29,000,000	27,617,252		317,252			3.750	5.860	MJSD	6,042	599,469	08/01/2016	06/30/2019
LX1339-66-7	PATHEON TLB (DPX HOLDINGS BV)		C		4FE	12,376,320	100.6670	12,543,912	12,460,798	12,392,398		8,776			4.250	4.410	FMAN	57,372	493,335	03/18/2015	03/11/2021
LX1539-89-4	AVAGO TECHNOLOGIES TLB3		D		3FE	13,440,512	101.3750	13,645,647	13,460,564	13,449,149		8,640			3.703	3.770	FMAN	81,734	177,832	08/02/2016	02/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
LX1250-97-1	FLY FUNDING TL		D		3FE	3,634,823	100.6560	3,652,730	3,628,924	3,634,864		(45)			3.640	3.610	MJSD	1,468	7,494	10/19/2016	02/09/2022
LX1578-22-3	VIRGIN MEDIA BRISTOL TLI		D		3FE	12,568,500	100.3880	12,648,888	12,600,000	12,568,554		54			3.486	3.550	MJSD			12/15/2016	01/31/2025
BS1214-16-9	ALPHA TRAINS FINANCE S.A.		B		2FE	21,190,000	105.5880	21,117,625	21,094,000	21,094,000				(96,000)	0.934	0.930	JD	9,851		11/18/2016	12/31/2028
BS1214-61-5	ICPF FINANCE PTY LTD		D		1FE	15,000,000	100.1120	15,016,800	15,000,000	15,000,000					3.310	3.310	JD	23,446		09/27/2016	12/14/2028
C14678-AA-7	LIBERTY LIVING PROPERTIES LTD.		D		2	8,000,000	103.7300	8,298,400	8,000,000	8,000,000					4.600	4.600	MS	93,022	368,000	01/20/2012	02/28/2022
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO. KG		D		2	10,000,000	102.1770	10,217,700	10,000,000	10,000,000					4.440	4.440	AO	109,767	444,000	02/21/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO. KG		D		2	8,500,000	103.3640	8,785,940	8,500,000	8,500,000					5.000	5.000	AO	105,069	425,000	02/21/2014	04/02/2024
D3141#-AC-0	HAUS CRAMER HOLDING KG		D		3	10,000,000	95.9530	9,595,300	10,000,000	10,000,000					4.380	4.380	MN	64,483	438,000	03/21/2013	05/08/2023
D5472#-AF-7	MOLKEREI ALOIS MULLER GMBH & CO KG		D		2	10,000,000	100.3070	10,030,700	10,000,000	10,000,000					3.720	3.720	JJ	169,467	372,000	05/24/2012	07/18/2022
D6574*-AB-5	CLAAS KGAA MBH		D		3	25,000,000	94.2550	23,563,750	25,000,000	25,000,000					3.980	3.980	FA	375,889	995,000	06/15/2012	08/15/2022
EB0504-16-8	TRANSMISSION FINANCE DAS		B		2FE	16,926,000	110.0480	16,507,268	15,820,500	15,820,500				(1,105,500)	1.690	1.690	MN	42,333	140,857	04/13/2016	05/04/2026
F0868*-AB-1	BARILLA FRANCE S.A.S.		D		2	12,000,000	105.4940	12,659,280	12,000,000	12,000,000					4.760	4.760	JJ	263,387	571,200	05/03/2011	07/15/2021
F0868*-AC-9	BARILLA FRANCE S.A.S.		D		2	3,000,000	106.0100	3,180,300	3,000,000	3,000,000					4.860	4.860	JJ	67,230	145,800	05/03/2011	07/15/2023
F0933*-AA-4	BELLON S.A.		D		2	9,646,317	103.8380	10,016,542	9,646,317	9,646,317					5.200	5.200	FA	189,497	501,608	03/16/2012	02/15/2022
F1068#-AD-9	BONDUELLE S.A.		D		2FE	15,000,000	104.5770	15,686,550	15,000,000	15,000,000					5.040	5.040	FA	312,900	756,000	07/15/2010	08/02/2022
F3166#-AF-1	ESSILOR INTERNATIONAL COMPAGNIE GENERALE		C		1	5,000,000	99.9270	4,996,350	5,000,000	5,000,000					3.400	3.400	MN	26,444	170,000	06/19/2013	11/05/2023
F4162#-AB-4	SAFT GROUPE S.A.		D		2	15,000,000	102.6750	15,401,250	15,000,000	15,000,000					4.730	4.730	FA	242,413	709,500	02/02/2012	02/28/2022
F7908#-AA-8	ROQUETTE FRERES SA		D		1FE	25,000,000	104.3710	26,092,750	25,000,000	25,000,000					4.180	4.180	MS	275,764	1,045,000	02/03/2012	03/26/2024
F8493#-AE-9	SODEXO		D		1	7,080,000	106.5440	7,543,315	7,080,000	7,080,000					4.850	4.850	MS	87,753	1,015,626	02/11/2011	03/29/2021
F8568#-AA-7	SONEPAR		D		2	25,000,000	105.5250	26,381,250	25,000,000	25,000,000					4.780	4.780	MN	152,694	1,195,000	03/23/2012	05/15/2024
F8568#-AD-1	SONEPAR		C		2	30,000,000	96.9460	29,083,800	30,000,000	30,000,000					3.540	3.540	MN	159,300	1,062,000	04/10/2015	05/07/2025
F9120#-AB-2	TELEPERFORMANCE S.A.		C		2Z	7,000,000	96.7770	6,774,390	7,000,000	7,000,000					4.220	4.220	JD	13,949		11/22/2016	12/14/2026
F9731#-AF-4	VICAT SA		D		2	15,000,000	107.9300	16,189,500	15,000,000	15,000,000					5.960	5.960	JD	74,500	894,000	12/03/2010	12/01/2020
G03698-AK-2	ANGLIAN WATER SERVICES FINANCING PLC		D		2FE	20,000,000	105.6860	21,137,200	20,000,000	20,000,000					5.180	5.180	JD	74,822	1,036,000	10/20/2011	12/05/2021
G03698-AQ-9	ANGLIAN WATER SERVICES FINANCING PLC		D		2FE	8,000,000	104.8810	8,390,480	8,000,000	8,000,000					5.000	5.000	AO	100,000	400,000	07/03/2012	10/01/2022
G0566*-AA-7	ARQIVA PP FINANCING PLC		D		2FE	16,000,000	103.6840	16,589,440	16,000,000	16,000,000					4.420	4.420	JD	355,564	353,600	06/27/2013	06/30/2025
G0566*-AD-1	ARQIVA PP FINANCING PLC		B		2FE	18,345,000	125.1570	18,773,597	18,517,500	18,517,500				172,500	2.280	2.280	JD	1,173	44,565	11/01/2016	12/31/2029
G0646#-AD-1	ASSOCIATED BRITISH FOODS PLC		D		1	10,000,000	111.1580	11,115,800	10,000,000	10,000,000					7.730	7.730	MS	249,078	773,000	02/06/2009	03/05/2019
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC		D		2	10,000,000	106.8550	10,685,500	10,000,000	10,000,000					5.640	5.640	MS	162,933	564,000	03/01/2011	03/17/2021
G0977*-AB-8	BELRON FINANCE LIMITED		C		2	10,000,000	104.8750	10,487,500	10,000,000	10,000,000					5.130	5.130	MS	129,675	513,000	02/04/2011	03/25/2021
G1591#-AK-8	BRITVIC PLC SERIES D NOTES		D		2	6,000,000	105.0050	6,300,300	6,000,000	6,000,000					5.240	5.240	JD	12,227	314,400	11/10/2009	12/17/2019
G1696#-BA-3	BUNZL FINANCE, PLC		D		2	15,000,000	98.2100	14,731,500	15,000,000	15,000,000					3.620	3.620	AO	111,617	543,000	10/16/2012	04/17/2024
G1696#-BB-1	BUNZL FINANCE PLC		C		2	5,000,000	100.5330	5,026,650	5,000,000	5,000,000					4.050	4.050	MN	25,875	202,500	04/02/2014	05/15/2025
G1696#-BC-9	BUNZL FINANCE PLC		C		2	13,000,000	101.2390	13,161,070	13,000,000	13,000,000					4.150	4.150	MN	68,936	539,500	04/02/2014	05/15/2025
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK PLC		D		2FE	18,000,000	103.7070	18,667,260	18,000,000	18,000,000					4.290	4.290	AO	158,730	772,200	03/13/2013	04/17/2023
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK PLC		B		2Z	11,072,700	123.2850	11,095,723	11,110,500	11,110,500				37,800	2.620	2.620	MN	41,238		10/19/2016	11/10/2026
G18468-AD-9	CAPITA HOLDINGS LIMITED SERIES B		D		2	20,000,000	106.4050	21,281,000	20,000,000	20,000,000					6.510	6.510	MS	390,600	1,302,000	07/16/2008	09/13/2018
G18468-AM-9	CAPITA HOLDINGS LIMITED		D		2	15,000,000	104.4070	15,661,050	15,000,000	15,000,000					4.500	4.500	JJ	303,750	675,000	06/24/2011	07/19/2021
G18468-BC-0	CAPITA HOLDING LIMITED		D		2Z	10,000,000	97.0990	9,709,900	10,000,000	10,000,000					3.370	3.370	AO	59,911		10/07/2016	10/27/2023
G1969#-AD-8	BALFOUR BEATTY PLC SERIES C		D		4	21,000,000	89.1370	18,718,770	21,000,000	21,000,000					5.140	5.140	MS	347,807	1,079,400	01/31/2013	03/05/2023
G20448-BB-0	COMPASS GROUP PLC		D		1	15,000,000	99.6180	14,942,700	15,000,000	15,000,000					3.540	3.540	AO	132,750	531,000	09/23/2014	12/04/2024
G20448-BC-8	COMPASS GROUP PLC		D		1	5,000,000	99.2940	4,964,700	5,000,000	5,000,000					3.640	3.640	AO	45,500	182,000	09/23/2014	12/04/2026
G2163#-AH-1	VESUVIUS PLC		D		2FE	18,000,000	105.8630	19,055,340	18,000,000	18,000,000					4.870	4.870	MS	260,545	894,600	10/20/2010	12/16/2020
G2615*-AC-0	DCC TREASURY 2010 LIMITED		D		2	12,000,000	108.6740	13,040,880	12,000,000	12,000,000					5.710	5.710	AO	171,300	685,200	02/11/2010	03/24/2020
G2615#-AB-0	DCC TREASURY IRELAND 2013 LIMITED		D		2	7,000,000	102.3010	7,161,070	7,000,000	7,000,000					4.040	4.040	AO	51,847	282,800	02/28/2013	04/25/2023
G27658-AA-0	DIONYSUS AVIATION LIMITED		D		2Z	15,000,000	97.6080	14,641,200	15,000,000	15,000,000					4.190	4.190	FA	260,129		06/29/2016	08/02/2021
G27658-AB-8	DIONYSUS AVIATION LIMITED		D		2Z	8,000,000	97.4500	7,796,000	8,000,000	8,000,000					4.710	4.710	FA	155,953		06/29/2016	08/02/2023
G2890*-AA-0	ED&F MAN TREASURY MANAGEMENT PLC		D		2	10,000,000	98.7440	9,874,400	10,000,000	10,000,000					4.390	4.390	MN	42,681	219,500	05/16/2016	05/26/2021
G2890*-AB-8	ED&F MAN TREASURY MANAGEMENT PLC		D		2	5,000,000	98.1000	4,905,000	5,000,000	5,000,000					4.790	4.790	MN	23,285	119,750	05/16/2016	05/26/2023
G2922#-AB-6	ED & F MAN TREASURY MANAGEMENT PLC		D		2	18,000,000	102.1420	18,385,560	18,000,000	18,000,000					5.620	5.620	JJ	427,120	1,011,600	06/11/2014	07/29/2024
G294A0-AA-7	DYSON FINANCE LIMITED				2	22,671,000	127.5110	19,126,726	18,517,500	18,517,500				(3,583,500)	2.770	2.770	MN	65,542	558,100	04/24/2015	05/27/2025
G29568-AE-1	ABP AQUISITIONS UK LIMITED		D		2	13,000,000	103.2550	13,423,150	13,000,000	13,000,000					4.350	4.350	FA	207,350	565,500	11/14/2013	02/19/2023
G29568-AF-8	ABP AQUISITIONS UK LIMITED		D		2	15,000,000	104.4800	15,672,000	15,000,000	15,000,000					4.620	4.620	FA	254,100	693,000	11/14/2013	02/19/2024
G29568-AK-7	ABP ACQUISITIONS UK LTD		D		2	10,000,000	101.2240	10,122,400	10,000,000	10,000,000					4.110	4.110	JJ	187,233	411,000	05/09/2014	07/17/2024
G2978#-AN-3	ELECTRICITY SUPPLY BOARD		D		1	15,000,000	111.4980	16,724,700	15,000,000	15,000,000					7.530	7.530	JD	50,200	1,129,500	05/29/2009	06/15/2019
G3225*-AE-6	EVERSHOLT FUNDING PLC		B		2FE	18,301,500	122.1990	18,329,918	18,517,500	18,517,500				216,000	2.650	2.650	MN	54,524		10/21/2016	11/21/2028
G3424#-AD-3	G4S PLC		C		2	21,000,000	105.6090	22,177,890	21,000,000	21,000,000					6.780	6.780	JJ	656,530	1,423,800	05/29/2008	07/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G3646#-AA-1	FORTH PORTS FINANCE LIMITED		D		2	13,000,000	106.1210	13,795,730	13,000,000	13,000,000					4.890	4.890	JD	45,912	635,700	11/13/2013	12/05/2023
G4146*-AD-2	G4S PLC		D		2	10,775,660	108.8050	10,336,475	9,500,000	10,493,311		(170,977)			6.060	3.810	MS	191,900	863,550	04/16/2015	03/01/2022
G4445*-AA-6	HS1 LIMITED		D		1FE	50,000,000	101.1570	50,578,500	50,000,000	50,000,000					3.790	3.790	MS	479,014	1,895,000	09/20/2012	03/30/2028
G4588#-AU-5	INTERMEDIATE CAPITAL GROUP PLC		D		2	10,000,000	100.5430	10,054,300	10,000,000	10,000,000					6.600	6.600	FA	225,500	660,000	01/24/2007	02/28/2017
G4588#-BB-6	INTERMEDIATE CAPITAL GROUP PLC		D		2	9,000,000	105.9830	9,538,470	9,000,000	9,000,000					6.250	6.250	MN	82,813	562,500	04/03/2013	05/08/2023
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PLC		D		2	5,000,000	100.5610	5,028,050	5,000,000	5,000,000					4.520	4.520	MN	31,389	226,000	03/27/2015	05/11/2020
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC		D		2	5,000,000	99.8620	4,993,100	5,000,000	5,000,000					4.950	4.950	MN	34,375	247,500	03/27/2015	05/11/2022
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC		D		2	5,000,000	99.2360	4,961,800	5,000,000	5,000,000					5.210	5.210	MN	36,181	260,500	03/27/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		D		2	4,000,000	97.2960	3,891,840	4,000,000	4,000,000					4.190	4.190	MS	42,831		08/18/2016	09/29/2021
G4588#-BL-4	INTERMEDIATE CAPITAL GROUP PLC		D		2FE	8,000,000	96.5900	7,727,200	8,000,000	8,000,000					4.960	4.960	MS	101,404		08/18/2016	09/29/2026
G4706#-AA-6	ICON INVESTMENTS FIRE UNLIMITED COMPANY		D		2	17,000,000	99.4980	16,914,660	17,000,000	17,000,000					3.640	3.640	JD	27,502	618,800	11/17/2015	12/15/2020
G4910#-AB-6	INTERSERVE GROUP HOLDING LIMITED		D		2	18,000,000	104.4310	18,797,580	18,000,000	18,000,000					5.170	5.170	JD	31,020	930,600	04/30/2014	06/19/2024
G4939#-AF-6	IRISH FOOD PROCESSORS		D		2	10,000,000	109.2380	10,923,800	10,000,000	10,000,000					5.780	5.780	JD	12,844	578,000	12/02/2010	12/23/2020
G5265*-AB-8	KINGSPAN SECURITIES 2016 DESIGNATED		B		2Z	27,737,500	105.4660	26,366,709	26,367,500	26,367,500				(1,370,000)	1.350	1.350	MN	44,495		11/02/2016	11/16/2024
G5600#-AA-0	LONDONMETRIC PROPERTY PLC.		B		2Z	22,715,000	120.6620	21,115,937	21,603,750	21,603,750				(1,111,250)	2.620	2.620	MS	157,227		08/11/2016	09/21/2023
G5963#-AH-6	MEGGITT PLC		C		2	15,000,000	92.3710	13,855,650	15,000,000	15,000,000					3.600	3.600	JJ	262,500		04/06/2016	07/06/2026
G6177#-AA-1	INCHCAPE PLC		D		2	17,285,714	101.4970	17,544,481	17,285,714	17,285,714					5.940	5.940	MN	108,381	1,026,771	04/30/2007	05/23/2017
G6515#-AB-0	JOHN WOOD GROUP PLC		D		2	12,000,000	98.9820	11,877,840	12,000,000	12,000,000					3.770	3.770	FA	173,420	452,400	05/13/2014	08/13/2024
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORKS LIMITED		B		2	19,270,800	129.3000	15,516,035	14,814,000	14,814,000				(2,866,800)	4.070	4.070	JD	18,423	1,044,981	10/08/2014	12/20/2029
G6750*-AB-8	1887 COMPANY LIMITED 5.01%		D		2	25,000,000	107.1710	26,792,750	25,000,000	25,000,000					5.010	5.010	AO	302,688	1,252,500	01/20/2011	04/04/2021
G6750*-AC-6	1887 COMPANY LIMITED PRIV PLACE		B		2	20,026,500	114.4830	14,882,897	16,048,500	16,048,500				(3,105,700)	2.840	2.840	AO	78,495	678,553	02/26/2015	04/29/2025
G6970*-AB-2	PEEL PORTS LIMITED		D		2FE	23,000,000	108.0860	24,859,780	23,000,000	23,000,000					5.250	5.250	JD	674,188	1,207,500	11/20/2012	12/10/2022
G6970*-AJ-5	PEEL PORTS PP FINANCE LIMITED		B		2FE	17,516,400	130.5780	15,669,360	14,814,000	14,814,000				(2,702,400)	3.450	3.450	JJ	262,640		05/24/2016	01/31/2027
G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC		D		1	25,000,000	96.6710	24,167,750	25,000,000	25,000,000					3.420	3.420	JD	59,375	427,500	04/07/2016	06/08/2026
G8038#-AG-3	SERCO GROUP PLC		D		3	2,066,379	94.7430	1,957,749	2,066,379	2,066,379					4.480	4.480	AO	18,258	102,857	10/04/2011	10/20/2019
G8038#-AH-1	SERCO GROUP PLC		D		3	2,066,379	92.1750	1,904,685	2,066,379	2,066,379					5.170	5.170	AO	21,070	118,699	10/04/2011	10/20/2021
G8038#-AJ-7	SERCO GROUP PLC		D		3	4,132,759	90.0660	3,722,210	4,132,759	4,132,759					5.570	5.570	AO	45,400	255,766	10/04/2011	10/20/2023
G8038#-AM-0	SERCO GROUP PLC		D		3	4,132,759	86.4290	3,571,902	4,132,759	4,132,759					5.080	5.080	MN	27,409	228,441	03/28/2013	05/14/2024
G8056*-AA-7	SEVERN TRENT WATER LIMITED		D		2	10,000,000	92.3630	9,236,300	10,000,000	10,000,000					3.690	3.690	MS	120,950	368,980	01/01/2016	03/03/2027
G8781#-AD-9	THAMES WATER UTILITIES CAYMAN FINANCE LT		D		2S	25,000,000	101.9550	25,488,750	25,000,000	25,000,000					4.690	4.690	FA	403,861	1,172,500	01/20/2012	02/27/2019
G8967#-AF-0	TRITON CONTAINER INTERNATIONAL LIMITED		C		2	4,142,857	105.7500	4,381,072	4,142,857	4,142,857					7.660	7.660	MS	80,217	317,343	08/21/2008	09/30/2018
G91608-AA-6	UK POWER NETWORKS SERVICES		D		2	17,000,000	107.1930	18,222,810	17,000,000	17,000,000					5.000	5.000	JD	40,139	850,000	11/23/2011	12/14/2021
G9224*-AF-1	UNITED DRUG FINANCE LIMITED		C		2	15,000,000	100.4890	15,073,350	15,000,000	15,000,000					4.480	4.480	MS	179,200	336,000	06/27/2013	09/25/2023
G9224*-AG-9	UNITED DRUG FINANCE LIMITED		C		2	2,000,000	100.2930	2,005,860	2,000,000	2,000,000					4.590	4.590	MS	24,480	91,800	06/27/2013	09/25/2025
G9284#-AY-3	VITOL FINANCE LTD		D		2	20,156,200	109.6010	21,920,200	20,000,000	20,115,535		(21,788)			5.740	5.590	JJ	487,900	1,148,000	03/03/2015	07/28/2021
G9605#-AB-5	WHITBREAD GROUP PLC		D		2	12,500,000	106.9410	13,367,625	12,500,000	12,500,000					5.230	5.230	FA	250,604	653,750	06/24/2010	08/13/2020
G9605#-AF-6	WHITBREAD GROUP PLC		D		2	11,000,000	105.8720	11,645,920	11,000,000	11,000,000					4.860	4.860	JJ	230,175	534,600	06/23/2011	01/26/2022
G98508-AG-8	YORKSHIRE WATER SERVICES		D		2FE	20,000,000	105.1640	21,032,800	20,000,000	20,000,000					5.070	5.070	FA	363,350	1,013,982	09/14/2012	01/05/2022
GF1208-16-4	AGL ENERGY LIMITED		D		2FE	10,000,000	97.2890	9,728,900	10,000,000	10,000,000					3.760	3.760	JD	24,022		10/06/2016	12/08/2028
H4777*-AA-3	SBM DEEP PANUKE S.A.				2FE	15,236,667	92.4270	14,082,794	15,236,667	15,236,667					3.500	3.500	JD	23,701	533,283	10/02/2014	12/15/2021
K3752#-AG-3	COPENHAGEN AIRPORTS A/S		D		2	10,500,000	101.0510	10,610,355	10,500,000	10,500,000					4.010	4.010	FA	150,876	421,050	06/06/2013	08/22/2023
K37520-AD-2	COPENHAGEN AIRPORTS DENMARK APS		D		2FE	4,000,000	104.0970	4,163,880	4,000,000	4,000,000					5.060	5.060	JD	562	202,400	01/23/2014	12/30/2022
K37520-AE-0	COPENHAGEN AIRPORTS DENMARK APS		D		2FE	5,000,000	104.9160	5,245,800	5,000,000	5,000,000					5.260	5.260	JD	1,461	263,000	01/23/2014	12/29/2023
K7017#-AA-8	MERIDIAN SPIRIT APS		D		2FE	7,312,041	97.6480	7,140,061	7,312,041	7,312,041					4.110	4.110	MJSD	75,966	225,394	06/27/2013	08/01/2030
L4804#-AC-7	HOLCIM US FINANCE		D		2	10,000,000	105.7930	10,579,300	10,000,000	10,000,000					6.210	6.210	FA	208,725	621,000	08/04/2006	08/30/2018
L5115#-AC-8	INGENIUM FINANCING S.A. (ALLSEAS)		D		2	25,000,000	98.6790	24,669,750	25,000,000	25,000,000					4.970	4.970	MS	327,882	1,242,500	07/20/2012	09/26/2022
L8038*-AA-4	SBM BALEIA		D		3FE	16,026,001	88.0000	14,102,881	16,026,001	16,026,001					5.500	5.500	MJSD	39,175	881,430	10/10/2012	09/15/2027
L8367#-AE-3	SHURGARD LUXEMBOURG SARL PRIV PLACE		B		2	22,504,000	112.9800	22,596,104	21,094,000	21,094,000				(638,000)	2.770	2.770	JD	9,738	1,213,759	06/03/2015	06/25/2027
L9082*-AF-6	TRAFIGURA FUNDING S.A.		D		3	18,000,000	100.8510	18,153,180	18,000,000	18,000,000					5.530	5.530	MS	265,440	995,400	02/15/2013	03/25/2023
M2512*-AC-7	COCA-COLA ICECEK A.S.		D		2	8,000,000	100.5370	8,042,960	8,000,000	8,000,000					4.440	4.440	MN	30,587	355,200	04/05/2013	05/30/2023
N14920-AE-6	BOSKALIS FINANCE B.V.		D		2	11,000,000	99.0990	10,900,890	11,000,000	11,000,000					3.660	3.660	JJ	177,815	402,600	05/08/2013	07/22/2023
N3386#-AN-9	FUGRO N.V.		D		3	3,035,402	93.6000	2,841,137	3,035,402	3,035,402					4.780	4.780	FA	54,007	290,437	07/20/2011	08/17/2021
N42810-BB-0	KONINKLIJKE VOPAK N.V.		D		2	6,000,000	101.7280	6,103,680	6,000,000	6,000,000					5.890	5.890	JD	11,780	353,400	04/17/2007	06/19/2017
N42810-BC-8	KONINKLIJKE VOPAK N.V.		D		2	7,000,000	107.3890	7,517,230	7,000,000	7,000,000					5.990	5.990	JD	13,977	419,300	04/17/2007	06/19/2019
N42810-BS-3	KONINKLIJKE VOPAK N.V.		D		2	18,000,000	99.6460	17,936,280	18,000,000	18,000,000					3.740	3.740	JD	22,440	673,200	09/28/2012	06/19/2023
N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA N.V.		D		2	25,000,000	101.5810	25,395,250	25,000,000	25,000,000					4.170	4.170	FA	350,396	1,042,500	06/29/2012	08/30/2024
N4345#-AD-9	IBERDROLA INTERNATIONAL B.V.		D		2	10,181,300	108.1000	10,810,000	10,000,000	10,052,290		(18,195)			5.920	5.700	FA	217,067	592,000	03/07/2008	08/19/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N4345#-AF-4	IBERDROLA INTERNATIONAL B.V.		D		2	20,000,000	103.2200	20,644,000	20,000,000	20,000,000					5.530	5.530	JD	30,722	1,106,000	12/12/2005	12/21/2017
N4434*-AF-0	IKEA CAPITAL B.V.		D		1	11,428,572	109.1100	12,469,715	11,428,572	11,428,572					5.940	5.940	JJ	307,371	678,857	06/28/2007	07/18/2022
N6510*-AF-2	NUTRECO HOLDING N.V.		D		2	15,000,000	111.8080	16,771,200	15,000,000	15,000,000					8.220	8.220	AO	284,275	1,233,000	03/10/2009	04/08/2019
N6510@-AC-7	NUTRECO N.V.		D		2	10,000,000	102.8050	10,280,500	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	05/23/2012	07/11/2022
N6777#-AF-6	OVERSEAS ASSISTANCE FINANC B.V.		C		2FE	2	103.5050	2	2	2					6.810	6.810	MN			04/18/2008	05/21/2018
N6777#-AG-4	OVERSEAS ASSISTANCE FINANCE BV		C		2FE	15,000,000	104.3170	15,647,550	15,000,000	15,000,000					5.000	5.000	JD	377,083	375,000	02/24/2012	03/30/2024
N7334#-AF-0	WERELDHAVE NV		D		2	23,000,000	102.1260	23,488,980	23,000,000	23,000,000					4.300	4.300	JJ	434,061	989,000	07/01/2014	07/23/2024
N7660#-AM-9	SHV NEDERLAND B.V.		D		2	15,000,000	104.5660	15,684,900	15,000,000	15,000,000					4.420	4.420	MS	171,275	663,000	02/28/2012	03/28/2022
N8084*-AD-9	SLIGRO FOOD GROUP NEDERLAND BV		D		2	10,000,000	103.2100	10,321,000	10,000,000	10,000,000					4.150	4.150	JD	27,667	415,000	09/16/2010	12/07/2020
N9146#-AB-3	VAN OORD FINANCE B.V.		D		2	10,000,000	108.0870	10,808,700	10,000,000	10,000,000					5.410	5.410	AO	106,697	541,000	03/04/2011	04/20/2021
P0091#-AA-7	AERIS HOLDING COSTA RICA SA		D		3FE	17,000,000	98.9360	16,819,120	17,000,000	17,000,000					7.250	7.250	MN	157,486	1,177,722	10/21/2015	11/15/2025
P3515*-AA-3	FIBRA MACQUARIE MEXICO		D		2	25,000,000	104.5390	26,134,750	25,000,000	25,000,000					5.550	5.550	JD	697,604		06/10/2016	06/27/2023
P4368#-AA-5	FORTIS TCI LIMITED		D		2	17,000,000	106.4390	18,094,630	17,000,000	17,000,000					4.750	4.750	JD	29,160	807,500	12/04/2014	12/18/2029
P4368#-AD-9	FORTIS TCI LIMITED		D		2FE	5,000,000	110.9870	5,549,350	5,000,000	5,000,000					5.290	5.290	MS	77,881		03/18/2016	09/15/2031
P4950*-AA-3	GRAND BAHAMA POWER COMPANY LIMITED		D		2	22,000,000	110.6810	24,349,820	22,000,000	22,000,000					6.960	6.950	MN	165,880	1,531,300	07/22/2010	05/22/2020
Q0063#-AB-8	ACE PROPERTY FINANCE PTY LTD		D		2FE	1,900,797	99.8950	1,898,801	1,900,797	1,900,797					4.270	4.270	MN	13,076	87,773	03/22/2012	05/03/2017
Q0063#-AC-6	ACE PROPERTY FINANCE PTY LTD		D		2FE	1,900,797	99.1160	1,883,994	1,900,797	1,900,797					4.270	4.270	MN	13,076	87,773	03/22/2012	05/03/2018
Q0063#-AD-4	ACE PROPERTY FINANCE PTY LTD		D		2FE	1,900,797	97.7880	1,858,751	1,900,797	1,900,797					4.270	4.270	MN	13,076	87,773	03/22/2012	05/03/2019
Q0063#-AE-2	ACE PROPERTY FINANCE PTY LTD		D		2FE	1,900,797	96.0740	1,826,172	1,900,797	1,900,797					4.270	4.270	MN	13,076	87,773	03/22/2012	05/03/2020
Q0063#-AM-4	ACE PROPRTY FINANCE PTY LTD		D		2FE	6,214,144	90.1410	5,601,492	6,214,144	6,214,144					4.550	4.550	MS	91,892	318,226	06/06/2013	09/04/2023
Q0102#-AA-3	ADANI ABBOT POINT TERMINAL PTY LTD		D		3	18,000,000	98.2390	17,683,020	18,000,000	18,000,000					5.430	5.430	MS	268,785	887,400	07/16/2014	09/22/2021
Q0455#-AF-5	APT PIPELINES LIMITED		D		2	25,000,000	101.3980	25,349,500	25,000,000	25,000,000					5.890	5.890	MN	188,153	1,472,500	03/29/2007	05/15/2017
Q0458*-AB-5	AQUASURE FINANCE LIMITED		D		2FE	33,000,000	100.5100	33,168,300	33,000,000	33,000,000					4.480	4.480	JJ	694,027	1,478,400	11/20/2013	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE PTY LIMITED		D		2FE	10,000,000	89.0430	8,904,300	10,000,000	10,000,000					3.280	3.280	JJ	153,978	328,000	04/15/2015	07/12/2027
Q0845#-AA-5	AUSTALIAN GAS NETWORKS LIMITED		D		2	15,000,000	97.8900	14,683,500	15,000,000	15,000,000					3.620	3.620	MS	167,425	543,000	06/04/2015	09/10/2027
Q1297#-AF-5	CSL FINANCE PTY. LIMITED		D		1	25,920,000	112.8690	22,573,955	21,094,000	21,094,000				(638,000)	1.930	1.930	NOV	55,769	420,344	09/17/2014	11/12/2024
Q1297#-AJ-7	CSL FINANCE PTY LIMITED		D		1	20,502,307	103.4500	20,690,130	19,661,817	19,661,817				(344,185)	0.955	0.950	OCT	43,292	194,978	09/11/2015	10/08/2025
Q1629#-AA-5	BRISBANE AIRPORT CORPORATION PTY LTD		D		2	7,000,000	107.4920	7,524,440	7,000,000	7,000,000					5.240	5.240	JJ	170,154	366,800	03/22/2011	07/14/2021
Q1629#-AB-3	BRISBANE AIRPORT CORPORATION PTY LTD		D		2	3,000,000	108.7620	3,262,860	3,000,000	3,000,000					5.340	5.340	JJ	74,315	160,200	03/22/2011	07/14/2023
Q1798#-AB-8	BROADCAST AUSTRALIA FINANCE PTY		D		2	20,000,000	103.9430	20,788,600	20,000,000	20,000,000					4.350	4.350	JD	38,667	870,000	10/25/2010	12/15/2020
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD		D		2	17,000,000	99.7990	16,965,830	17,000,000	17,000,000					4.230	4.230	MS	187,765	719,100	03/07/2013	03/27/2023
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD		D		2	18,000,000	101.8380	18,330,840	18,000,000	18,000,000					4.790	4.790	JJ	395,175	862,200	04/16/2014	07/16/2026
Q2107#-AK-2	CONTACT ENERGY LIMITED		D		2	19,000,000	102.7970	19,531,430	19,000,000	19,000,000					4.190	4.190	JD	26,537	796,100	06/13/2013	12/19/2023
Q2107#-AL-0	CONTACT ENERGY LIMITED		D		2	4,000,000	103.5100	4,140,400	4,000,000	4,000,000					4.330	4.330	JD	5,773	173,200	06/13/2013	12/19/2025
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LIMITED		D		4	13,000,000	86.5190	11,247,470	13,000,000	13,000,000					4.470	4.470	AO	103,307	581,100	09/22/2011	10/27/2021
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD		D		1FE	18,000,000	99.0220	17,823,960	18,000,000	18,000,000					3.400	3.400	JD	51,000	612,025	08/13/2015	09/01/2032
Q2759@-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD.		D		2FE	12,000,000	100.0690	12,008,280	12,000,000	12,000,000					4.210	4.210	JD	270,843	505,200	05/21/2015	06/18/2022
Q2759@-AB-5	CONSOLIDATED PRESS (FINANCE) PTY LTD.		D		2FE	12,000,000	100.0640	12,007,680	12,000,000	12,000,000					4.540	4.540	JD	19,673	544,800	05/21/2015	06/18/2025
Q3079#-AA-6	DBCT FINANCE PTY LIMITED		D		2	14,000,000	97.4990	13,649,860	14,000,000	14,000,000					5.230	5.230	AO	128,135	732,200	02/16/2011	04/28/2020
Q3261#-AL-0	DOWNER GROUP		D		2	7,790,160	109.1200	7,638,400	7,000,000	7,365,552		(126,698)			6.500	4.400	MS	151,667	455,000	05/13/2013	09/01/2019
Q3261#-AP-1	DOWNER GROUP		D		2Z	15,000,000	104.2000	15,630,000	15,000,000	15,000,000					4.570	4.570	JJ	329,421	685,500	06/10/2015	07/08/2025
Q3300*-AA-1	DULUXGROUP (FINANCE) PTY LIMITED		D		2	4,500,000	100.8020	4,536,090	4,500,000	4,500,000					3.680	3.680	MS	47,380	165,600	06/18/2014	09/18/2021
Q3300*-AC-7	DULUXGROUP (FINANCE) PTY LIMITED		D		2	5,500,000	101.3340	5,573,370	5,500,000	5,500,000					4.230	4.230	MS	66,564	232,650	06/18/2014	09/18/2026
Q3383#-AA-7	STAR ENTERTAINMENT GROUP LIMITED		D		2FE	10,000,000	102.9330	10,293,300	10,000,000	10,000,000					5.070	5.070	JD	22,533	507,000	05/05/2011	06/15/2018
Q3383#-AB-5	STAR ENTERTAINMENT GROUP LIMITED		D		2FE	10,000,000	107.0770	10,707,700	10,000,000	10,000,000					5.690	5.690	JD	25,289	569,000	05/05/2011	06/15/2021
Q3393*-AH-4	ELECTRANET PTY LTD		D		2	12,000,000	99.8970	11,987,640	12,000,000	12,000,000					3.710	3.710	MN	56,887	445,200	02/13/2013	05/15/2025
Q3393*-AK-7	ELECTRA NET PTY LTD		D		2	20,000,000	98.4180	19,683,600	20,000,000	20,000,000					3.110	3.110	FA	229,794	622,000	05/14/2015	08/18/2022
Q3393*-AL-5	ELECTRA NET PTY LTD		D		2	12,000,000	97.7940	11,735,280	12,000,000	12,000,000					3.440	3.440	FA	152,507	412,800	05/14/2015	08/18/2025
Q3629#-AE-3	ETSA UTILITIES FINANCE PTY LTD		D		1	5,000,000	109.8340	5,491,700	5,000,000	5,000,000					6.310	6.310	MS	92,021	315,500	07/15/2009	09/16/2019
Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD		D		1	13,000,000	100.6400	13,083,200	13,000,000	13,000,000					3.740	3.740	MS	149,912	486,200	05/08/2014	09/10/2026
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD		D		1	18,000,000	94.7840	17,061,120	18,000,000	18,000,000					3.090	3.090	JD	30,900	556,200	03/19/2015	06/11/2027
Q3915*-AC-4	FLETCHER BUILDING LIMITED		D		2Z	9,000,000	97.2420	8,751,780	9,000,000	9,000,000					3.700	3.700	JJ	148,925		04/28/2016	07/20/2026
Q3915*-AD-2	FLETCHER BUILDING LIMITED		D		2Z	18,000,000	96.8690	17,436,420	18,000,000	18,000,000					3.800	3.800	JJ	305,900		04/28/2016	07/20/2028
Q3917#-AA-2	FLINDERS PORT HOLDING PTY LTD		D		2FE	4,000,000	101.5670	4,062,680	4,000,000	4,000,000					4.170	4.170	MS	47,723	166,800	06/12/2014	09/18/2024
Q3917#-AB-0	FLINDERS PORT HOLDING PTY LTD		D		2FE	13,000,000	101.6530	13,214,890	13,000,000	13,000,000					4.270	4.270	MS	158,820	555,100	06/12/2014	09/18/2026
Q3920#-AD-1	FONTERRA CO-OPERATIVE GROUP LIMTIED		D		1	25,000,000	104.9410	26,235,250	25,000,000	25,000,000					5.750	5.750	MN	127,778	1,437,500	05/12/2008	05/29/2018
Q3920#-AH-2	FONTERRA CO-OPERATIVE GROUP LIMITED		D		1	11,000,000	96.9390	10,663,290	11,000,000	11,000,000					3.550	3.550	MS	104,133	390,500	08/19/2014	09/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3946*-AC-7	FOXTEL MGMT. PTY LTD.		D		2FE	14,000,000	108.5040	15,190,560	14,000,000	14,000,000					6.200	6.200	MS	233,878	868,000	08/21/2009	09/24/2019
Q3946*-AE-3	FOXTEL MANAGEMENT PTY LIMITED		D		2FE	15,000,000	103.0400	15,456,000	15,000,000	15,000,000					4.270	4.270	JJ	277,550	640,500	05/24/2012	07/25/2022
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD		D		2FE	12,646,537	94.6910	11,975,132	12,646,537	12,646,537					3.780	3.780	MJSD	5,312	478,039	03/17/2015	06/27/2027
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD PRIV PLACE		D		2Z	17,000,000	100.0720	17,012,240	17,000,000	17,000,000					4.050	4.050	MN	72,675	344,250	03/22/2016	05/23/2026
Q5516*-AB-4	CIMIC GROUP LIMITED		D		2	14,292,170	101.4100	14,197,400	14,000,000	14,052,116		(91,383)			5.220	4.520	JJ	324,800	730,800	11/06/2014	07/21/2017
Q5516@-AC-0	CIMIC GROUP LIMITED		D		2	5,000,000	107.8480	5,392,400	5,000,000	5,000,000					7.660	7.660	AO	80,856	383,000	09/12/2008	10/15/2018
Q5995*-AB-4	MERIDIAN ENERGY		D		2FE	18,000,000	100.8670	18,156,060	18,000,000	18,000,000					3.920	3.920	MS	203,840	705,600	06/03/2014	09/17/2026
Q6077#-AA-1	MIGHTY RIVER POWER LIMITED		D		2	22,000,000	104.4200	22,972,400	22,000,000	22,000,000					4.250	4.250	JD	59,736	935,000	11/02/2010	12/08/2020
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED		D		2	7,000,000	95.5550	6,688,850	7,000,000	7,000,000					3.340	3.340	AO	40,266	233,800	03/19/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMITED		D		2	4,000,000	94.5350	3,781,400	4,000,000	4,000,000					3.440	3.440	AO	23,698	137,600	03/19/2015	04/29/2027
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINANCE PTY LTD		D		2FE	10,000,000	93.3340	9,333,400	10,000,000	10,000,000					3.080	3.080	MS	89,833		06/30/2016	09/16/2026
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY PTY LTD		D		2	5,000,000	98.0550	4,902,750	5,000,000	5,000,000					3.730	3.730	MS	55,432	185,982	05/05/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY PTY LTD		D		2	9,000,000	97.5970	8,783,730	9,000,000	9,000,000					3.830	3.830	MS	102,453	343,743	05/05/2015	09/14/2027
Q7160#-AF-6	ORICA FINANCE LIMITED		D		2	9,992,540	102.1920	10,219,200	10,000,000	9,993,043		930			4.630	4.640	AO	84,883	463,000	08/21/2015	10/25/2022
Q7160#-AJ-8	ORICA FINANCE LIMITED		D		2FE	22,000,000	101.4300	22,314,600	22,000,000	22,000,000					4.590	4.590	MS	288,915	1,009,800	08/07/2013	09/18/2023
Q7397#-AN-4	PRATT FINANCE PTY. LTD.		D		2FE	7,000,000	109.2270	7,645,890	7,000,000	7,000,000					5.420	5.420	JJ	177,053	379,400	05/17/2011	07/13/2023
Q7397#-AQ-7	PRATT FINANCE PTY. LTD.		D		2FE	13,000,000	103.6230	13,470,990	13,000,000	13,000,000					4.480	4.480	MN	92,213	582,400	04/22/2014	05/04/2024
Q7397#-AS-3	PRATT FINANCE PTY. LTD.		D		2FE	8,000,000	97.3540	7,788,320	8,000,000	8,000,000					3.790	3.790	JJ	141,493	303,200	03/11/2015	07/13/2027
Q7450@-AE-0	PERTH AIRPORT PTY LTD		D		2	6,000,000	96.5310	5,791,860	6,000,000	6,000,000					3.500	3.500	JJ	100,333	210,000	04/28/2015	07/09/2025
Q7450@-AF-7	PERTH AIRPORT PTY LTD		D		2FE	8,000,000	95.7490	7,659,920	8,000,000	8,000,000					3.600	3.600	JJ	137,600	288,000	04/28/2015	07/09/2027
Q7794#-AB-9	QPH FINANCE CO PTY LTD PORT OF BRISBANE		D		2FE	23,000,000	101.5530	23,357,190	23,000,000	23,000,000					3.980	3.980	FA	328,018	915,400	06/28/2012	08/22/2022
Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LIMITED		D		1Z	17,000,000	93.8630	15,956,710	17,000,000	17,000,000					3.090	3.090	FA	185,314		07/12/2016	08/24/2026
Q8773@-AK-4	STOCKLAND TRUST MANAGEMENT LIMITED		D		1Z	5,000,000	92.7560	4,637,800	5,000,000	5,000,000					3.190	3.190	FA	56,268		07/12/2016	08/24/2028
Q8815#-AE-6	TABCORP INVESTMENTS NO. 4 PTY LTD		D		2FE	22,000,000	102.8860	22,634,920	22,000,000	22,000,000					4.580	4.580	AO	179,129	1,007,600	03/27/2012	04/27/2019
Q9193@-AH-1	TRANSPACIFIC INDUSTRIES GROUP LTD		D		3Z	9,000,000	102.7500	9,247,500	9,000,000	9,000,000					8.540	8.540	JD	29,890	768,625	11/13/2007	12/17/2017
Q9194#-AF-2	TRANSURBAN FINANCE COMPANY PTY LTD		D		2	12,500,000	101.9090	12,738,625	12,500,000	12,500,000					5.190	5.190	FA	254,094	667,500	05/26/2005	08/10/2017
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE PTY LTD		D		2FE	12,000,000	101.1830	12,141,960	12,000,000	12,000,000					4.165	4.160	MS	137,445	499,200	07/01/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE PTY LTD		D		2FE	12,000,000	101.2860	12,154,320	12,000,000	12,000,000					4.260	4.260	MS	140,580	511,200	07/01/2015	09/22/2027
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE PTY LTD		D		2FE	4,000,000	94.8950	3,795,800	4,000,000	4,000,000					3.450	3.450	JD	4,217		10/19/2016	12/20/2026
Q9194@-AA-5	TRANSPOWER NEW ZEALAND LIMITED		D		1	20,000,000	102.2440	20,448,800	20,000,000	20,000,000					3.430	3.430	AO	148,633	686,000	09/21/2011	10/13/2021
Q9328*-AA-6	UNISON NETWORKS LIMITED		D		2	10,000,000	102.2220	10,222,200	10,000,000	10,000,000					3.780	3.780	AO	64,050	378,000	08/30/2011	10/31/2021
Q9328*-AB-4	UNISON NETWORKS LIMITED		D		2	3,000,000	102.2290	3,066,870	3,000,000	3,000,000					3.980	3.980	AO	20,232	119,400	08/30/2011	10/31/2023
Q9395*-AA-4	VICINITY CENTRES		D		1	20,000,000	100.3480	20,069,600	20,000,000	20,000,000					3.860	3.860	JD	21,444	772,000	09/24/2015	12/21/2025
Q9749#-AF-2	WESTRAC PTY LTD		D		2FE	5,000,000	99.1490	4,957,450	5,000,000	5,000,000					5.190	5.190	JD	17,300	259,500	03/28/2011	06/07/2023
Q9749#-AG-0	WESTRAC PTY SENIOR UNSECURED NOTES		D		2FE	4,000,000	99.0740	3,962,960	4,000,000	4,000,000					5.190	5.190	JJ	100,340	207,600	03/28/2011	07/07/2023
R6778@-AA-4	ORKLA ASA		D		2	25,000,000	102.3710	25,592,750	25,000,000	25,000,000					6.090	6.090	MS	435,604	1,522,500	06/21/2007	09/18/2017
R8047#-AA-3	SOLVEIG GAS NORWAY AS		D		1FE	10,000,000	93.7540	9,375,400	10,000,000	10,000,000					4.000	4.000	JD	1,111	400,000	06/11/2012	12/27/2027
TD0720-16-0	PORTERBROOK RAIL FINANCE LIMITED		B		2FE	22,077,000	128.9710	19,345,788	18,517,500	18,517,500				(3,559,500)	3.180	3.180	AO	116,136	146,391	05/25/2016	07/20/2028
TP1220-16-3	TRANSURBAN QUEENSLAND FINANCE PTY LTD		D		2FE	4,000,000	94.2860	3,771,440	4,000,000	4,000,000					3.550	3.550	JD	4,339		10/19/2016	12/20/2028
W0805#-AC-2	ASSA ABLOY FINANCIAL SERVICES		D		1	3,000,000	101.3050	3,039,150	3,000,000	3,000,000					5.260	5.260	MN	19,725	157,800	03/17/2005	05/16/2017
W0805#-AE-8	ASSA ABLOY FINANCIAL SERVICES		D		1	2,000,000	108.4670	2,169,340	2,000,000	2,000,000					5.410	5.410	MN	13,525	108,200	03/17/2005	05/16/2020
W0805#-AK-4	ASSA ABLOY FINANCIAL SERVICES		D		1	15,141,500	105.7210	15,858,150	15,000,000	15,167,866		(83,909)			5.370	4.690	MN	100,688	805,500	10/01/2014	12/21/2018
W2469*-AC-9	ELEKTA AB		D		2FE	8,000,000	104.7740	8,381,920	8,000,000	8,000,000					5.110	5.110	MN	64,727	408,800	05/04/2011	05/04/2021
W2469*-AD-7	ELEKTA AB		D		2FE	10,270,200	104.8210	10,482,100	10,000,000	10,228,682		(30,290)			5.210	4.780	MN	82,492	521,000	08/17/2015	05/04/2023
W2710@-AB-6	ELLEVIO AB		B		2FE	20,000,000	110.6150	17,940,046	18,598,816	18,598,816				(1,401,184)	2.780	2.780	FA	93,356		09/08/2016	10/26/2028
W7468#-AD-3	SANDVIK TREASURY AB		D		2	35,646,450	107.7120	37,699,200	35,000,000	35,351,736		(133,665)			6.100	5.630	JD	17,792	2,135,000	10/01/2014	06/28/2019
X8976@-AC-9	TEOLLISUUDEN VOIMA OYS		D		3	25,000,000	96.3280	24,082,000	25,000,000	25,000,000					5.300	5.300	FA	460,069	1,325,000	07/09/2010	08/26/2020
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIAL LLC		D		2FE	8,227,017	100.4600	8,264,861	8,227,017	8,227,017					4.960	4.950	MN	52,141	637,112	11/29/2013	11/15/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						27,847,419,014	XXX	28,579,270,436	27,441,417,033	27,722,638,595	(3,643,597)	(26,560,206)		(24,119,042)	XXX	XXX	XXX	312,056,724	1,081,150,191	XXX	XXX
000780-MP-8	AMAC 2003-11 A4			2	1FM	1,054,766	102.6840	1,023,279	996,531	1,014,829		(40,200)			5.500	3.840	MON	4,430	55,215	10/19/2010	10/25/2033
03072S-FY-6	AMSI 2003-5 A6			2	1FM	1,350,250	101.0750	1,347,715	1,333,374	1,341,950		7,173			4.199	3.990	MON	5,619	56,077	04/19/2004	04/25/2033
04544R-AC-9	ABSHE 2007-HE1 A4				1FM	9,642,786	89.2610	9,537,180	10,684,527	9,662,815		50,727			0.896	3.460	MON	1,338	13,078	11/08/2016	12/25/2036
05948K-PW-3	BOAA 2004-4 5A1				2FM	2,220,091	98.9050	2,220,081	2,244,642	2,220,327		2,194			4.750	4.920	MON	8,491	25,653	09/01/2016	05/25/2034
05948X-YD-7	BOAMS 2003-J 2A2			2	1FM	2,563,545	99.8550	2,663,846	2,667,714	2,570,122		21,646			3.535	4.450	MON	7,860	85,434	08/29/2013	11/25/2033
05951U-AE-1	BAFC 2006-8T2 A4				1FM	2,774,126	87.1120	2,935,337	3,369,597	2,779,334		117,099			5.834	11.230	MON	36,100	198,282	01/14/2015	10/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05951V-AA-7	BAFC 2006-1 1A1				1FM	5,905,912	100.4680	5,907,016	5,879,482	5,905,137		(4,512)			2.966	2.820	MON	14,532	119,277	11/22/2016	12/20/2036
060051G-DM-8	BAFC 2005-D A1			2	1FM	1,523,040	102.0470	1,546,007	1,514,992	1,522,515		(1,679)			3.027	2.840	MON	3,822	45,126	09/30/2013	05/25/2035
07386H-CT-6	BALTA 2003-3 2A			2	1FM	6,712,404	99.2980	6,614,445	6,661,200	6,708,649		(10,284)			3.073	2.840	MON	17,061	196,771	01/29/2014	10/25/2033
07386H-JU-6	BALTA 2004-6 1A			2	1FM	3,058,985	98.0900	3,153,491	3,214,885	3,112,506		24,095			1.396	2.270	MON	876	36,430	01/17/2014	07/25/2034
07386H-KK-6	BALTA 2004-7 2A1				1FM	2,744,077	101.7500	2,765,153	2,717,574	2,742,866		(5,486)			3.106	2.800	MON	7,092	81,005	05/08/2014	08/25/2034
126670-WD-6	CWL 2006-3 M2				1FM	5,594,555	71.9060	5,698,606	7,925,000	5,660,838		66,283			1.146	6.090	MON	1,262	19,012	09/30/2016	06/25/2036
12667G-F3-2	CWALT 2005-J7 1A1				1FM	5,130,467	72.2380	5,201,667	7,200,655	5,152,537		58,515			1.456	13.150	MON	1,751	22,463	09/27/2016	07/25/2035
12668A-HE-8	CWALT 2005-56 5A1				1FM	10,874,480	83.7850	10,786,519	12,873,968	10,880,561		23,836			1.076	4.970	MON	2,697	19,815	11/04/2016	11/25/2035
12668A-VL-6	CWALT 2005-61 1A1				1FM	1,971,636	82.3220	1,843,125	2,238,905	2,017,366		46,195			1.276	5.170	MON	557	22,628	02/06/2015	12/25/2035
126697-AF-8	CWL 2007-12 2A4				1FM	8,850,000	75.2720	9,032,676	12,000,000	8,982,427		132,427			2.106	6.370	MON	3,510	97,213	08/08/2016	08/25/2047
12669E-CV-6	CWHL 2003-21 A2			2	1FM	1,918,773	100.8590	1,903,145	1,886,931	1,917,313		(9,426)			3.267	2.660	MON	5,138	64,848	05/07/2013	05/25/2033
12669E-G6-7	CWHL 2003-46 4A1			2	1FM	1,786,923	99.7760	1,807,788	1,811,836	1,787,411		7,687			3.137	3.590	MON	4,738	52,694	08/08/2013	01/19/2034
12669F-WD-1	CWHL 2004-5 2A9			2	1FM	1,484,184	100.2340	1,452,732	1,449,336	1,481,939		(8,159)			5.250	4.520	MON	6,341	77,511	04/23/2012	05/25/2034
144531-EY-2	CARR 2006-NC1 M1				1FM	9,123,750	75.9580	9,115,056	12,000,000	9,145,720		21,970			1.156	6.350	MON	2,010	10,498	12/13/2016	01/25/2036
152314-HD-5	CXHE 2003-B M1				1FM	1,467,408	91.2100	1,467,267	1,608,669	1,466,258		(1,150)			1.456	4.540	MON	195	1,847	12/07/2016	06/25/2033
152314-PS-3	CXHE 2005-D M6				1FM	4,107,546	68.7610	4,501,046	6,545,890	4,157,409		49,863			1.456	15.310	MON	1,324	47,503	06/02/2016	10/25/2035
15231A-AE-6	CXHE 2006-A M1				1FM	9,266,250	87.0210	10,442,616	12,000,000	9,652,977		386,727			1.056	5.590	MON	1,760	87,865	02/04/2016	06/25/2036
161546-FX-9	CFAB 2003-4 1M1				1FM	1,678,785	96.8230	1,690,978	1,746,460	1,683,801		17,503			5.159	6.350	MON	7,508	91,729	09/28/2015	11/25/2032
161630-AE-8	CHASE 2007-A1 1A5			2	1FM	1,112,040	95.8300	1,085,563	1,132,790	1,113,716		4,228			3.167	3.600	MON	2,990	33,655	08/28/2013	02/25/2037
161630-AG-3	CHASE 2007-A1 2A1			2	1FM	3,996,739	99.7980	3,991,753	3,999,804	3,996,355		774			3.084	3.040	MON	10,280	119,519	03/20/2014	02/25/2037
161630-AU-2	CHASE 2007-A1 7A1			2	1FM	1,681,072	99.8730	1,729,679	1,731,870	1,695,532		22,878			3.041	4.170	MON	4,396	50,966	06/06/2014	02/25/2037
161630-AY-4	CHASE 2007-A1 9A1			2	1FM	4,691,572	98.9630	4,680,480	4,729,511	4,693,617		4,389			3.136	3.260	MON	12,361	139,187	01/17/2014	02/25/2037
16165M-AF-5	CFLX 2006-2 A4				1FM	7,992,433	92.9430	8,101,893	8,717,037	8,002,565		73,995			4.815	6.850	MON	34,851	244,777	04/22/2016	09/25/2036
172973-5E-5	CMSI 2006-1 1A13			2	1FM	812,923	103.2690	895,166	866,829	763,338					5.500	7.560	MON	3,973	48,983	03/24/2008	02/25/2036
22541S-AX-6	CSFB 2004-1 DB1				1FM	4,304,055	100.7220	4,718,528	4,684,686	4,308,498		26,160			5.914	7.980	MON	30,756	199,853	03/02/2016	02/25/2034
22541S-GE-2	CSFB 2004-3 1A4			2	2FM	1,269,220	101.3630	1,218,374	1,201,984	1,221,088		(74,851)			5.250	1.690	MON	5,259	65,207	06/01/2011	06/25/2034
22541S-GJ-1	CSFB 2004-3 1A8			2	2FM	1,045,514	100.6250	1,015,251	1,008,940	1,018,869		(41,532)			5.250	2.790	MON	4,414	54,701	07/08/2011	06/25/2034
225470-EC-3	CSFB 2005-10 5A1				1FM	5,443,769	73.4560	5,244,295	7,139,370	5,512,594		240,511			1.456	7.170	MON	1,733	83,788	04/16/2015	11/25/2035
25150U-AA-6	DBALT 2007-OA2 A1				1FM	7,961,606	84.7030	7,660,972	9,044,511	8,041,664		179,204			1.337	4.370	MON	20,063	104,717	12/15/2014	04/25/2047
25150V-BA-3	DBALT 2007-AR3 2A2B				1FM	12,718,483	92.4140	13,861,380	14,999,188	13,242,522		658,514			0.996	8.060	MON	2,905	92,127	10/18/2016	06/25/2037
288547-AD-4	ELAT 2007-2 A2C				1FM	8,675,000	92.8980	9,289,870	10,000,000	9,005,961		252,748			1.856	4.860	MON	17,549	144,956	10/15/2015	05/25/2037
30246Q-CQ-4	FBRSI 2005-5 M2				1FM	9,830,819	79.6420	11,275,799	14,158,000	10,519,541		466,101			1.461	7.260	MON	2,873	169,651	11/30/2015	11/25/2035
3137G0-AL-3	STACR 2014-DN1 M2				1	11,958,264	102.3020	12,310,072	12,033,000	12,003,305		45,041			2.956	3.100	MON	6,917	302,044	01/25/2016	02/25/2024
3137G0-DW-6	STACR 2015-DN1 M3				1	15,251,609	105.3610	15,189,967	14,417,000	15,135,025		(116,584)			4.906	1.540	MON	13,753	173,217	09/30/2016	01/25/2025
36228F-YY-6	GSR 2003-13 1A1			2	1FM	634,253	100.7470	627,896	623,235	623,235					2.869	0.610	MON	1,490	17,337	12/10/2012	10/25/2033
362341-RT-8	GSR 2005-AR6 1A1				1FM	8,154,452	103.2130	8,273,803	8,016,233	8,138,823		(24,973)			3.070	2.110	MON	20,528	111,718	12/01/2016	09/25/2035
362341-RX-9	GSR 2005-AR6 2A1				1FM	2,126,234	103.3050	2,162,724	2,093,523	2,124,612		(9,151)			3.010	2.480	MON	5,489	64,086	03/17/2014	09/25/2035
36242D-5W-9	GSR 2005-5F 2A2			2	1FM	810,270	103.2260	838,506	812,301	810,053		608			5.500	5.470	MON	3,723	45,984	09/30/2009	06/25/2035
36242D-7X-5	GSR 2005-5F B1				1FM	6,362,137	101.6510	6,695,535	6,586,742	6,362,899		3,794			5.734	6.620	MON	31,474	178,058	12/14/2016	06/25/2035
36242D-ET-6	GSR 2004-10F 2A4			2	1FM	397,397	100.6790	389,937	387,306	391,455		(3,223)			5.000	3.770	MON	1,614	20,675	03/26/2010	08/25/2019
36242D-EY-5	GSR 2004-10F 6A1			2	1FM	1,948,292	102.8460	1,937,578	1,883,955	1,906,208		(44,911)			5.000	3.810	MON	7,850	95,721	05/06/2011	09/25/2034
36242D-QY-2	GSR 2004-15F 2A2			2	1FM	361,905	95.8770	351,599	366,719	362,108		1,011			5.000	5.260	MON	1,528	18,720	01/05/2012	12/25/2034
36242D-RF-2	GSR 2004-15F 5A1			2	2FM	861,249	98.1860	824,331	839,555	847,625		(11,897)			5.500	4.510	MON	3,848	52,430	04/04/2012	01/25/2020
43739E-BL-0	HMBT 2005-3 M1				1FM	12,910,978	85.6790	13,934,930	16,264,000	13,342,527		314,654			1.196	3.750	MON	3,783	151,188	10/27/2015	07/25/2035
437690-AP-5	HMAC 2004-2 M2				1FM	869,525	89.3650	870,044	973,576	869,409		(116)			2.781	6.500	MON	526	6,403	10/19/2016	06/25/2034
45071K-BM-5	IXIS 2005-HE2 M4				1FM	2,178,281	96.8650	2,245,428	2,318,091	2,193,363		52,590			1.686	3.710	MON	543	33,176	11/16/2015	09/25/2035
45254N-KF-3	IMM 2004-7 1A1				1FM	5,398,363	96.6340	5,469,643	5,660,112	5,471,592		69,981			1.496	2.330	MON	1,647	69,832	07/09/2014	11/25/2034
45660N-B9-5	RAST 2004-A2 1A8			2	1FM	764,138	102.0590	1,417,952	1,389,343	805,411		123,396			5.250	19.510	MON	6,078	74,147	03/03/2009	05/25/2034
45660N-VH-5	RAST 2003-A11 A9			2	1FM	1,224,001	101.4250	1,214,128	1,197,067	1,221,319		(4,292)			5.750	5.160	MON	5,736	69,728	01/31/2012	11/25/2033
466247-HE-6	JPMMT 2004-A6 B1				1FM	2,091,498	91.5100	2,156,562	2,356,618	2,088,711		1,268			3.043	6.070	MON	6,500	16,695	09/29/2016	12/25/2034
466247-HP-1	JPMMT 2004-S2 1A3			2	1FM	916,717	101.4880	916,459	903,017	907,535		(5,929)			4.750	4.120	MON	3,574	45,316	05/24/2011	11/25/2019
466247-K7-7	JPMMT 2006-A2 5A1			2	1FM	2,342,900	102.0180	2,394,854	2,347,470	2,342,891		849			3.136	3.130	MON	6,152	67,935	06/26/2012	11/25/2033
466247-LZ-4	JPMMT 2005-A1 6T1			2	1FM	945,601	98.3970	940,930	956,252	932,586		6,014			3.169	4.060	MON	2,456	30,084	03/18/2013	02/25/2035
466247-QA-4	JPMMT 2005-A3 3A4			2	1FM	3,820,871	99.3180	3,809,113	3,835,254	3,821,686		1,785			2.833	2.860	MON	9,057	102,093	02/21/2013	06/25/2035
466247-QY-2	JPMMT 2005-A3 11A2			2	1FM	2,475,637	101.3350	2,536,725	2,503,303	2,484,580		(298)			3.266	3.390	MON	6,813	75,671	06/02/2011	06/25/2035
466275-AA-2	JPALT 2007-S1 A1				1FM	7,149,511	92.5730	7,333,537	7,921,896	7,261,743		138,387			1.036	3.180	MON	1,604	60,837	01/30/2015	04/25/2047
46630G-AS-4	JPMMT 2007-A1 5A2			2	1FM	4,032,000	101.2330	4,061,876	4,012,367	4,012,367		29,419			3.177	3.080	MON	10,848	122,169	03/19/2014	07/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52520M-BY-8	LMT 2005-2 3A1				1FM	2,329,154	70.7500	2,304,729	3,257,558	2,362,310		67,301			1.506	14.610	MON	826	7,097	10/27/2016	12/25/2035
55265K-R4-3	MASTR 2003-9 5A2			2	1FM	315,336	101.5970	307,865	303,026	307,875		(4,633)			4.750	2.500	MON	1,199	15,648	05/16/2012	10/25/2018
55265K-XJ-3	MASTR 2003-5 2A1			2	1FM	543,673	103.1990	549,272	532,242	533,759		(3,105)			5.000	4.200	MON	2,218	28,033	11/09/2012	06/25/2018
576433-UE-4	MARM 2004-13 2A1			2	1FM	4,729,620	102.3910	4,877,181	4,763,267	4,743,345		21,682			3.033	3.270	MON	12,116	142,005	08/02/2013	04/21/2034
576433-UF-1	MARM 2004-13 3A1			2	1FM	2,524,082	101.9690	2,498,821	2,450,565	2,491,468		(49,519)			3.043	1.570	MON	6,226	73,410	06/04/2013	11/21/2034
576436-CW-7	MASD 2006-1 M1				1FM	2,887,500	88.4990	3,097,493	3,500,000	3,022,518		135,018			1.406	5.820	MON	410	10,746	10/04/2016	01/25/2036
57643M-KK-9	MASTR 2005-1 2A8			2	1FM	2,174,717	105.5090	2,282,762	2,163,561	2,174,493		(4,056)			5.500	5.120	MON	9,955	123,330	06/16/2011	05/25/2035
59020U-SH-9	MLMI 2005-A2 A1			2	1FM	9,953,656	98.1150	9,870,426	10,059,986	9,957,004		25,638			2.688	2.900	MON	22,536	272,274	02/04/2014	02/25/2035
61744C-UU-8	MSAC 2005-HE5 M3				1FM	3,332,700	78.8180	3,335,603	4,232,000	3,360,399		27,699			1.431	7.140	MON	841	9,150	11/02/2016	09/25/2035
61748H-CE-9	MSM 2004-7AR 2A1			2	1FM	4,917,268	101.2750	5,001,856	4,938,876	4,918,449		2,705			2.991	3.050	MON	12,314	140,034	02/11/2013	09/25/2034
61748H-LL-3	MSM 2005-5AR 1M4				1FM	3,722,508	87.1580	3,984,024	4,571,000	3,773,262		50,754			1.386	3.650	MON	1,056	33,816	05/20/2016	09/25/2035
61913P-AA-0	MHL 2004-1 A1			2	1FM	10,343,150	97.3810	10,559,000	10,842,944	10,532,267		172,250			1.536	2.420	MON	3,251	138,168	08/12/2014	11/25/2034
61915R-AU-0	MHL 2005-5 A1			2	1FM	13,489,578	92.2910	13,428,536	14,550,070	13,706,470		222,106			1.016	2.850	MON	2,875	108,711	08/21/2014	12/25/2035
64352V-JK-8	NCHET 2004-4 M2				1FM	2,185,580	92.9700	2,353,790	2,531,774	2,211,751		56,471			1.551	7.710	MON	549	19,146	11/18/2016	02/25/2035
64352V-LZ-2	NCHET 2005-A A5				1FM	4,477,344	89.5790	4,478,950	5,000,000	4,486,216		8,873			4.884	6.380	MON	20,352	39,922	10/12/2016	08/25/2035
64352V-MW-8	NCHET 2005-4 M3				1FM	5,512,500	87.5600	5,516,318	6,300,000	5,522,269		9,769			1.306	3.680	MON	1,186	6,352	12/01/2016	09/25/2035
64352V-NK-3	NCHET 2005-B M1				1FM	13,943,438	85.1680	14,052,836	16,500,000	14,017,368		73,931			1.236	4.230	MON	2,730	28,706	12/07/2016	10/25/2035
65106A-AR-4	NCMT 2006-1 M4				1FM	12,808,191	80.2490	13,670,570	17,035,000	13,030,291		222,100			1.206	6.470	MON	2,854	58,233	08/29/2016	03/25/2036
68383N-CZ-4	OPMAC 2005-5 1A2				1FM	2,971,862	89.5650	3,061,707	3,418,389	2,984,264		27,690			1.086	5.100	MON	725	5,320	10/27/2016	12/25/2035
68383N-DT-7	OPMAC 2006-1 1APT				1FM	6,220,738	88.1440	6,195,729	7,029,083	6,252,847		52,998			0.966	4.580	MON	1,334	9,370	11/03/2016	04/25/2036
74160M-CS-9	PRIME 2003-3 A9			2	1FM	4,496,016	100.7310	4,295,362	4,264,153	4,350,125		(186,600)			5.500	3.000	MON	19,546	240,670	10/21/2010	01/25/2034
75156T-AD-2	RAMP 2006-NC2 M1				1FM	8,176,838	78.0750	8,178,178	10,474,732	8,231,657		54,819			1.116	4.820	MON	1,624	16,855	10/20/2016	02/25/2036
761118-KU-1	RALI 2005-QO3 A1				1FM	7,537,472	75.7960	7,277,905	9,601,875	7,611,446		354,998			1.156	5.940	MON	2,158	85,430	01/09/2015	10/25/2045
76112B-SE-1	RAAC 2005-SP1 1A5			2	1FM	409,848	100.4830	405,743	403,792	408,362		351			5.000	3.960	MON	1,682	24,045	03/28/2012	09/25/2034
78514R-AE-5	CARR 2005-NC4 M2				1FM	3,697,907	93.3350	4,026,511	4,314,000	3,786,499		88,592			1.256	4.170	MON	753	32,941	03/18/2016	09/25/2035
805564-QL-8	SAST 2004-2 MV2				1FM	1,741,198	96.1550	1,751,999	1,822,051	1,743,619		2,422			2.556	4.180	MON	647	14,701	09/13/2016	08/25/2035
805564-SD-4	SAST 2005-2 M2				1FM	10,695,368	87.8180	10,815,879	12,316,173	10,702,951		7,584			1.416	4.950	MON	2,422	26,284	11/15/2016	10/25/2035
81744L-AZ-7	SEMT 2007-2 1A2			2	1FM	3,672,021	90.2820	3,652,202	4,045,309	3,731,576		94,013			0.929	3.240	MON	1,148	26,683	03/21/2014	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1			2	1FM	5,914,780	91.0690	5,838,150	6,410,632	5,993,734		141,480			0.939	2.600	MON	1,839	42,925	08/21/2014	07/20/2036
83611P-BX-8	SVHE 2005-CTX1 M4				1FM	3,711,000	86.9420	4,173,216	4,800,000	3,802,981		91,981			1.376	5.120	MON	917	36,731	04/26/2016	11/25/2035
83612H-AD-0	SVHE 2006-3 A4				1FM	2,565,000	71.7170	2,581,816	3,600,000	2,604,670		39,670			1.006	8.110	MON	503	7,348	10/05/2016	11/25/2036
863576-EM-2	SASC 2006-OW1 A1				1FM	12,177,033	90.2300	12,250,812	13,577,180	12,414,284		338,999			0.946	5.500	MON	1,542	34,253	09/16/2016	12/25/2035
86358E-MA-1	SAIL 2004-8 M2				1FM	1,155,518	89.8620	1,159,786	1,290,631	1,158,575		5,438			1.686	5.320	MON	302	3,364	10/21/2016	09/25/2034
86359A-3E-1	SASC 2003-31A 2A7			2	1FM	2,132,644	100.5070	2,152,888	2,142,016	2,132,980		1,710			2.948	3.000	MON	5,263	61,292	10/25/2012	10/25/2033
86359A-3X-9	SASC 2003-30 1A1			2	1FM	2,564,747	104.5680	2,840,823	2,716,713	2,573,988		37,229			5.500	7.080	MON	12,452	153,214	06/26/2008	10/25/2033
86359A-5A-7	SASC 2003-34A 3A2				1FM	5,658,511	97.7430	5,498,153	5,625,112	5,656,395		(7,311)			3.082	2.900	MON	14,451	167,624	02/20/2014	11/25/2033
86359A-5M-1	SASC 2003-34A 5A4			2	1FM	4,950,094	100.6420	4,963,089	4,931,410	4,948,929		(4,630)			3.152	3.000	MON	12,967	146,020	03/25/2014	11/25/2033
86359A-FD-0	ARC 2002-BC9 M1				1FM	5,237,629	94.4420	5,581,436	5,909,877	5,293,801		124,442			2.406	6.120	MON	1,975	97,483	03/24/2016	12/25/2032
86359A-W3-3	SASC 2003-29 2A1			2	1FM	1,340,568	101.1300	1,313,051	1,298,371	1,324,401		(9,385)			5.250	4.420	MON	5,680	69,250	11/17/2011	09/25/2023
86359B-J6-9	SASC 2004-20 7A1			2	1FM	1,889,270	101.1110	1,902,233	1,881,326	1,888,871		1,721			5.250	4.980	MON	8,231	101,369	01/13/2012	11/25/2034
86359B-PQ-8	SARM 2004-5 3A1			2	1FM	4,849,858	101.0630	4,957,243	4,905,078	4,851,480		15,987			3.180	3.450	MON	13,002	144,210	08/21/2013	05/25/2034
86359B-TC-5	SARM 2004-6 3A1			2	1FM	5,592,722	98.7760	5,500,209	5,568,360	5,590,670		(5,008)			3.147	2.990	MON	14,358	158,061	09/20/2013	06/25/2034
86359B-ZH-7	SASC 2004-17XS M1				1FM	2,373,308	81.9300	2,190,939	2,674,150	2,376,061		2,753			5.388	8.090	MON	12,008	72,138	06/15/2016	09/25/2034
86359L-DX-4	SAMI 2004-AR5 1A1				1FM	3,011,335	95.2570	3,012,551	3,162,544	3,048,527		41,255			1.396	2.150	MON	1,473	35,712	08/13/2014	10/19/2034
86359L-FN-4	SAMI 2004-AR7 A1A				1FM	909,295	95.3010	901,558	946,010	919,595		16,468			1.436	2.080	MON	453	11,061	05/13/2014	04/19/2035
86359R-AD-8	SASC 2006-BC4 A4				1FM	8,500,625	87.9550	9,001,396	10,234,011	8,593,923		271,912			0.926	5.010	MON	1,316	57,151	02/24/2016	12/25/2036
86364D-AA-8	SARM 2007-7 1A1			2	1FM	541,252	81.3230	946,593	1,163,983	578,178		68,792			1.056	22.230	MON	171	9,174	12/17/2008	08/25/2037
92925C-BH-4	WAMU 2005-AR19 A1C3				1FM	2,558,969	90.6120	2,562,139	2,827,590	2,562,320		17,146			1.256	3.440	MON	693	7,488	10/07/2016	12/25/2045
949757-AD-0	WFMBS 2004-6 A4			2	1FM	3,895,749	101.7220	3,720,428	3,657,443	3,750,013		(192,773)			5.500	2.880	MON	16,726	205,477	10/26/2010	06/25/2034
949758-AD-8	WFMBS 2004-0 A1			2	1FM	3,024,877	101.3630	3,007,898	2,967,449	3,023,654		(17,474)			2.995	2.270	MON	7,872	88,289	11/06/2013	08/25/2034
949769-AA-1	WFMBS 2003-L 1A1			2	1FM	1,113,932	99.6670	1,101,047	1,104,726	1,104,726					2.885	0.980	MON	2,656	30,163	06/07/2013	11/25/2033
949779-AB-8	WFMBS 2004-EE 2A1			2	1FM	3,342,040	100.6840	3,347,294	3,324,541	3,341,393		(5,116)			3.034	2.800	MON	8,065	99,060	10/03/2013	12/25/2034
949808-AP-4	WFMBS 2003-J 2A1			2	1FM	2,148,494	100.4430	2,132,657	2,123,232	2,146,054		(5,671)			2.967	2.640	MON	5,219	56,976	12/16/2016	10/25/2033
94980P-AH-4	WFMBS 2004-L A8			2	1FM	1,840,312	102.2570	1,827,408	1,787,062	1,807,943		(30,779)			3.063	2.140	MON	4,562	53,146	03/23/2012	07/25/2034
949800-AH-2	WFMBS 2004-W A8			2	1FM	1,192,655	99.6080	1,172,954	1,177,567	1,192,113		(3,895)			3.003	2.550	MON	2,948	34,149	04/12/2013	11/25/2034
949800-AJ-8	WFMBS 2004-W A9			2	1FM	4,581,476	101.1560	4,745,371	4,691,132	4,585,289		27,114			3.003	3.670	MON	11,742	136,042	09/07/2012	11/25/2034
94980R-AD-9	WFMBS 2004-Z 2A2			2	1FM	2,809,254	100.9300	2,894,176	2,867,500	2,816,731		13,999			3.001	3.630	MON	7,172	85,078	03/21/2012	12/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94981G-AF-7	WFMBS 2004-R 2A1			2	1FM	1,938,186	102.2870	1,991,198	1,946,677	1,938,349		2,761			3.032	3.110	MON	4,919	57,474	06/01/2012	09/25/2034
94981Q-AF-5	WFMBS 2005-AR16 3A2			2	1FM	8,052,739	100.2190	8,000,738	7,983,214	8,038,874		(28,637)			3.081	2.670	MON	20,499	240,682	04/22/2014	03/25/2035
94981R-AC-0	WFMBS 2005-AR3 2A1			2	1FM	2,523,200	100.5730	2,607,603	2,592,728	2,525,506		18,836			3.093	3.930	MON	6,564	90,423	02/25/2013	03/25/2035
94982A-AH-5	WFMBS 2004-Y 3A1			2	1FM	6,653,611	100.3210	6,628,893	6,607,663	6,651,492		(12,167)			3.033	2.770	MON	16,703	192,833	05/30/2013	11/25/2034
94982F-AQ-4	WFMBS 2005-2 2A1			2	1FM	383,873	101.6580	388,560	382,223	382,792		(228)			4.750	4.340	MON	1,513	19,788	09/06/2011	04/25/2020
94982J-AD-5	WFMBS 2005-6 A4			2	1FM	1,251,907	103.0600	1,257,980	1,220,629	1,250,620		(10,323)			5.500	4.540	MON	5,595	69,316	03/11/2011	08/25/2035
94983C-AJ-6	WFMBS 2005-AR10 2A6			2	1FM	3,685,326	102.8410	3,819,884	3,714,344	3,686,239		6,353			3.009	3.160	MON	9,316	109,561	05/23/2012	06/25/2035
94983C-AV-9	WFMBS 2005-AR10 2A17			2	1FM	9,102,775	102.8410	9,223,075	8,968,251	9,098,176		(32,258)			3.009	2.550	MON	22,494	264,727	09/23/2013	06/25/2035
94983E-AH-6	WFMBS 2005-AR12 2A5			2	1FM	3,206,167	102.2930	3,416,046	3,339,455	3,211,755		33,507			3.013	4.090	MON	8,385	99,067	05/31/2013	06/25/2035
94985T-BC-1	WFMBS 2007-3 3A1			2	1FM	268,474	102.0770	264,802	259,413	265,861		(3,853)			5.500	3.950	MON	1,189	14,945	01/31/2013	04/25/2022
88522Y-AB-5	TMST 2007-4 2A1				1FM	17,925,958	99.3370	18,143,636	18,264,676	17,991,050		88,857			3.386	4.200	MON	51,549	457,480	05/04/2016	09/25/2037
12638G-AB-5	CSMC 2006-CF3 M1				1FM	10,886,231	93.1300	11,628,274	12,486,000	11,530,482		519,003			1.656	4.770	MON	7,866	117,334	04/20/2015	10/25/2036
36242D-2B-8	GSAMP 2005-AHL M2				1FM	7,250,625	85.0690	7,656,255	9,000,000	7,733,289		274,702			1.731	5.290	MON	2,164	132,544	04/30/2015	04/25/2035
437084-LQ-7	HEAT 2005-4 M5				1FM	5,242,500	89.8600	5,391,648	6,000,000	5,479,901		161,829			1.731	3.980	MON	3,176	79,925	03/19/2015	10/25/2035
456606-HV-7	INABS 2005-C M2				1FM	17,615,811	85.3930	18,733,294	21,937,714	18,861,382		797,558			1.256	4.860	MON	3,827	217,027	01/28/2016	10/25/2035
542514-HB-3	LBMLT 2004-5 A5				1FM	2,322,924	92.5920	2,458,127	2,654,771	2,355,680		25,463			1.316	5.030	MON	485	27,908	04/14/2015	09/25/2034
57643L-QV-1	MABS 2006-HE1 M1				1FM	19,534,766	84.7900	21,197,725	25,000,000	20,687,517		179,845			1.126	5.150	MON	3,910	162,457	11/02/2016	01/25/2036
61744C-QN-9	MSHEL 2005-2 M4				1FM	6,941,619	96.3470	7,259,814	7,535,000	7,177,635		174,232			1.701	3.220	MON	1,780	108,677	02/25/2015	05/25/2035
61744C-VY-9	MSAC 2005-HE6 M2				1FM	16,531,250	89.6270	17,925,500	20,000,000	17,824,581		756,172			1.176	5.120	MON	3,267	182,000	03/11/2015	11/25/2035
881561-UK-8	TMTS 2005-8HE M3				1FM	13,981,500	84.1530	16,090,111	19,120,000	15,581,116		1,101,783			1.356	7.240	MON	3,601	267,043	03/03/2015	07/25/2035
805564-ST-9	SAST 2005-3 M2				1FM	20,199,844	94.3800	22,178,877	23,500,000	21,054,180		297,688			1.236	3.620	MON	4,035	227,983	03/10/2015	11/25/2035
863576-EH-3	SASC 2006-GEL1 M2				1FM	11,417,845	90.9400	11,854,225	13,035,000	11,792,535		59,553			1.556	3.170	MON	2,817	168,749	04/06/2015	11/25/2035
86358E-MR-4	SAIL 2004-9 M1				1FM	6,345,842	90.0500	6,554,419	7,278,385	6,510,511		160,247			1.731	6.150	MON	1,750	107,139	04/06/2015	10/25/2034
86359D-CR-6	SASC 2005-NC2 M5				1FM	4,050,000	86.8400	4,342,035	5,000,000	4,223,425		28,519			1.376	3.830	MON	1,338	71,249	05/22/2015	05/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						719,031,250	XXX	742,451,183	815,097,838	732,054,622		10,440,933			XXX	XXX	XXX	964,779	12,512,984	XXX	XXX
03027W-AJ-1	AMERICAN TOWER TRUST I				1FE	4,500,000	99.1120	4,460,040	4,500,000	4,500,000					3.070	3.070	MON	6,140	138,150	03/06/2013	03/15/2023
05357H-AA-8	AVMT 2013-AVM A				1FM	5,379,297	105.0000	5,253,770	5,000,000	5,337,250		(42,047)			3.742	1.940	MON	15,594	95,126	06/23/2016	12/05/2032
05357H-AG-5	AVMT 2013-AVM B				1FM	6,720,750	104.0150	6,657,005	6,400,000	6,603,228		(48,813)			3.742	2.870	MON	20,626	243,523	07/11/2014	12/05/2032
05524U-AA-7	BAMLL 2012-PARK A			2	1FM	14,006,047	100.5750	14,080,528	14,000,000	13,988,725		(582)			2.959	2.950	MON	34,522	414,260	10/30/2014	12/10/2030
05526Q-AE-6	BAMLL 2015-200P B				1FM	10,299,430	100.2510	10,025,100	10,000,000	10,253,220		(27,674)			3.490	3.120	MON	29,083	349,000	04/14/2015	04/14/2033
05526Q-AG-1	BAMLL 2015-200P C				1FM	15,308,862	99.2590	14,789,606	14,900,000	15,245,929		(37,786)			3.595	3.250	MON	46,136	544,704	04/22/2015	04/14/2033
059512-AJ-2	BACM 2007-3 AM				1FM	11,710,197	101.1870	10,715,788	10,590,000	10,723,520		(365,211)			5.601	2.030	MON	50,584	597,032	03/27/2014	06/10/2049
05952A-AE-4	BACM 2008-1 A4			2	1FM	9,732,977	102.5830	8,270,401	8,062,132	8,254,553		(319,992)			6.238	0.500	MON	43,252	554,850	10/24/2012	02/10/2051
12514A-AE-1	CD 2007-CD5 A4			2	1FM	7,312,773	101.6320	6,448,959	6,345,364	6,456,584		(189,798)			5.886	0.570	MON	31,124	411,508	08/22/2012	11/15/2044
12527D-AR-1	CFCRE 2011-C2 A4			2	1FM	13,342,243	105.0260	13,653,393	13,000,000	13,202,809		(45,749)			3.834	3.410	MON	41,538	498,459	02/20/2015	12/15/2047
125354-AA-8	CGRBS 2013-VN05 A			2	1FM	15,391,667	102.3100	15,346,515	15,000,000	15,277,680		(42,575)			3.369	3.020	MON	42,113	505,350	02/19/2015	03/13/2035
12593A-BA-2	COMM 2015-CR23 A4				1FM	9,784,219	102.4470	9,732,494	9,500,000	9,741,951		(26,233)			3.497	3.130	MON	27,685	332,215	05/06/2015	05/10/2048
12624N-AC-4	COMM 2012-LTRT A2				1FM	10,041,211	99.9040	9,990,450	10,000,000	10,030,283		(5,331)			3.399	3.330	MON	28,330	339,960	08/14/2015	10/05/2030
12625C-AC-7	COMM 2013-WWP A2				1FM	5,134,732	102.7070	5,166,202	5,030,000	5,115,352		(12,939)			3.424	3.100	MON	14,354	172,247	09/08/2015	03/10/2031
12625C-AJ-2	COMM 2013-WWP B				1FM	6,507,753	102.6460	6,466,748	6,300,000	6,469,203		(25,143)			3.725	3.220	MON	19,559	234,706	10/29/2015	03/10/2031
12625E-AC-3	COMM 2013-SFS A2			2	1FM	2,982,025	99.6960	2,990,883	3,000,000	2,987,166		243			2.986	3.040	MON	7,716	7,467	04/04/2013	04/12/2035
12625E-AG-4	COMM 2013-SFS B			2	1FM	5,878,459	96.1660	5,770,008	6,000,000	5,917,374		10,913			2.986	3.210	MON	15,432	182,196	04/04/2013	04/12/2035
12625U-BF-9	COMM 2013-CR9 A4			2	1FM	5,149,829	108.4080	5,420,445	5,000,000	5,101,832		(2,452)			4.232	3.850	MON	18,226	17,634	07/01/2013	07/10/2045
12625X-AA-5	COMM 2013-300P A1			2	1FM	22,275,549	108.2160	22,530,675	20,820,000	21,974,601		(157,743)			4.353	3.390	MON	75,525	906,295	06/25/2015	08/10/2030
12625X-AG-2	COMM 2013-300P B			2	1FM	7,780,277	106.0820	7,956,158	7,500,000	7,706,079		(28,143)			4.393	3.890	MON	28,375	335,005	05/01/2014	08/10/2030
12626B-AN-4	COMM 2013-CR10 AM				1FM	8,810,000	107.1040	8,568,384	8,000,000	8,648,765		(88,199)			4.517	3.130	MON	30,113	361,360	02/19/2015	08/10/2046
12626G-AP-8	COMM 2013-LC13 B				1FM	7,885,898	108.6570	7,541,903	6,941,000	7,713,350		(104,827)			4.749	2.890	MON	27,471	347,675	04/24/2015	08/10/2046
12630B-BC-1	COMM 2013-CR13 AM				1FM	11,051,172	106.8750	10,687,580	10,000,000	10,870,927		(113,223)			4.449	3.030	MON	37,075	444,900	06/01/2015	12/10/2023
12630D-BA-1	COMM 2014-CR14 AM				1FM	5,582,397	107.3140	5,387,188	5,020,000	5,488,304		(60,053)			4.526	3.020	MON	18,934	227,205	05/28/2015	02/10/2047
12634N-AT-5	CSAIL 2015-C2 A4				1FM	10,299,980	102.3780	10,237,830	10,000,000	10,255,074		(28,111)			3.504	3.130	MON	29,200	350,400	05/06/2015	06/15/2057
12649A-AC-3	CSMC 2014-USA A2				1FM	17,262,358	102.0470	16,939,819	16,600,000	17,161,511		(56,829)			3.953	3.480	MON	54,683	656,198	08/03/2015	09/15/2037
12649A-AJ-8	CSMC 2014-USA B				1FM	6,153,930	101.5420	6,062,099	5,970,000	6,122,744		(15,441)			4.184	3.810	MON	20,818	249,821	09/10/2015	09/15/2037
17318U-AF-1	CGCMT 2012-GC8 AS			2	1FM	5,124,586	103.2420	5,162,110	5,000,000	5,073,530		(12,651)			3.683	3.370	MON	15,346	184,150	09/10/2012	09/10/2045
17320D-AN-8	CGCMT 2013-GC11 AS			2	1FM	12,348,942	101.8430	12,221,172	12,000,000	12,250,276		(37,398)			3.422	3.030	MON	34,220	410,640	06/02/2015	04/10/2046
17320Q-AA-7	CGCMT 2013-375P A				1FM	3,732,094	101.8110	3,695,754	3,630,000	3,710,574		(15,517)			3.251	2.850	MON	9,834	158,839	02/24/2015	05/10/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
17320Q-AG-4	CGCMT 2013-375P B			2	1FM	11,334,871	101.7850	11,318,548	11,120,000	11,264,694		(21,501)			3.517	3.270	MON	33,683	398,674	10/29/2015	05/10/2035
17323Y-AD-1	CGCMT 2015-GC31 A4				1FM	10,299,177	104.2190	10,421,900	10,000,000	10,259,270		(27,183)			3.762	3.390	MON	31,350	376,200	06/24/2015	06/10/2048
20048E-AY-7	COMM 2013-LC6 A4			2	1FM	4,584,375	101.1880	5,059,445	5,000,000	4,715,243		41,399			2.941	4.010	MON	12,254	147,050	09/05/2013	01/10/2046
22822R-AZ-3	CROWN CASTLE TOWERS LLC				1FE	20,000,000	106.4870	21,297,420	20,000,000	20,000,000					4.883	4.880	MON	43,404	976,598	07/29/2010	08/15/2020
30605X-AA-1	FWAY 2012-1A A2			2	1FE	7,055,422	100.3100	7,077,343	7,055,422	7,055,421					4.212	4.210	MON	13,208	297,174	10/19/2012	10/15/2042
350910-AN-5	FTST 2006-4TS A			2	1FM	9,027,977	109.9130	9,873,730	8,983,223	8,990,784		(4,357)			5.401	5.340	MON	26,955	485,184	12/11/2006	12/13/2028
36192H-AA-2	GSMS 2012-ALOH A			2	1FM	9,917,480	104.5150	9,928,992	9,500,000	9,740,315		(44,736)			3.551	3.010	MON	28,112	353,620	08/22/2012	04/10/2034
36192K-AT-4	GSMS 2012-GCJ7 A4			2	1FM	5,099,940	104.1520	5,207,605	5,000,000	5,045,441		(17,320)			3.377	3.090	MON	14,071	168,850	05/18/2012	05/10/2045
36192K-AV-9	GSMS 2012-GCJ7 AS			2	1FM	10,418,557	105.2610	10,526,170	10,000,000	10,242,140		(42,914)			4.085	3.550	MON	34,042	408,500	09/14/2012	05/10/2045
36198F-AE-2	GSMS 2013-GC14 A5			2	1FM	10,157,617	108.2960	10,829,670	10,000,000	10,108,045		(15,587)			4.243	4.030	MON	35,358	424,300	09/05/2013	08/10/2046
36228C-UV-3	GSMS 2005-ROCK A			2	1FM	15,143,216	115.0080	17,251,245	15,000,000	15,075,120		(7,469)			5.366	5.280	MON	67,075	804,900	01/11/2006	05/03/2032
36248F-AG-7	GSMS 2011-GC3 A4			2	1FM	11,108,223	108.1140	10,623,597	9,826,210	10,276,996		(140,010)			4.753	2.460	MON	38,920	467,728	07/12/2012	03/10/2044
36248F-AL-6	GSMS 2011-GC3 B			2	1FM	9,345,488	108.7420	8,699,424	8,000,000	8,762,839		(176,952)			5.361	2.840	MON	35,740	428,880	11/13/2014	03/10/2044
36248G-AD-2	GSMS 2013-GC16 A4				1FM	11,028,711	108.0480	10,804,880	10,000,000	10,825,566		(110,851)			4.271	2.900	MON	35,592	427,100	02/18/2015	11/10/2046
36250H-AE-3	GSMS 2014-GC26 A5				1FM	10,299,599	103.6730	10,367,360	10,000,000	10,243,081		(27,866)			3.629	3.260	MON	30,242	362,900	11/21/2014	11/10/2047
38406H-AA-0	GRCE 2014-GRCE A				1FM	8,275,000	103.7410	8,299,328	8,000,000	8,190,084		(41,062)			3.368	2.770	MON	22,458	269,496	11/20/2014	06/10/2028
38406H-AE-2	GRCE 2014-GRCE B				1FM	7,207,806	103.1040	7,217,343	7,000,000	7,135,749		(29,400)			3.520	3.030	MON	20,533	246,400	10/06/2014	06/10/2028
44217N-AJ-5	HGMT 2015-HGLR B				1FM	5,050,000	97.0520	4,852,635	5,000,000	5,041,972		(4,636)			3.186	3.060	MON	13,275	172,576	03/19/2015	03/05/2037
46361T-AG-7	ICOT 2013-IRV B			2	1FM	7,751,601	98.9700	7,719,691	7,800,000	7,766,245		(4,214			3.173	3.240	MON	15,125	251,628	05/07/2013	05/15/2048
46628F-AM-3	JPMCC 2006-LDP7 AM			2	1FM	1,246,091	99.8480	1,138,609	1,140,342	1,140,342		(28,432)			5.925	3.340	MON	5,815	189,749	08/02/2012	04/17/2045
46629Y-AC-3	JPMCC 2007-CB18 A4			2	1FM	1,373,525	99.9300	1,201,374	1,202,210	1,202,210		(89,199)			5.440	0.790	MON	111,895	157,549	08/14/2012	06/12/2047
46632H-AJ-0	JPMCC 2007-LD12 AM				1FM	5,839,245	102.3040	5,321,890	5,202,000	5,315,285		(212,931)			6.039	1.850	MON	27,049	318,116	06/30/2014	02/15/2051
46636V-AC-0	JPMCC 2011-C5 A3			2	1FM	13,216,690	107.2520	13,611,261	12,690,821	12,865,376		(97,107)			4.171	3.500	MON	44,113	557,874	11/30/2011	08/15/2046
46637Y-AA-7	JPMCC 2012-HSBC A			2	1FM	15,549,168	101.5980	15,849,319	15,600,000	15,557,291		10,940			3.093	3.170	MON	40,214	482,570	11/08/2013	07/05/2032
46638U-AH-9	JPMCC 2012-C8 AS				1FM	4,983,836	101.8550	4,990,895	4,900,000	4,961,114		(10,649)			3.423	3.150	MON	13,981	167,771	10/23/2014	10/15/2045
46639E-AJ-0	JPMCC 2012-LC9 AS				1FM	6,076,875	101.3230	6,079,428	6,000,000	6,056,062		(9,672)			3.353	3.150	MON	16,767	201,198	10/16/2014	12/15/2047
46639N-AQ-4	JPMBB 2013-C12 A5			2	1FM	9,269,964	105.2070	9,468,711	9,000,000	9,179,776		(26,725)			3.663	3.290	MON	27,478	329,733	06/14/2013	07/15/2045
46640U-AH-5	JPMBB 2013-C17 AS				1FM	16,498,438	107.4080	16,111,335	15,000,000	16,243,713		(161,105)			4.458	3.100	MON	55,730	668,760	06/03/2015	01/15/2047
55660C-AG-3	MAD 2013-650M B			2	1FM	9,240,656	104.0300	9,362,781	9,000,000	9,133,141		(34,997)			4.034	3.580	MON	31,267	369,148	10/10/2013	10/12/2032
61761D-AE-2	MSBAM 2012-C6 AS			2	1FM	5,149,595	102.3140	5,115,705	5,000,000	5,089,083		(15,116)			3.476	3.100	MON	14,483	173,800	10/03/2012	11/15/2045
61762D-AW-1	MSBAM 2013-C9 A4			2	1FM	4,147,610	101.0470	4,489,527	4,443,000	4,239,324		27,494			3.102	3.900	MON	11,485	137,822	06/26/2013	05/15/2046
61762D-AY-7	MSBAM 2013-C9 AS			2	1FM	6,469,866	101.1230	6,340,425	6,270,000	6,430,763		(24,097)			3.456	2.980	MON	18,058	225,331	05/08/2015	05/15/2046
61763B-AR-5	MSBAM 2013-C13 A2				1FM	5,664,783	101.9610	5,607,888	5,500,000	5,555,348		(40,783)			2.936	2.230	MON	13,457	161,480	11/26/2013	11/15/2046
682439-AC-8	AACMT 2005-C6A A2			2	1FM	20,170,692	115.6950	23,139,120	20,000,000	20,100,151		(8,266)			5.689	5.610	MON	63,218	1,137,920	10/24/2005	10/13/2037
74824D-AA-8	QCMT 2013-QCA A			2	1FM	10,982,578	100.1990	12,023,976	12,000,000	11,225,232		77,949			3.275	4.200	MON	32,750	393,000	06/19/2014	01/11/2037
78403D-AF-7	SBA TOWER TRUST				1FE	5,000,000	99.1960	4,959,840	5,000,000	5,000,000					3.722	3.720	MON	7,237	186,100	04/04/2013	04/17/2023
78403D-AG-5	SBA TOWER TRUST				1FE	5,000,000	100.7580	5,037,945	5,000,000	5,000,000					2.898	2.890	MON	7,245	144,900	10/07/2014	10/15/2019
90270R-AG-9	UBSBB 2012-C4 B			2	1FM	5,250,000	101.8470	5,092,395	5,000,000	5,161,905		(25,137)			3.718	3.100	MON	15,492	185,905	05/02/2013	12/10/2045
90270Y-AA-7	UBSBB 2013-C5 AS			2	1FM	4,634,964	101.2240	4,555,080	4,500,000	4,586,228		(13,231)			3.346	2.980	MON	12,551	150,606	02/15/2013	03/10/2046
90270Y-AG-4	UBSBB 2013-C5 B				1FM	5,377,529	100.9640	5,240,063	5,190,000	5,336,123		(22,070)			3.648	3.120	MON	15,781	189,368	02/03/2015	03/10/2046
90270Y-BF-5	UBSBB 2013-C5 A4			2	1FM	4,661,719	101.9490	5,097,460	5,000,000	4,765,562		32,860			3.184	4.040	MON	13,270	159,235	09/05/2013	03/10/2046
90349D-AE-2	UBSBB 2012-C3 AS			2	1FM	10,249,268	104.1490	10,414,910	10,000,000	10,149,410		(24,797)			3.814	3.500	MON	31,783	381,400	09/14/2012	08/10/2049
90349G-AN-5	UBSBB 2013-C6 B			2	1FM	5,161,033	102.0790	5,103,965	5,000,000	5,106,202		(15,684)			3.875	3.470	MON	16,146	205,703	05/21/2013	04/10/2046
90349G-BF-1	UBSBB 2013-C6 A4			2	1FM	4,821,094	102.2620	5,113,100	5,000,000	4,877,642		16,838			3.244	3.670	MON	13,518	162,215	06/21/2013	04/10/2046
90349G-BH-7	UBSBB 2013-C6 AS			2	1FM	5,149,970	101.7720	5,088,645	5,000,000	5,097,869		(14,742)			3.468	3.100	MON	14,453	173,440	04/11/2013	04/10/2046
91830C-AA-6	VNDO 2012-6AVE A			2	1FM	9,800,000	100.9220	10,092,200	10,000,000	9,877,566		17,664			2.995	3.380	MON	24,963	299,560	06/13/2013	11/15/2030
91830C-AG-3	VNDO 2012-6AVE B			2	1FM	10,152,708	100.4110	10,041,190	10,000,000	10,095,390		(16,576)			3.297	3.090	MON	27,481	329,770	12/02/2014	11/15/2030
92930R-AC-6	WFRBS 2012-C9 AS			2	1FM	9,655,576	101.6000	9,588,067	9,437,000	9,590,428		(25,797)			3.388	3.050	MON	26,644	319,725	11/05/2015	11/15/2045
92935J-BC-8	WFRBS 2011-C2 A4			2	1FM	12,675,854	109.0100	12,754,217	11,700,000	12,171,356		(116,413)			4.869	3.700	MON	47,473	569,673	07/10/2012	02/15/2044
92936J-BB-9	WFRBS 2011-C5 A4			2	1FM	7,069,440	105.4550	7,381,864	7,000,000	7,030,972		(8,091)			3.667	3.520	MON	21,391	256,690	11/01/2011	11/15/2044
92937F-AF-8	WFRBS 2013-C12 AS				1FM	6,728,837	102.2880	6,597,615	6,450,000	6,684,502		(26,099)			3.560	2.890	MON	19,135	183,340	10/05/2016	03/15/2048
92937U-AF-5	WFRBS 2013-C13 AS			2	1FM	8,370,313	100.8910	8,071,304	8,000,000	8,356,487		(13,826)			3.345	2.550	MON	22,300	66,900	09/23/2016	05/15/2045
92939K-AE-8	WFRBS 2014-C24 A5				1FM	1,376,857	103.0930	1,324,745	1,285,000	1,360,300		(8,810)			3.607	2.740	MON	3,863	61,379	02/03/2015	11/15/2047
92978N-AJ-3	WBCMT 2007-C33 AM				1FM	13,969,531	101.1990	12,649,900	12,500,000	12,737,314		(486,606)			5.969	1.990	MON	64,274	756,794	06/24/2014	02/15/2051
92978T-AH-4	WBCMT 2007-C31 AM				1FM	4,712,125	100.6320	4,427,834	4,400,000	4,434,415		(150,144)			5.591	2.110	MON	20,500	246,004	02/13/2015	04/15/2047
94988H-AE-1	WFCM 2012-LC5 AS				1FM	5,201,953	102.8150	5,140,760	5,000,000	5,155,910		(25,844)			3.539	2.910	MON	14,746	176,950	03/09/2015	10/15/2045
94988M-AA-8	WFCM 2013-BTC A				1FM	15,752,344	102.8640	15,429,735	15,000,000	15,596,837		(88,693)			3.544	2.820	MON	44,300	531,600	04/07/2015	04/16/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94989A-AW-5	WFCM 2014-LC18 AS				1FM	9,870,824	102.1580	9,551,838	9,350,000	9,779,741		(48,342)			3.808	3.130	MON	29,671	356,048	01/29/2015	12/15/2047
02582J-GH-7	AMXCA 2013-2 B				1FE	3,113,199	100.4020	3,112,484	3,100,000	3,112,249		(950)			1.403	1.170	MON	2,055	6,282	11/02/2016	05/17/2021
05377R-CA-0	AESOP 2015-2A A				1FE	9,941,797	98.7760	9,877,680	10,000,000	9,943,071		1,274			2.630	2.780	MON	8,036	21,917	11/23/2016	12/20/2021
05377R-CD-4	AESOP 2016-1A A				1FE	9,999,404	99.7840	9,978,480	10,000,000	9,999,487		83			2.990	2.990	MON	34,053	191,028	03/22/2016	06/20/2022
05490V-AA-5	BBCMS 2015-MSQ A				1FM	10,731,250	101.7800	10,178,030	10,000,000	10,694,951		(36,299)			3.593	2.280	MON	21,957	119,767	09/01/2016	09/15/2032
05491L-AA-6	BBCMS 2016-ETC A				1FM	13,389,563	96.6970	12,570,623	13,000,000	13,377,128		(12,435)			2.937	2.580	MON	27,575	127,270	08/05/2016	08/14/2036
05491L-AC-2	BBCMS 2016-ETC B				1FM	3,089,876	97.2450	2,917,371	3,000,000	3,087,037		(2,839)			3.189	2.830	MON	6,910	31,890	08/05/2016	08/14/2036
05523G-AA-9	BAMLL 2016-ISQ A				1FM	15,448,770	96.1740	14,426,115	15,000,000	15,433,499		(15,272)			2.848	2.490	MON	35,600	142,400	07/27/2016	08/14/2034
05526W-AA-1	BAMLL 2015-HAUL A1				1FM	4,546,138	102.7930	4,537,090	4,413,791	4,527,383		(25,496)			3.418	2.740	MON	12,572	152,126	07/28/2015	07/05/2043
06742L-AM-5	DROCK 2016-1 A				1FE	8,998,661	99.0690	8,916,246	9,000,000	8,998,844		183			1.520	1.520	MON	6,080	50,160	07/27/2016	05/16/2022
12514M-BC-8	CD 2016-CD1 A4				1FM	7,467,464	96.0930	6,966,808	7,250,000	7,460,484		(6,980)			2.724	2.370	MON	16,458	65,830	08/10/2016	08/10/2049
12532L-AA-3	CGGS 2016-RNDA AFX				1FM	16,331,180	100.6380	16,404,092	16,300,000	16,325,834		(5,346)			2.757	2.690	MON	37,449	325,096	05/20/2016	02/10/2033
12592X-AZ-9	COMM 2015-CR22 A2				1FM	15,414,844	101.8520	15,277,860	15,000,000	15,331,746		(83,097)			2.856	2.060	MON	35,700	321,300	03/24/2016	03/10/2048
12592Y-AE-4	CNH 2015-B A4				1FE	8,036,180	100.1670	7,973,333	7,960,000	8,026,094		(10,086)			1.890	1.570	MON	6,686	62,685	07/27/2016	04/15/2022
12593G-AF-9	COMM 2015-PC1 A5				1FM	10,820,313	104.4970	10,449,770	10,000,000	10,770,901		(49,412)			3.902	2.850	MON	32,517	227,617	05/19/2016	07/10/2050
12593J-BF-2	COMM 2015-CR24 A5				1FM	5,223,381	103.8040	5,190,215	5,000,000	5,202,980		(16,683)			3.696	3.130	MON	15,400	161,700	05/13/2016	08/10/2048
12625C-AA-1	COMM 2013-WWP A1				1FM	3,049,453	99.4600	2,983,821	3,000,000	3,044,449		(5,004)			2.498	2.070	MON	6,247	31,236	07/25/2016	03/10/2031
12635Y-AD-5	CNH 2016-C A3				1FE	5,998,792	99.0110	5,940,666	6,000,000	5,998,902		110			1.440	1.440	MON	3,840	20,160	09/13/2016	12/15/2021
12650Y-AA-1	CSMC 2015-GLPB A				1FM	17,602,361	104.2150	17,497,833	16,790,000	17,522,540		(78,903)			3.639	2.800	MON	50,920	474,747	06/23/2016	11/15/2034
13976A-AD-2	AFIN 2016-3 A3				1FE	2,999,614	99.6600	2,989,818	3,000,000	2,999,669		55			1.540	1.540	MON	1,412	11,422	09/12/2016	08/20/2020
14041N-FE-6	COMET 2016-A3 A3				1FE	21,999,846	98.8930	21,756,526	22,000,000	21,999,868		22			1.340	1.340	MON	13,102	113,826	07/18/2016	04/15/2022
14312Q-AC-0	CARMX 2016-4 A3				1FE	5,748,586	98.9280	5,688,389	5,750,000	5,748,678		92			1.400	1.400	MON	3,578	10,957	10/19/2016	08/15/2021
14312Q-AD-8	CARMX 2016-4 A4				1FE	4,749,886	98.2010	4,664,548	4,750,000	4,749,891		5			1.600	1.600	MON	3,378	10,344	10/19/2016	06/15/2022
14314E-AC-5	CARMX 2016-3 A3				1FE	12,498,133	99.3380	12,417,250	12,500,000	12,498,441		309			1.390	1.390	MON	7,722	69,983	07/14/2016	05/17/2021
17119B-AC-1	CCART 2016-BA A3				1FE	8,998,068	99.2080	8,928,765	9,000,000	8,998,204		137			1.640	1.640	MON	6,560	16,810	10/26/2016	07/15/2021
17325C-AA-3	CGCMT 2016-SMPL A				1FM	14,999,871	97.4850	14,622,855	15,000,000	14,999,539		(332)			2.228	2.210	MON	27,850	55,700	09/23/2016	09/10/2031
17325C-AC-9	CGCMT 2016-SMPL B				1FM	5,499,819	97.6380	5,370,112	5,500,000	5,499,685		(134)			2.576	2.560	MON	11,807	23,613	09/23/2016	09/10/2031
17325D-AF-0	CGCMT 2016-P5 AS				1FM	5,149,940	98.3330	4,916,650	5,000,000	5,147,232		(2,708)			3.396	3.030	MON	14,150	28,300	09/30/2016	10/10/2049
17325G-AD-8	CGCMT 2016-C3 A4				1FM	5,149,810	98.7520	4,937,615	5,000,000	5,148,149		(1,661)			3.154	2.790	MON	13,142	13,142	11/03/2016	11/15/2049
17325G-AF-3	CGCMT 2016-C3 AS				1FM	6,179,763	97.5070	5,850,456	6,000,000	6,177,788		(1,975)			3.366	3.000	MON	16,830	16,830	11/03/2016	11/15/2049
17325G-AG-1	CGCMT 2016-C3 B				1FM	3,089,881	97.7410	2,932,230	3,000,000	3,088,912		(970)			3.669	3.290	MON	9,173	9,173	11/03/2016	11/15/2049
23312V-AF-3	DBJPM 2016-C3 A5				1FM	5,664,945	97.4890	5,361,923	5,500,000	5,659,095		(5,851)			2.890	2.530	MON	13,246	52,983	07/26/2016	09/10/2049
254683-BV-6	DCENT 2016-A4 A4				1FE	12,998,881	98.8580	12,851,618	13,000,000	12,998,982		101			1.390	1.390	MON	8,031	42,163	09/14/2016	03/15/2022
29372E-BS-6	EFF 2016-2 A2				1FE	5,999,601	99.7160	5,983,014	6,000,000	5,999,687		86			1.740	1.740	MON	3,190	43,500	07/12/2016	02/22/2022
29429E-AD-3	CGCMT 2016-P4 A4				1FM	4,084,091	96.7560	3,879,920	4,010,000	4,082,566		(1,525)			2.902	2.670	MON	9,698	19,395	10/06/2016	07/10/2049
30291H-AE-7	FREMF 2013-K28 B				1FM	3,152,766	100.8220	3,115,421	3,090,000	3,151,569		(1,197)			3.493	3.090	MON	9,305	8,997	11/15/2016	06/25/2046
30291U-AN-8	FREMF 2014-K714 B				1FM	3,993,392	103.2780	3,945,250	3,820,000	3,987,881		(5,511)			3.848	2.690	MON	13,091	12,252	11/10/2016	01/25/2047
30291V-AE-6	FREMF 2013-K35 B				1FM	4,347,244	102.4780	4,222,102	4,120,000	4,343,292		(3,952)			3.941	2.990	MON	13,996	13,533	11/10/2016	08/25/2023
3136AJ-DU-7	FNA 2014-M2 A2				1	14,833,949	104.1680	14,286,641	13,715,000	14,730,276		(103,672)			3.513	2.280	MON	40,151	341,715	08/26/2016	12/25/2023
3136AQ-V8-0	FNA 2016-M1 A2				1	15,074,213	100.0940	15,014,235	15,000,000	15,065,741		(8,471)			2.939	2.850	MON	36,738	404,113	01/19/2016	01/25/2026
3136AR-5U-8	FNA 2016-M5 AB2				1	7,480,702	95.1540	7,136,558	7,500,000	7,481,123		422			2.375	2.380	MON	14,844	103,906	05/11/2016	04/25/2026
3137AP-P6-1	FHMS K018 A2				1	11,468,516	102.2810	11,204,927	10,955,000	11,379,751		(88,764)			2.789	1.800	MON	25,461	254,613	02/04/2016	01/25/2022
3137B1-U7-5	FHMS KS01 A2				1	11,799,384	100.0950	11,475,983	11,465,000	11,752,464		(46,920)			2.522	1.970	MON	24,096	233,674	02/25/2016	01/25/2023
3137BF-E9-8	FHMS K041 A2				1FE	15,319,258	102.9280	15,181,924	14,750,000	15,261,935		(57,323)			3.171	2.640	MON	38,977	389,769	01/27/2016	10/25/2024
3137BG-K2-4	FHMS K043 A2				1	20,937,453	82.0000	16,420,261	20,000,000	20,869,259		(68,194)			3.062	2.380	MON	51,033	409,287	08/11/2016	12/25/2024
3137BJ-P6-4	FHMS K046 A2				1	12,175,992	102.8310	11,722,825	11,400,000	12,132,397		(43,595)			3.205	2.300	MON	30,448	215,269	08/05/2016	03/25/2025
3137BL-AC-2	FHMS K048 A2				1	16,134,973	103.3220	15,188,349	14,700,000	16,073,772		(61,201)			3.284	2.020	MON	40,229	160,916	08/05/2016	06/25/2025
3137BL-MZ-8	FHMS K049 A2				1	17,271,291	101.1930	16,514,796	16,320,000	17,229,134		(42,156)			3.010	2.250	MON	40,936	251,536	08/16/2016	07/25/2025
3137BM-TX-4	FHMS K052 A2				1	21,720,126	102.1150	20,931,533	20,498,000	21,657,278		(62,847)			3.151	2.380	MON	53,824	372,847	08/16/2016	11/25/2025
3137BP-4K-2	FHMS K1R1 A2				1	12,359,316	99.2650	11,911,860	12,000,000	12,337,343		(21,973)			2.849	2.480	MON	28,490	199,430	05/02/2016	03/25/2026
3137BP-W2-1	FHMS K055 A2				1FE	11,329,098	98.0660	10,787,337	11,000,000	11,311,364		(17,734)			2.673	2.290	MON	24,503	147,015	06/08/2016	03/25/2026
3137BR-QJ-7	FHMS K057 A2				1	13,388,986	97.0940	12,622,285	13,000,000	13,378,678		(10,308)			2.570	2.190	MON	27,842	83,525	09/14/2016	07/25/2026
34528Q-EU-4	FORDF 2016-3 A1				1FE	9,998,277	98.9690	9,896,910	10,000,000	9,998,522		245			1.550	1.550	MON	6,889	59,847	07/19/2016	07/15/2021
34530Y-AE-3	FORDO 2015-C A4				1FE	1,500,176	100.1390	1,502,091	1,500,000	1,500,176					1.740	1.730	MON	1,160		12/27/2016	02/15/2021
361920-AA-2	GSMS 2012-TMSQ A				1FM	17,677,725	98.7610	17,497,540	17,717,000	17,678,534		808			3.007	3.030	MON	44,396	221,709	11/16/2016	12/10/2030
36197X-AP-9	GSMS 2013-GC12 AS				1FM	5,201,563	100.8010	5,040,090	5,000,000	5,196,206		(5,356)			3.375	2.680	MON	14,063	28,125	10/19/2016	06/10/2046
36251M-AD-3	GMALT 2016-3 A3				1FE	5,999,924	99.7060	5,982,360	6,000,000	5,999,933		8			1.610	1.610	MON	2,952	23,613	09/13/2016	12/20/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
43289V-AA-1	HILT 2016-SFP A				1FE	10,000,000	98.3400	9,834,040	10,000,000	9,999,966		(34)			2.828	2.820	MON	23,570	23,570	11/07/2016	11/05/2035
44217N-AC-0	HGMT 2015-HGLR A1A2				1FM	4,903,125	97.7270	4,886,390	5,000,000	4,913,374		8,890			3.086	3.320	MON	12,861	167,189	11/02/2015	03/05/2037
44421L-AA-0	HY 2016-10HY A				1FM	5,273,221	96.3450	4,932,895	5,120,000	5,268,274		(4,947)			2.835	2.480	MON	12,096	48,384	08/08/2016	08/10/2038
44421L-AE-2	HY 2016-10HY B				1FM	5,928,438	96.0350	5,522,013	5,750,000	5,922,712		(5,726)			2.976	2.610	MON	14,738	58,003	08/08/2016	08/10/2038
44421L-AG-7	HY 2016-10HY C				1FM	4,537,253	94.0930	4,234,185	4,500,000	4,536,018		(1,235)			2.976	2.870	MON	11,534	45,394	08/23/2016	08/10/2038
44929E-AD-7	HALST 2016-C A3				1FE	7,499,177	99.7140	7,478,588	7,500,000	7,499,310		134			1.490	1.490	MON	4,967	36,629	08/09/2016	02/18/2020
44929E-AE-5	HALST 2016-C A4				1FE	4,999,357	99.2630	4,963,180	5,000,000	4,999,439		82			1.650	1.650	MON	3,667	27,042	08/09/2016	07/15/2020
46634S-AC-9	JPMCC 2012-C6 A3				1FM	18,583,590	104.6150	18,759,562	17,932,000	18,408,956		(171,017)			3.507	2.470	MON	52,412	628,947	12/21/2015	05/15/2045
46637T-AA-8	JPMCC 2012-WLDN A				1FM	11,958,013	103.8970	11,697,550	11,258,740	11,890,151		(74,734)			3.905	1.820	MON	39,859	220,069	05/31/2016	05/05/2030
46637W-AF-0	JPMCC 2012-CBX AS				1FM	7,219,733	106.2770	7,184,386	6,760,000	7,150,449		(66,576)			4.270	3.080	MON	24,058	288,699	12/11/2015	06/15/2045
46638U-AK-2	JPMCC 2012-C8 B				1FM	10,421,680	103.0450	10,304,560	10,000,000	10,414,437		(7,242)			3.976	3.150	MON	33,139	28,168	12/01/2016	10/15/2045
46639J-AH-3	JPMCC 2013-C10 AS				1FM	15,652,344	101.4760	15,221,535	15,000,000	15,603,325		(49,019)			3.371	2.630	MON	42,144	252,862	10/18/2016	12/15/2047
46645F-AG-5	JPMCC 2015-UES B				1FM	5,150,000	102.1720	5,108,615	5,000,000	5,114,920		(29,792)			3.386	2.710	MON	14,112	169,340	10/07/2015	09/05/2032
46645J-AD-4	JPMBB 2015-C33 A4				1FM	10,299,960	103.9090	10,390,990	10,000,000	10,270,471		(27,229)			3.769	3.390	MON	31,414	376,970	11/17/2015	12/15/2048
46645U-AX-5	JPMCC 2016-JP4 AS				1FE	7,209,972	103.2750	7,229,313	7,000,000	7,209,534		(438)			3.870	3.490	MON	22,577		12/05/2016	12/15/2049
46645U-AY-3	JPMCC 2016-JP4 B				1FE	7,724,970	102.6950	7,702,148	7,500,000	7,724,510		(461)			4.052	3.670	MON	25,329		12/05/2016	12/15/2049
46646G-AA-5	JPMCC 2016-NINE A				1FM	12,246,096	96.9090	11,629,152	12,000,000	12,240,259		(5,837)			2.854	2.610	MON	29,492	86,574	09/12/2016	10/06/2038
47788N-AC-2	JDOT 2016-B A3				1FE	4,999,602	99.5230	4,976,175	5,000,000	4,999,670		68			1.250	1.250	MON	2,778	23,958	07/19/2016	06/15/2020
58768M-AC-5	MBALT 2016-B A3				1FE	7,499,976	99.7270	7,479,593	7,500,000	7,499,978		2			1.350	1.350	MON	4,500	13,781	10/18/2016	08/15/2019
58768M-AD-3	MBALT 2016-B A4				1FE	3,999,642	99.3200	3,972,812	4,000,000	3,999,670		28			1.520	1.520	MON	2,702	8,276	10/18/2016	06/15/2022
61691A-BL-6	MSC 2015-UBS8 A4				1FM	9,269,637	104.7560	9,428,040	9,000,000	9,244,062		(24,533)			3.809	3.430	MON	28,568	342,810	12/02/2015	12/15/2048
61691B-AA-9	MSCBB 2016-MART A				1FM	16,899,932	97.7680	16,522,826	16,900,000	16,899,339		(594)			2.200	2.180	MON	30,989	92,967	09/15/2016	09/13/2031
61691B-AG-6	MSCBB 2016-MART B				1FM	6,999,972	96.9910	6,789,426	7,000,000	6,999,698		(274)			2.479	2.460	MON	14,466	43,397	09/15/2016	09/13/2031
61691C-AA-7	MSCCG 2016-SNR A				1FE	7,999,812	99.6260	7,970,120	8,000,000	7,999,748		(64)			3.348	3.310	MON	22,320		11/28/2016	11/15/2034
61691G-AV-2	MSBAM 2016-C32 AS				1FE	10,299,440	102.3680	10,236,830	10,000,000	10,298,754		(686)			3.994	3.610	MON	33,283		12/06/2016	12/15/2049
61766E-BB-0	MSBAM 2016-C29 A2				1FM	5,149,813	101.6770	5,083,870	5,000,000	5,129,429		(20,384)			2.786	2.100	MON	11,608	81,258	04/22/2016	05/15/2049
61766E-BE-4	MSBAM 2016-C29 A4				1FM	5,149,732	100.1840	5,009,220	5,000,000	5,140,616		(9,116)			3.325	2.950	MON	13,854	96,979	04/22/2016	05/15/2049
61767F-BA-8	MSC 2016-UB11 A4				1FM	13,393,979	96.4200	12,534,600	13,000,000	13,381,317		(12,663)			2.782	2.420	MON	30,138	120,553	08/23/2016	08/15/2049
65474V-AL-5	NMOTR 2016-A A2				1FE	13,498,078	99.3670	13,414,545	13,500,000	13,498,368		291			1.540	1.540	MON	9,240	84,315	07/12/2016	06/15/2021
65477X-AD-6	NALT 2016-B A3				1FE	12,998,922	99.7880	12,972,505	13,000,000	12,999,061		139			1.500	1.500	MON	8,667	45,500	09/13/2016	07/15/2019
68784U-AB-8	OSCAR 2016-2A A2A				1FE	6,999,133	99.9400	6,995,800	7,000,000	6,999,304		171			2.310	2.310	MON	7,187	35,035	09/14/2016	11/15/2019
69640G-AA-3	PCT 2016-PLSD A				1FM	10,000,000	99.6060	9,960,600	10,000,000	10,000,000					2.712	2.700	MON	16,579	180,865	04/20/2016	04/13/2033
82510W-AA-8	SHOPS 2016-CSTL A				1FM	10,299,960	97.6300	9,763,040	10,000,000	10,288,066		(11,894)			3.125	2.770	MON	26,046	130,229	06/24/2016	07/05/2036
90117P-AC-9	AOTA 2015-1211 A1A2				1FM	12,514,238	104.7240	12,577,388	12,010,000	12,468,000		(37,266)			3.900	3.370	MON	39,038	429,250	06/20/2016	08/10/2035
90349D-AN-2	UBSBB 2012-C3 B				1FM	6,317,578	105.1590	6,309,546	6,000,000	6,275,029		(42,549)			4.365	3.450	MON	21,825	240,075	01/08/2016	08/10/2049
91823A-AA-9	VBTOW 2016-1A C				1FE	17,473,291	98.6890	17,152,218	17,380,000	17,466,209		(7,082)			3.065	2.940	MON	72,205	197,420	10/26/2016	06/15/2046
92890N-AW-9	WFRBS 2012-C10 AS				1FM	20,142,188	100.1330	20,026,680	20,000,000	20,121,078		(20,567)			3.241	3.100	MON	54,017	594,183	01/28/2016	12/15/2045
94988H-AC-5	WFCM 2012-LC5 A3				1FM	6,194,063	101.7640	6,105,888	6,000,000	6,163,873		(30,189)			2.918	2.010	MON	14,590	102,130	05/23/2016	10/15/2045
95000F-AT-3	WFCM 2016-C35 A4				1FM	7,724,940	97.1900	7,289,250	7,500,000	7,716,088		(8,852)			2.931	2.570	MON	18,319	91,594	07/15/2016	07/15/2048
95000G-AY-0	WFCM 2016-BNK1 A3				1FM	7,209,790	95.5870	6,691,090	7,000,000	7,202,531		(7,259)			2.652	2.300	MON	15,470	61,880	08/04/2016	08/15/2049
95000L-AZ-6	WFCM 2016-C33 A4				1FM	6,698,301	101.3620	6,588,543	6,500,000	6,684,624		(13,677)			3.426	3.050	MON	18,558	167,018	03/22/2016	03/15/2059
95000M-BR-1	WFCM 2016-C36 AS				1FM	3,089,937	97.3820	2,921,472	3,000,000	3,088,633		(1,304)			3.419	3.050	MON	8,548	8,548	10/21/2016	11/15/2059
95000P-AE-4	WFCM 2016-C37 A5				1FE	6,694,701	103.5200	6,728,800	6,500,000	6,694,292		(409)			3.794	3.410	MON	20,551		12/09/2016	12/15/2049
95000P-AG-9	WFCM 2016-C37 AS				1FE	6,179,790	103.5200	6,211,200	6,000,000	6,179,421		(369)			4.017	3.630	MON	20,090		12/09/2016	12/15/2049
96328D-AT-1	WHLS 2016-1A A2				1FE	5,499,553	99.5600	5,475,811	5,500,000	5,499,640		87			1.590	1.590	MON	2,672	31,579	08/02/2016	05/20/2025
380881-CP-5	GCCT 2015-2A A		A		1FE	20,276,563	99.3400	19,868,040	20,000,000	20,255,397		(21,166)			2.020	1.620	MON	17,956	101,000	09/15/2016	04/15/2022
380881-DN-9	GCCT 2016-5A A		A		1FE	16,495,365	98.9260	16,322,873	16,500,000	16,495,789		424			1.600	1.600	MON	11,733	62,333	09/13/2016	09/15/2021
81378B-AD-1	SSTRT 2016-1A A3		A		1FE	9,500,000	99.4160	9,444,577	9,500,000	9,500,000					1.524	1.520	MON	2,413	26,141	10/14/2016	03/25/2020
03328W-AE-8	ANCHC 2016-9A C		D		1FE	3,750,000	99.4630	3,729,878	3,750,000	3,750,000					3.750	3.740	JAJO	9,377		11/08/2016	01/15/2029
033290-AN-7	ANCHC 2012-1A A2R		D		1FE	7,000,000	99.7380	6,981,729	7,000,000	7,000,000					3.121	2.960	JAJO	46,136		09/22/2016	01/13/2027
033290-AQ-0	ANCHC 2012-1A BR		D		1FE	7,000,000	100.7420	7,051,950	7,000,000	7,000,000					3.721	3.560	JAJO	55,469		09/22/2016	01/13/2027
036011-AB-0	ANNSA 2016-2A B		C		1FE	14,952,000	99.7010	14,955,284	15,000,000	14,954,494		2,494			2.885	2.930	JAJO	165,942		07/12/2016	07/20/2028
036011-AC-8	ANNSA 2016-2A C		C		1FE	7,000,000	99.7010	6,979,125	7,000,000	7,000,000					3.685	3.680	JAJO	98,906		07/12/2016	07/20/2028
04015W-AE-4	ARES 2016-39A B		D		1FE	8,500,000	100.5950	8,550,618	8,500,000	8,500,000					2.881	2.870	JAJO	51,030	52,752	06/22/2016	07/18/2028
04015W-AJ-3	ARES 2016-39A C		D		1FE	7,000,000	101.2240	7,085,684	7,000,000	7,000,000					3.631	3.620	JAJO	52,962	55,547	06/22/2016	07/18/2028
06759Y-AE-5	BABSN 2016-3A B		D		1FE	8,208,750	99.4970	8,167,506	8,208,750	8,208,750					3.390	3.380	JAJO	18,552		10/28/2016	01/15/2028
08181B-AL-3	BSP 2016-9A C		D		1FE	4,000,000	99.8720	3,994,889	4,000,000	4,000,000					3.831	3.820	JAJO	31,075	39,658	06/16/2016	07/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
09628W-AC-6	BLUEM 2016-2A A2		C		1FE	8,000,000	100.6390	8,051,178	8,000,000	8,000,000					2.700	2.690	FMAN	73,202		07/21/2016	08/20/2028
09628W-AE-2	BLUEM 2016-2A B		C		1FE	8,000,000	100.9760	8,078,108	8,000,000	8,000,000					3.400	3.390	FMAN	92,179		07/21/2016	08/20/2028
12550A-AQ-9	CIFC 2014-5A BR		D		1FE	10,000,000	100.0080	10,000,889	10,000,000	10,000,000					2.880	2.850	JAJO	60,333		10/07/2016	01/17/2027
13876V-AC-9	CANYC 2016-2A B		D		1FE	5,000,000	100.3810	5,019,053	5,000,000	5,000,000					2.880	2.870	JAJO	30,400		08/08/2016	10/15/2028
26249K-AM-3	DRSLF 2014-36A CR		D		1FE	10,039,368	100.1000	10,010,000	10,000,000	10,039,212		(156)			3.936	3.850	JAJO	12,029		12/07/2016	01/15/2028
44931N-AC-5	ICG 2016-1A A2		D		1FE	7,000,000	100.2740	7,019,226	7,000,000	7,000,000					2.921	2.910	JAJO	70,429		07/26/2016	07/29/2028
44931N-AE-1	ICG 2016-1A B		D		1FE	6,000,000	100.1100	6,006,651	6,000,000	6,000,000					3.721	3.710	JAJO	76,901		07/26/2016	07/29/2028
47048J-AC-7	JTWN 2016-9A A2		D		1FE	13,600,000	99.0820	13,475,197	13,600,000	13,600,000					2.820	2.810	JAJO	115,056		08/11/2016	10/20/2028
47048J-AE-3	JTWN 2016-9A B		D		1FE	5,200,000	98.8760	5,141,583	5,200,000	5,200,000					3.520	3.510	JAJO	54,912		08/11/2016	10/20/2028
47049B-AQ-9	JTWN 2012-1A BR		D		1FE	4,987,500	99.4630	4,973,171	5,000,000	4,987,580		80			4.130	3.820	FMAN	28,882		11/29/2016	11/05/2028
67591E-AC-7	OCT28 2016-1A B1		D		1FE	18,000,000	99.2820	17,870,830	18,000,000	18,000,000					2.681	2.680	JAJO	92,521		09/08/2016	10/24/2027
88433B-AC-1	WINDR 2016-2A B		D		1FE	8,500,000	99.7140	8,475,702	8,500,000	8,500,000					2.785	2.780	FMAN	23,023		09/27/2016	11/01/2028
94949L-AE-0	WELF 2016-2A B		D		1FE	11,000,000	100.0840	11,009,286	11,000,000	11,000,000					3.856	3.850	JAJO	69,528		09/28/2016	10/20/2028
46643P-BJ-8	JPMBB 2014-C25 AS				1FM	10,420,117	104.5580	10,455,880	10,000,000	10,360,119		(41,247)			4.065	3.510	MON	33,876	406,510	07/30/2015	11/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,955,526,542	XXX	1,931,149,630	1,903,897,005	1,941,792,306		(6,024,660)			XXX	XXX	XXX	5,934,929	42,936,183	XXX	XXX
03789X-AA-6	DIN 2014-1 A2				2AM	5,000,000	98.9340	4,946,700	5,000,000	5,000,000					4.277	4.270	MJSD	15,445	213,850	08/13/2014	09/05/2044
05377R-BN-3	AESOP 2014-1A A				1FE	4,997,727	99.7590	4,987,955	5,000,000	4,998,943		432			2.460	2.460	MON	3,758	123,000	02/05/2014	07/20/2020
05577@-AG-5	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	2,322,700	112.9250	2,622,909	2,322,700	2,322,700					6.550	6.540	FA	52,825	152,137	03/05/2009	02/26/2021
05577@-AH-3	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	2,235,464	112.9250	2,524,398	2,235,464	2,235,464					6.550	6.540	FA	50,841	146,423	03/05/2009	02/26/2021
05577@-AJ-9	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	684,690	112.9250	773,187	684,690	684,690					6.550	6.540	FA	15,572	44,847	03/05/2009	02/26/2021
05577@-AK-6	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	702,939	112.9250	793,794	702,939	702,939					6.550	6.540	FA	15,987	46,042	03/05/2009	02/26/2021
05577@-AM-2	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	283,032	112.9250	319,614	283,032	283,032					6.550	6.540	FA	6,437	18,539	03/05/2009	02/26/2021
06742L-AE-3	DROCK 2014-3 A				1FE	9,497,375	101.1490	9,609,184	9,500,000	9,498,534		516			2.410	2.410	MON	10,176	228,950	09/12/2014	07/15/2022
10117@-AA-5	BOSTONIA WAG TRUST 2009-1				2	2,328,617	103.6290	2,303,565	2,222,897	2,250,134		(31,528)			6.942	6.250	MON	2,941	151,255	08/07/2009	11/25/2018
10623*-AA-4	BRAZOS SANDY CREEK ELEC. COOPERATIVE INC				1	14,662,500	118.7220	17,407,613	14,662,500	14,662,500					6.540	6.540	JD	2,664	958,927	09/23/2009	06/30/2024
126650-BP-4	CVS PASS-THROUGH TRUST				2FE	16,883,442	112.1090	18,487,668	16,490,695	16,762,347		(35,123)			6.036	5.720	MON	58,064	995,432	09/10/2010	12/10/2028
21079N-AA-9	CONTL AIRLINES 2007-1				1FE	67,146	110.5000	74,197	67,146	67,146					5.983	5.980	AO	803	4,017	03/27/2007	04/19/2022
233046-AD-3	DNKN 2015-1A A2II				2AM	9,825,000	100.1400	9,838,814	9,825,000	9,825,000					3.980	3.970	FMAN	44,535	391,035	01/22/2015	02/20/2045
25755T-AC-4	DPABS 2012-1A A2			2	2AM	5,820,000	101.9960	5,936,185	5,820,000	5,820,000					5.216	5.210	JAJO	55,655	303,571	03/06/2012	01/25/2042
31953*-AJ-1	UNION PACIFIC RAILROAD				1	3,314,287	108.0370	3,580,656	3,314,287	3,314,287					5.470	5.460	JJ	90,142	181,291	05/01/2007	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD				1	3,085,715	108.0870	3,335,257	3,085,715	3,085,715					5.470	5.470	JJ	72,204	168,789	05/01/2007	11/15/2022
31953*-AL-6	BNSF RAILWAY COMPANY (LESSEE)				1	2,459,949	114.4500	2,815,411	2,459,949	2,459,949					5.960	5.960	MN	18,734	146,613	10/22/2007	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY (LESSEE)				1	249,544	114.4500	285,603	249,544	249,544					5.960	5.960	MN	1,900	14,873	10/22/2007	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY (LESSEE)				1	1,554,990	114.4500	1,779,686	1,554,990	1,554,990					5.960	5.960	MN	11,842	92,696	10/22/2007	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY (LESSEE)				1	628,591	114.4500	719,423	628,591	628,591					5.960	5.960	MN	4,787	37,464	10/22/2007	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY (LESSEE)				1	840,985	114.4500	962,507	840,985	840,985					5.960	5.960	MN	92,604	50,123	10/22/2007	10/15/2027
31953*-AR-3	BNSF RAILWAY COMPANY (LESSEE)				1	736,440	114.4500	842,856	736,440	736,440					5.960	5.960	MN	5,608	43,892	09/25/2007	12/13/2027
344868-AA-2	FOOTBALL TRUST V				1FE	11,000,000	109.2850	12,021,350	11,000,000	11,000,000					5.350	5.350	OCT	143,856	598,308	03/24/2010	10/05/2020
34487*-AA-9	NFL FOOTBALL TRUST IV				1FE	7,000,000	107.0200	7,491,400	7,000,000	7,000,000					6.110	6.190	NOV	494,231	434,828	10/09/2009	11/12/2018
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH TRUST				2	7,214,720	116.3330	8,393,100	7,214,720	7,214,720					8.000	8.000	JJ	286,986	577,222	08/06/2009	01/02/2024
41242*-AJ-1	HARDWOOD FUNDING, LLC				1FE	15,000,000	109.4040	16,410,600	15,000,000	15,000,000					5.670	5.670	JD	56,700	852,863	05/12/2010	06/08/2020
49238#-AA-5	KERR-MCGEE/BOOMVANG PLATFORM				2	326,869	101.3670	331,338	326,869	326,869					7.370	7.360	JJ	10,105	24,090	10/18/2001	01/30/2019
49238#-AB-3	KERR-MCGEE/BOOMVANG PLATFORM				2	324,765	101.3410	329,120	324,765	324,765					7.370	7.360	JJ	10,039	23,935	10/01/2010	01/30/2019
501673-AA-5	LAAF 1 A			2	2AM	2,626,730	108.6300	2,853,417	2,626,730	2,626,730					7.656	7.650	JD	8,938	201,102	04/13/1999	12/15/2026
60527T-A*-5	MISSISSIPPI BUS(MS PR)				2	2,503,520	117.0140	2,340,280	2,000,000	2,354,558		(67,429)			7.130	3.120	AO	106,554	71,300	10/01/2014	10/20/2021
63615#-AD-3	NATIONAL FOOTBALL LEAGUE				1FE	10,593,451	110.4640	11,701,950	10,593,451	10,593,451					5.600	5.600	AO	125,238	593,233	01/25/2008	02/27/2024
73020*-AC-7	PNG COMPANIES LLC				2	15,000,000	105.9730	15,895,950	15,000,000	15,000,000					5.530	5.530	FA	288,021	829,500	02/12/2010	02/26/2020
877280-AA-5	TAYLOR STREET CO LLC				3AM	489,698	104.6500	502,320	480,000	482,362		(1,002)			6.460	6.010	MS	10,336	31,008	01/11/1999	03/01/2019
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL C PRIV PLACE				2	8,594,530	111.8660	9,571,049	8,555,816	8,580,819		(3,032)			6.250	6.210	MON	44,562	537,414	05/04/2004	02/01/2028
95058X-AB-4	WEN 2015-1A A2II				2AM	9,875,000	98.7970	9,756,283	9,875,000	9,875,000					4.080	4.070	MJSD	17,907	402,900	05/19/2015	06/15/2045
96928#-AH-6	WILLIAM BLAIR & COMPANY SERIES 2006-A				2Z	5,486,595	114.3260	6,272,605	5,486,595	5,486,595					6.130	6.130	MON	14,948	336,328	11/03/2005	01/15/2032
97181#-HG-1	WILMINGTON TRUST CO (BORDERS) PVT PLC				6	58,970	0.0000		58,916						0.000	0.000	MON			05/31/2011	03/01/2016
97181#-KV-4	UNION PACIFIC RAILROAD				1	2,795,970	110.4460	3,088,037	2,795,970	2,795,970					5.360	5.360	JJ	74,516	149,864	03/30/2005	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD				1	1,730,520	110.3940	1,910,390	1,730,520	1,730,520					5.360	5.360	JJ	46,120	92,756	03/30/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD				1	1,380,136	110.2820	1,522,042	1,380,136	1,380,136					5.360	5.360	JJ	36,782	73,975	03/30/2005	07/02/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97181#-LA-9	UNION PACIFIC RAILROAD				1	909,289	110.2780	1,002,746	909,289	909,289					5.380	5.380	JJ	24,324	48,920	03/30/2005	07/02/2028
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVELOPMENT LTD		D		2	21,328,368	108.2380	23,152,728	21,390,573	21,334,461		6,093			6.090	6.170	JJ	651,343	1,258,151	02/11/2016	01/01/2023
Q1296#-AB-5	VICINITY CENTRES		D		1	12,000,000	100.3580	12,042,960	12,000,000	12,000,000					5.380	5.380	FA	258,240	657,600	12/07/2006	02/07/2017
Q7397#-AP-9	PRATT FINANCE PTY LTD		D		2AM	10,000,000	113.1690	11,316,900	10,000,000	10,000,000					6.250	6.250	FMAN	98,958	771,740	11/18/2010	11/04/2026
161571-HE-7	CHAIT 2016-A4 A4				1FE	21,997,365	98.1510	21,593,396	22,000,000	21,997,643		278			1.490	1.490	MON	14,569	125,657	07/27/2016	07/15/2022
87342R-AA-2	BELL 2016-1A A2I				2AM	9,975,000	100.3620	10,011,159	9,975,000	9,975,000					3.832	3.830	FMAN	38,224	205,986	05/04/2016	05/25/2046
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						266,392,629	XXX	284,458,302	265,411,914	265,972,818		(130,795)			XXX	XXX	XXX	3,495,021	13,412,446	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						30,788,369,435	XXX	31,537,329,551	30,425,823,790	30,662,458,341	(3,643,597)	(22,274,728)		(24,119,042)	XXX	XXX	XXX	322,451,453	1,150,011,804	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPER				2FE	25,525,761	94.0530	21,632,190	23,000,000	23,000,000		(321,012)			4.593	2.210	FMAN	179,017	2,191,942	06/13/2013	08/01/2066
677412-AF-5	OHIO NATIONAL LIFE INS				1FE	10,133,310	118.0250	11,802,560	10,000,000	10,125,671		(1,931)			6.875	6.760	JD	30,556	687,500	07/27/2012	06/15/2042
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						35,659,071	XXX	33,434,750	33,000,000	33,125,671		(322,943)			XXX	XXX	XXX	209,573	2,879,442	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I				1FE	9,838,950	114.5000	11,450,000	10,000,000	9,845,302		817			6.613	6.720	JJ	304,933	661,300	02/06/2007	12/15/2055
59156R-AE-8	METLIFE INC				1FE	5,395,500	125.5910	6,279,560	5,000,000	5,291,232		(10,737)			6.500	5.930	JD	14,444	325,000	03/06/2003	12/15/2032
98877C-AA-5	ZFS FINANCE USA TRUST V				1FE	10,195,618	100.2650	10,026,500	10,000,000	10,011,248		(36,416)			6.500	6.110	MN	93,889	650,000	04/20/2011	05/09/2037
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						25,430,068	XXX	27,756,060	25,000,000	25,147,782		(46,336)			XXX	XXX	XXX	413,266	1,636,300	XXX	XXX
4899999. Total - Hybrid Securities						61,089,139	XXX	61,190,810	58,000,000	58,273,453		(369,279)			XXX	XXX	XXX	622,839	4,515,742	XXX	XXX
24272#-AA-5	DEASIL LAND PARTNERS LLC				5*S	8,023,779	100.0000	8,023,779	8,023,779	8,023,779					8.000	7.990	MON	109,035	643,661	01/15/2015	01/15/2030
58940*-AA-9	MERCURY LAND PARTNERS CORPORATE				5*S	6,101,182	100.0000	6,101,182	6,101,182	6,101,182					8.000	8.000	MON	42,792	445,608	12/15/2015	09/04/2030
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						14,124,961	XXX	14,124,961	14,124,961	14,124,961					XXX	XXX	XXX	151,827	1,089,269	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						14,124,961	XXX	14,124,961	14,124,961	14,124,961					XXX	XXX	XXX	151,827	1,089,269	XXX	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE				2	121,281,835	117.1800	69,136,200	590,000	70,846,009					0.000	0.000			2,936,463	04/29/2016	
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF				4	107,904,638	8,655.0000	118,054,200	1,364,000	107,904,638					0.000	0.000		78,912	5,929,894	03/18/2015	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						229,186,473	XXX	187,190,400	1,954,000	178,750,647					XXX	XXX	XXX	78,912	8,866,357	XXX	XXX
6099999. Subtotal - SVO Identified Funds						229,186,473	XXX	187,190,400	1,954,000	178,750,647					XXX	XXX	XXX	78,912	8,866,357	XXX	XXX
7799999. Total - Issuer Obligations						31,781,003,457	XXX	32,678,522,468	31,216,771,994	31,631,239,177	(3,643,597)	(36,155,209)		(24,119,042)	XXX	XXX	XXX	347,444,159	1,198,048,584	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,383,513,363	XXX	1,410,461,530	1,465,397,377	1,393,862,444		5,218,873			XXX	XXX	XXX	2,849,462	31,663,718	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,966,138,042	XXX	1,941,789,706	1,914,447,005	1,952,377,927		(6,031,386)			XXX	XXX	XXX	5,963,783	43,282,434	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						291,822,697	XXX	312,214,362	290,411,914	291,120,600		(177,131)			XXX	XXX	XXX	3,908,287	15,048,746	XXX	XXX
8199999. Total - SVO Identified Funds						229,186,473	XXX	187,190,400	1,954,000	178,750,647					XXX	XXX	XXX	78,912	8,866,357	XXX	XXX
8399999 - Total Bonds						35,651,664,032	XXX	36,530,178,466	34,888,982,290	35,447,350,795	(3,643,597)	(37,144,853)		(24,119,042)	XXX	XXX	XXX	360,244,603	1,296,909,839	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
65339F-84-6	NEXTERA ENERGY INC MAND PS 09/0			283,000.000	50.00	0.000	14,500,589	57.500	16,272,500	14,500,589		901,497							P2A	09/24/2015
EMONEY-12-7	EMONEY PREFER STK			10.000	100.00	0.000	25,986,092	2,598,609.000	33,866,936	25,986,092		30							P6*U	03/31/2015
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							40,486,681	XXX	50,139,436	40,486,681		901,527							XXX	XXX
8999999 - Total Preferred Stocks							40,486,681	XXX	50,139,436	40,486,681		901,527							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001055-10-2	AFLAC INC.			1,563.000	108,785	69.600	108,785	87,787		2,563		14,914		14,914		L	12/27/2016
00130H-10-5	AES CORP.			2,525.000	29,341	11.620	29,341	32,773		1,085		5,029		5,029		L	12/27/2016
001502-93-9	NEW MILLENNIUM HOLDCO INC			148,373.000	176,267	1.188	176,267					176,267		176,267		L	01/06/2016
00206R-10-2	AT&T, INC.			23,531.000	1,000,773	42.530	1,000,773	832,295		43,902		185,448		185,448		L	12/27/2016
002824-10-0	ABBOTT LABORATORIES			5,641.000	216,671	38.410	216,671	228,569		5,696		(35,531)		(35,531)		L	12/27/2016
00287Y-10-9	ABBVIE INC			6,227.000	389,935	62.620	389,935	349,510		13,730		20,342		20,342		L	12/27/2016
00507V-10-9	ACTIVISION BLIZZARD INC			2,620.000	94,608	36.110	94,608	85,461		485		(5,152)		(5,152)		L	12/27/2016
00508Y-10-2	ACTUITY BRANDS INC			164.000	37,861	230.860	37,861	42,551		43		(4,690)		(4,690)		L	06/08/2016
00724F-10-1	ADOBE SYSTEMS INC			1,905.000	196,120	102.950	196,120	121,997				16,689		16,689		L	12/27/2016
00751Y-10-6	ADVANCED AUTO PARTS INC			282.000	47,692	169.120	47,692	48,209	16	69		5,013		5,013		L	12/27/2016
00817Y-10-8	AETNA INC - NEW			1,344.000	166,669	124.010	166,669	112,527		1,301		20,546		20,546		L	12/27/2016
008252-10-8	AFFILIATED MANAGERS GROUP INC..			210.000	30,513	145.300	30,513	41,486				(2,890)		(2,890)		L	12/27/2016
00846U-10-1	AGILENT TECHNOLOGIES INC.			1,243.000	56,631	45.560	56,631	40,993	164	423		4,581		4,581		L	12/27/2016
009158-10-6	AIR PRODUCTS AND CHEMICALS IN			832.000	119,658	143.820	119,658	90,764	716	2,450		15,589		15,589		L	12/27/2016
00971T-10-1	AKAMAI TECHNOLOGIES			659.000	43,942	66.680	43,942	36,137				9,259		9,259		L	12/22/2015
011659-10-9	ALASKA AIRGROUP INC			467.000	41,437	88.730	41,437	31,009		257		10,428		10,428		L	06/08/2016
012653-10-1	ALBEMARLE CORP			431.000	37,100	86.080	37,100	32,799	128			4,301		4,301		L	12/27/2016
015351-10-9	ALEXION PHARMACEUTICALS INC.			859.000	105,099	122.350	105,099	125,647				(57,304)		(57,304)		L	12/27/2016
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STK			221.000	50,499	228.500	50,499	58,761		115		(10,623)		(10,623)		L	08/27/2015
018802-10-8	ALLIANT ENERGY CORP			871.000	33,002	37.890	33,002	32,733		249		269		269		L	12/27/2016
020002-10-1	ALLSTATE CORP			1,411.000	104,583	74.120	104,583	75,202	462	1,938		16,838		16,838		L	12/27/2016
02079K-10-7	ALPHABET INC-CL-C			1,137.000	877,559	771.820	877,559	560,154				14,192		14,192		L	12/27/2016
02079K-30-5	ALPHABET, INC.			1,134.000	898,638	792.450	898,638	616,015				15,917		15,917		L	12/27/2016
02209S-10-3	ALTRIA GROUP INC.			7,473.000	505,324	67.620	505,324	332,052	4,463	17,895		68,362		68,362		L	12/27/2016
023135-10-6	AMAZON.COM INC.			1,511.000	1,133,054	749.870	1,133,054	592,804				106,100		106,100		L	12/27/2016
023608-10-2	AMEREN CORP.			929.000	48,735	52.460	48,735	35,875		1,550		8,317		8,317		L	12/27/2016
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK			1,982.000	92,540	46.690	92,540	91,608		790		8,739		8,739		L	06/08/2016
025537-10-1	AMERICAN ELECTRIC POWER			1,884.000	118,617	62.960	118,617	100,507		4,158		8,473		8,473		L	12/27/2016
025816-10-9	AMERICAN EXPRESS			2,947.000	218,314	74.080	218,314	211,929		3,495		13,416		13,416		L	06/08/2016
026874-78-4	AMERICAN INTERNATIONAL GROUP			3,740.000	244,259	65.310	244,259	191,971		4,778		12,633		12,633		L	06/08/2016
03027X-10-0	AMERICAN TOWER CORP CL A			1,631.000	172,364	105.680	172,364	146,795	922	3,489		13,653		13,653		L	12/27/2016
030420-10-3	AMERICAN WATER WORKS CO INC			682.000	49,350	72.360	49,350	47,301		746		2,048		2,048		L	12/27/2016
03073E-10-5	AMERISOURCEBERGEN CORP.			641.000	50,120	78.190	50,120	49,791		888		(16,358)		(16,358)		L	08/27/2015
03076C-10-6	AMERIPRISE FINANCIAL, INC			606.000	67,230	110.940	67,230	55,083		1,770		2,739		2,739		L	08/27/2015
031100-10-0	AMETEK INC			880.000	42,768	48.600	42,768	45,078		317		(4,391)		(4,391)		L	09/30/2015
031162-10-0	AMGEN INC			2,850.000	416,699	146.210	416,699	362,688		11,191		(45,311)		(45,311)		L	12/27/2016
032095-10-1	AMPHENOL CORP. - CL A			1,182.000	79,430	67.200	79,430	52,842	185	686		17,149		17,149		L	12/27/2016
032511-10-7	ANADARKO PETROLEUM CORP			2,141.000	149,292	69.730	149,292	164,903		379		39,747		39,747		L	12/27/2016
032654-10-5	ANALOG DEVICES INC			1,180.000	85,692	72.620	85,692	58,808		1,940		19,939		19,939		L	12/27/2016
03674X-10-6	ANTERO RESOURCES CORP. COMMON STK			98,250.000	2,323,613	23.650	2,323,613	2,832,132				(434,113)		(434,113)		L	05/02/2016
036752-10-3	ANTHEM INC			1,009.000	145,064	143.770	145,064	104,050		2,532		4,311		4,311		L	12/27/2016
037411-10-5	APACHE CORP			1,453.000	92,222	63.470	92,222	88,215		1,404		26,527		26,527		L	12/27/2016
03748R-10-1	APARTMENT INVT & MGMT CO - A			601.000	27,315	45.450	27,315	20,960		764		3,163		3,163		L	12/27/2016
037833-10-0	APPLE INC.			20,434.000	2,366,666	115.820	2,366,666	1,703,797		45,399		216,646		216,646		L	06/08/2016
038222-10-5	APPLIED MATERIALS INC			4,141.000	133,630	32.270	133,630	65,925		1,732		55,184		55,184		L	12/27/2016
039483-10-2	ARCHER-DANIELS-MIDLAND CO			2,198.000	100,339	45.650	100,339	84,741		2,623		19,544		19,544		L	06/08/2016
03965L-10-0	ARCONIC INC			1,680.000	31,147	18.540	31,147	36,283		148		(5,136)		(5,136)		L	12/27/2016
04621X-10-8	ASSURANT INC			219.000	20,336	92.860	20,336	12,959		445		2,698		2,698		L	08/27/2015
052769-10-6	AUTODESK INC			751.000	55,582	74.010	55,582	33,848				9,823		9,823		L	08/27/2015
053015-10-3	AUTOMATIC DATA PROCESSING			1,728.000	177,604	102.780	177,604	116,559	972	3,872		30,798		30,798		L	12/27/2016
05329W-10-2	AUTONATION, INC.			252.000	12,260	48.650	12,260	13,805				(2,775)		(2,775)		L	09/30/2015
053332-10-2	AUTOZONE INC			113.000	89,246	789.790	89,246	60,687				5,410		5,410		L	08/27/2015
053484-10-1	AVALON BAY COMMUNITIES INC			526.000	93,181	177.150	93,181	80,307	710	2,865		(3,514)		(3,514)		L	12/27/2016
053611-10-9	AVERY-DENNISON CORP			337.000	23,664	70.220	23,664	16,303		539		2,548		2,548		L	08/27/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
054937-10-7	BB&T CORPORATION			3,109.000	146,185	47.020	146,185	108,534		3,460		28,542		28,542		L	12/27/2016
057224-10-7	BAKER HUGHES INC.			1,621.000	105,316	64.970	105,316	78,383		1,095		30,482		30,482		L	06/08/2016
058498-10-6	BALL CORP			669.000	50,222	75.070	50,222	39,219		287		888		888		L	12/27/2016
060505-10-4	BANK OF AMERICA CORP.			38,721.000	855,734	22.100	855,734	544,849		9,578		202,899		202,899		L	12/27/2016
064058-10-0	BANK OF NEW YORK MELLON CORP			4,051.000	191,936	47.380	191,936	135,464		2,896		24,821		24,821		L	12/27/2016
067383-10-9	BARD (C.R.) INC			274.000	61,557	224.660	61,557	37,762		274		9,650		9,650		L	08/27/2015
071813-10-9	BAXTER INTERNATIONAL INC			1,876.000	83,182	44.340	83,182	71,595	268	988		11,359		11,359		L	09/14/2016
075887-10-9	BECTON DICKINSON & CO			813.000	134,592	165.550	134,592	98,511		2,132		8,953		8,953		L	12/27/2016
075896-10-0	BED BATH & BEYOND INC.			578.000	23,490	40.640	23,490	38,057	72	145		(4,399)		(4,399)		L	08/27/2015
084670-70-2	BERKSHIRE HATHAWAY INC-CL B			7,276.000	1,185,842	162.980	1,185,842	889,239				215,113		215,113		L	12/27/2016
086516-10-1	BEST BUY COMPANY INC			1,050.000	44,804	42.670	44,804	34,146		1,649		12,831		12,831		L	09/30/2015
09062X-10-3	BIOGEN INC			833.000	236,222	283.580	236,222	216,282				(18,509)		(18,509)		L	12/27/2016
09247X-10-1	BLACKROCK INC			473.000	179,995	380.540	179,995	136,960		4,310		18,830		18,830		L	06/08/2016
093671-10-5	BLOCK H & R INC			794.000	18,254	22.990	18,254	24,733	185	728		(8,059)		(8,059)		L	06/08/2016
097023-10-5	BOEING CO.			2,200.000	342,496	155.680	342,496	239,878		9,559		24,572		24,572		L	06/08/2016
099724-10-6	BORG-WARNER AUTOMOTIVE INC			768.000	30,290	39.440	30,290	32,272		407		(2,911)		(2,911)		L	09/30/2015
101121-10-1	BOSTON PROPERTIES INC			589.000	74,084	125.780	74,084	66,357	442	2,478		(971)		(971)		L	12/27/2016
101137-10-7	BOSTON SCIENTIFIC CORP			5,217.000	112,844	21.630	112,844	63,399				15,872		15,872		L	12/27/2016
110122-10-8	BRISTOL-MYERS SQUIBB CO			6,404.000	374,250	58.440	374,250	318,945		9,429		(65,044)		(65,044)		L	12/27/2016
115637-20-9	BROWN-FORMAN CORP. B			699.000	31,399	44.920	31,399	30,702	137	356		(3,299)		(3,299)		L	08/27/2015
124857-20-2	CBS CORP - CL B			1,503.000	95,621	63.620	95,621	68,537	280	1,030		24,784		24,784		L	08/27/2015
12504L-10-9	CBRE GROUP INC			1,150.000	36,214	31.490	36,214	32,916				(3,335)		(3,335)		L	12/27/2016
125269-10-0	CF INDUSTRIES HOLDINGS INC			893.000	28,112	31.480	28,112	39,736		1,042		(8,057)		(8,057)		L	12/27/2016
12541W-20-9	C H ROBINSON WORLDWIDE INC			542.000	39,707	73.260	39,707	34,185		926		5,967		5,967		L	12/27/2016
125509-10-9	CIGNA CORP			983.000	131,122	133.390	131,122	95,788		38		(12,512)		(12,512)		L	12/27/2016
12572Q-10-5	CME Group Inc. (Cl A)			1,300.000	149,955	115.350	149,955	101,918	4,095	7,673		31,099		31,099		L	12/27/2016
125896-10-0	CMS ENERGY CORP.			1,069.000	44,492	41.620	44,492	34,162		1,280		5,659		5,659		L	12/27/2016
126408-10-3	CSX CORP.			3,589.000	128,953	35.930	128,953	92,534		2,566		35,641		35,641		L	12/27/2016
12650T-10-4	CSRA INC			557.000	17,735	31.840	17,735	12,716	56	153		959		959		L	12/27/2016
126650-10-0	CVS HEALTH CORPORATION			4,086.000	322,426	78.910	322,426	318,426		6,809		(75,800)		(75,800)		L	12/27/2016
12673P-10-5	CA, INC			1,200.000	38,124	31.770	38,124	32,977		1,119		3,454		3,454		L	12/27/2016
127097-10-3	CABOT OIL & GAS CORP CL A			1,782.000	41,628	23.360	41,628	52,284		137		9,560		9,560		L	12/27/2016
134429-10-9	CAMPBELL SOUP CO			742.000	44,869	60.470	44,869	35,947		855		5,264		5,264		L	12/27/2016
14040H-10-5	CAPITAL ONE FINANCIAL CORP			1,849.000	161,307	87.240	161,307	121,856		2,958		27,846		27,846		L	08/27/2015
14149Y-10-8	CARDINAL HEALTH INC			1,219.000	87,731	71.970	87,731	76,326	547	2,163		(20,916)		(20,916)		L	06/08/2016
143130-10-2	CARMAX INC			730.000	47,005	64.390	47,005	37,591				7,607		7,607		L	08/27/2015
143658-30-0	CARNIVAL CORP - CL A			1,607.000	83,660	52.060	83,660	67,713		2,163		(3,821)		(3,821)		L	06/08/2016
149123-10-1	CATERPILLAR INC			2,241.000	207,830	92.740	207,830	182,897		6,679		53,691		53,691		L	12/27/2016
151020-10-4	CELGENE CORP			2,970.000	343,778	115.750	343,778	255,085				(11,452)		(11,452)		L	12/27/2016
15135B-10-1	CENTENE CORP			654.000	36,958	56.510	36,958	40,706				(3,748)		(3,748)		L	12/27/2016
15189T-10-7	CENTERPOINT ENERGY			1,650.000	40,656	24.640	40,656	36,619		1,653		10,046		10,046		L	12/27/2016
156700-10-6	CENTURYLINK INC			2,094.000	49,795	23.780	49,795	68,768		4,393		(2,862)		(2,862)		L	12/27/2016
156782-10-4	CERNER CORP.			1,157.000	54,807	47.370	54,807	63,265				(14,453)		(14,453)		L	12/27/2016
16119P-10-8	CHARTER COMMUNICATIONS INC-A			829.000	238,686	287.920	238,686	221,622				17,064		17,064		L	12/27/2016
165167-10-7	CHESAPEAKE ENERGY			2,856.000	20,049	7.020	20,049	33,862				4,402		4,402		L	12/27/2016
166764-10-0	CHEVRONTEXACO CORP			7,233.000	851,324	117.700	851,324	751,908		30,081		194,172		194,172		L	12/27/2016
169656-10-5	CHIPOTLE MEXICAN GRILL			112.000	42,260	377.320	42,260	57,806				(11,483)		(11,483)		L	12/22/2015
171340-10-2	CHURCH & DWIGHT CO., INC.			990.000	43,748	44.190	43,748	44,321		511		(573)		(573)		L	12/27/2016
171798-10-1	CIMAREX ENERGY CO			363.000	49,332	135.900	49,332	46,567		140		16,271		16,271		L	12/27/2016
172062-10-1	CINCINNATI FINANCIAL CORP			574.000	43,481	75.750	43,481	29,734	262	1,104		9,029		9,029		L	12/27/2016
17275R-10-2	CISCO SYSTEMS INC			19,235.000	581,282	30.220	581,282	448,459		18,563		57,204		57,204		L	12/27/2016
172908-10-5	CINTAS CORPORATION			324.000	37,441	115.560	37,441	19,899		431		7,941		7,941		L	08/27/2015
172967-42-4	CITIGROUP INC			10,920.000	648,976	59.430	648,976	539,569		4,579		84,317		84,317		L	06/08/2016
174610-10-5	CITIZENS FINANCIAL GROUP			1,962.000	69,906	35.630	69,906	37,633		705		32,273		32,273		L	06/08/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
177376-10-0	CITRIX SYSTEMS INC.			597.000	53,318	89.310	53,318	39,509				7,811		7,811		L	12/27/2016
189054-10-9	CLOROX COMPANY			493.000	59,170	120.020	59,170	48,353		1,501		(3,284)		(3,284)		L	12/27/2016
189754-10-4	COACH INC.			1,074.000	37,611	35.020	37,611	49,386	351	1,045		2,312		2,312		L	12/27/2016
191216-10-0	COCA-COLA CO.			14,874.000	616,676	41.460	616,676	611,576		20,338		(22,205)		(22,205)		L	12/27/2016
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STK			2,324.000	130,214	56.030	130,214	107,864				(9,109)		(9,109)		L	12/27/2016
194162-10-3	COLGATE PALMOLIVE CO.			3,405.000	222,823	65.440	222,823	209,421		5,166		(4,139)		(4,139)		L	12/27/2016
20030N-10-1	COMCAST CORP.-SPECIAL CL A			9,133.000	630,634	69.050	630,634	465,990	2,512	9,672		113,388		113,388		L	12/27/2016
200340-10-7	COMERICA INC			654.000	44,544	68.110	44,544	25,572	150	607		17,187		17,187		L	09/30/2015
205887-10-2	CONAGRA FOODS INC.			1,594.000	63,043	39.550	63,043	47,396		1,585		9,265		9,265		L	06/08/2016
20605P-10-1	CONCHO RESOURCES INC			559.000	74,123	132.600	74,123	53,687				20,436		20,436		L	12/27/2016
20825C-10-4	CONOCOPHILLIPS			4,747.000	238,015	50.140	238,015	260,678		4,610		15,766		15,766		L	12/27/2016
209115-10-4	CONSOLIDATED EDISON INC			1,167.000	85,985	73.680	85,985	75,157		2,953		10,163		10,163		L	12/27/2016
21036P-10-8	CONSTELLATION BRANDS INC			681.000	104,404	153.310	104,404	61,017		985		7,002		7,002		L	12/27/2016
216648-40-2	THE COOPER COS INC.			186.000	32,537	174.930	32,537	33,006				(469)		(469)		L	12/27/2016
219350-10-5	CORNING, INC.			3,646.000	88,488	24.270	88,488	57,847		2,110		21,685		21,685		L	06/08/2016
22160K-10-5	COSTCO WHOLESALE CORP			1,675.000	268,184	160.110	268,184	207,319		2,851		(2,028)		(2,028)		L	12/27/2016
222070-20-3	COTY COMMON STK			1,801.000	32,976	18.310	32,976	33,805				(828)		(828)		L	12/27/2016
22822V-10-1	CROWN CASTLE INTL CORP.			1,381.000	119,829	86.770	119,829	111,602		4,496		179		179		L	12/27/2016
231021-10-6	CUMMINS INC.			593.000	81,045	136.670	81,045	66,985		2,372		28,855		28,855		L	08/27/2015
23331A-10-9	D.R. HORTON INC			1,300.000	35,529	27.330	35,529	34,773		416		(5,794)		(5,794)		L	12/27/2016
233331-10-7	DTE ENERGY COMPANY			687.000	67,676	98.510	67,676	52,207	548	2,095		12,161		12,161		L	12/27/2016
235851-10-2	DANAHER CORP			2,332.000	181,523	77.840	181,523	133,300	292	1,366		6,311		6,311		L	12/27/2016
237194-10-5	DARDEN RESTAURANTS INC			471.000	34,251	72.720	34,251	26,138		905		3,804		3,804		L	12/27/2016
23918K-10-8	DAVITA HEALTHCARE PARTNER,INC			606.000	38,905	64.200	38,905	40,629				(3,339)		(3,339)		L	08/27/2015
244199-10-5	DEERE & CO			1,116.000	114,993	103.040	114,993	95,908	670	2,678		29,875		29,875		L	12/22/2015
247361-70-2	DELTA AIR LINES INC.			2,822.000	138,814	49.190	138,814	90,085		1,902		(4,145)		(4,145)		L	06/08/2016
24906P-10-9	DENTSPLY SIRONA INC			876.000	50,571	57.730	50,571	46,347	68	174		4,224		4,224		L	04/22/2016
25179M-10-3	DEVON ENERGY CORP NEW			2,006.000	91,614	45.670	91,614	98,730		800		26,898		26,898		L	12/27/2016
253868-10-3	DIGITAL REALTY TRUST, INC.			609.000	59,840	98.260	59,840	62,113	482	964		(2,272)		(2,272)		L	12/27/2016
254687-10-6	DISNEY (WALT) CO HOLDING CO			5,610.000	584,674	104.220	584,674	448,751	4,354	9,088		(4,567)		(4,567)		L	12/27/2016
254709-10-8	DISCOVER FINANCIAL SERVICES			1,512.000	109,000	72.090	109,000	72,809		1,748		27,889		27,889		L	06/08/2016
25470F-10-4	DISCOVERY COMMUNICATIONS-A			582.000	15,953	27.410	15,953	19,964				383		383		L	12/27/2016
25470F-30-2	DISCOVERY COMMUNICATIONS-C			839.000	22,468	26.780	22,468	26,952				1,309		1,309		L	12/22/2015
256677-10-5	DOLLAR GENERAL CORP			974.000	72,144	74.070	72,144	61,301	266	1,031		1,877		1,877		L	06/08/2016
256746-10-8	DOLLAR TREE INC			904.000	69,771	77.180	69,771	58,785				(216)		(216)		L	12/27/2016
25746U-10-9	DOMINION RESOURCES INC.			2,401.000	183,893	76.590	183,893	160,176		6,274		20,067		20,067		L	12/27/2016
260003-10-8	DOVER CORP			595.000	44,583	74.930	44,583	34,996		987		7,788		7,788		L	12/27/2016
260543-10-3	DOW CHEMICAL			4,297.000	245,874	57.220	245,874	169,742	1,927	8,223		23,850		23,850		L	12/27/2016
26138E-10-9	DR. PEPPER SNAPPLE GROUP INC			699.000	63,378	90.670	63,378	41,619	370	1,542		(1,768)		(1,768)		L	08/27/2015
263534-10-9	DU PONT (E.I.) DE NEMOURS			3,268.000	239,871	73.400	239,871	170,827		4,948		22,176		22,176		L	06/08/2016
26441C-20-4	DUKE ENERGY CORP			2,639.000	204,839	77.620	204,839	195,885		8,629		15,831		15,831		L	12/27/2016
26483E-10-0	DUN & BRADSTREET CORP			134.000	16,257	121.320	16,257	12,799		259		2,330		2,330		L	08/27/2015
26875P-10-1	EOG RESOURCES INC			2,208.000	223,229	101.100	223,229	155,021		1,372		61,941		61,941		L	12/27/2016
26884L-10-9	EQT CORPORATION			662.000	43,295	65.400	43,295	49,771		73		6,942		6,942		L	12/27/2016
269246-40-1	E TRADE FINANCIAL CORP			1,043.000	36,140	34.650	36,140	18,714				5,225		5,225		L	12/22/2015
277432-10-0	EASTMAN CHEMICAL			562.000	42,268	75.210	42,268	38,763	281	1,078		4,220		4,220		L	12/27/2016
278642-10-3	EBAY INC			3,983.000	118,255	29.690	118,255	96,444				8,804		8,804		L	12/27/2016
278865-10-0	ECOLAB INC			1,005.000	117,806	117.220	117,806	96,377	366	1,469		2,657		2,657		L	12/27/2016
281020-10-7	EDISON INTERNATIONAL, INC.			1,248.000	89,844	71.990	89,844	71,155	677	2,330		15,400		15,400		L	12/27/2016
285512-10-9	ELECTRONIC ARTS INC.			1,156.000	91,047	78.760	91,047	47,099				11,260		11,260		L	12/27/2016
291011-10-4	EMERSON ELECTRIC CO			2,463.000	137,312	55.750	137,312	129,338		4,579		18,931		18,931		L	12/27/2016
29364G-10-3	ENTERGY CORP			686.000	50,400	73.470	50,400	47,643		2,257		3,384		3,384		L	12/27/2016
29414D-10-0	ENVISION HEALTHCARE COMMON STOCK			449.000	28,417	63.290	28,417	29,540				(1,123)		(1,123)		L	12/27/2016
294429-10-5	EQUIFAX INC			458.000	54,149	118.230	54,149	35,372		579		3,005		3,005		L	12/27/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
29444U-70-0	EQUINIX INC			273.840	97,873	357.410	97,873	73,135		1,802		14,329		14,329		L	12/27/2016
29476L-10-7	EQUITY RESIDENTIAL			1,401.000	90,168	64.360	90,168	90,934	685	17,868		(23,254)		(23,254)		L	12/27/2016
297178-10-5	ESSEX PROPERTY TRUST INC.			245.000	56,963	232.500	56,963	48,729	392	1,617		(1,693)		(1,693)		L	08/27/2015
30040W-10-8	EVERSOURCE ENERGY			1,215.000	67,104	55.230	67,104	57,215		2,103		4,863		4,863		L	12/27/2016
30161N-10-1	EXELON CORP			3,537.000	125,528	35.490	125,528	121,584		4,338		26,314		26,314		L	12/27/2016
30212P-30-3	EXPEDIA INC. CL A			462.000	52,335	113.280	52,335	43,040		436		(4,814)		(4,814)		L	12/27/2016
302130-10-9	EXPEDITORS INTL WASH INC			691.000	36,595	52.960	36,595	28,833		543		5,327		5,327		L	12/27/2016
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.			2,363.000	162,551	68.790	162,551	161,405				(43,841)		(43,841)		L	06/08/2016
30225T-10-2	EXTRA SPACE STORAGE			482.000	37,230	77.240	37,230	40,700		1,365		(3,471)		(3,471)		L	12/27/2016
30231G-10-2	EXXON MOBIL CORP			15,889.000	1,434,141	90.260	1,434,141	1,321,583		46,004		188,673		188,673		L	12/27/2016
302445-10-1	FLIR SYSTEMS INC.			521.000	18,855	36.190	18,855	13,683		245		4,144		4,144		L	12/27/2016
302491-30-3	FMC CORP			512.000	28,959	56.560	28,959	27,248	85	348		8,615		8,615		L	12/27/2016
30249U-10-1	FMC TECHNOLOGIES INC			864.000	30,698	35.530	30,698	39,293				5,500		5,500		L	12/27/2016
30303M-10-2	FACEBOOK INC -A			8,969.000	1,031,883	115.050	1,031,883	731,074				86,274		86,274		L	12/27/2016
311900-10-4	FASTENAL COMPANY			1,107.000	52,007	46.980	52,007	48,544		1,292		6,579		6,579		L	12/27/2016
313747-20-6	FEDERAL REALTY INVESTMENT TRUST			275.000	39,080	142.110	39,080	40,568	270	735		(1,488)		(1,488)		L	12/27/2016
31428X-10-6	FEDEX CORP			934.000	173,911	186.200	173,911	111,283	374	1,287		34,754		34,754		L	12/22/2015
315616-10-2	F5 NETWORKS INC.			251.000	36,325	144.720	36,325	23,734				11,988		11,988		L	08/27/2015
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES			1,257.000	95,079	75.640	95,079	72,331		1,071		15,213		15,213		L	12/27/2016
316773-10-0	FIFTH THIRD BANCORP			2,895.000	78,078	26.970	78,078	52,820	405	1,607		19,726		19,726		L	12/27/2016
336433-10-7	FIRST SOLAR INC			298.000	9,563	32.090	9,563	14,184				(9,526)		(9,526)		L	12/27/2016
337738-10-8	FISERV, INC.			831.000	88,319	106.280	88,319	51,262				12,315		12,315		L	08/27/2015
337932-10-7	FIRSTENERGY CORP			1,631.000	50,512	30.970	50,512	65,110		2,275		(1,280)		(1,280)		L	12/27/2016
33812L-10-2	FITBIT COMMON STK			999,161.000	7,313,859	7.320	7,313,859	16,198,552				(8,884,694)		(8,884,694)		L	05/02/2016
343412-10-2	FLUOR CORP - NEW			524.000	27,520	52.520	27,520	27,431	110	473		2,777		2,777		L	08/27/2015
34354P-10-5	FLOWSERVE CORPORATION			499.000	23,977	48.050	23,977	24,708	95	389		2,876		2,876		L	12/27/2016
344849-10-4	FOOT LOCKER INC			511.000	36,225	70.890	36,225	30,875		281		5,350		5,350		L	04/22/2016
345370-86-0	FORD MOTOR CO.			14,955.000	181,404	12.130	181,404	206,994		12,308		(28,580)		(28,580)		L	12/27/2016
34959J-10-8	FORTIVE CORP			1,152.000	61,782	53.630	61,782	42,011		157		19,771		19,771		L	12/27/2016
34964C-10-6	FORTUNE BRANDS HOME & SECURITY INC			591.000	31,595	53.460	31,595	33,947		92		(2,353)		(2,353)		L	12/27/2016
354613-10-1	FRANKLIN RESOURCES INC			1,330.000	52,641	39.580	52,641	62,545	266	1,042		3,671		3,671		L	08/27/2015
35671D-85-7	FREEPORT MCMORAN INC			4,801.000	63,325	13.190	63,325	82,163				29,466		29,466		L	09/14/2016
35906A-10-8	FRONTIER COMMUNICATIONS CO.			4,494.000	15,190	3.380	15,190	20,929		1,833		(5,701)		(5,701)		L	12/27/2016
363576-10-9	GALLAGHER (ARTHUR J.) & CO. COMMON STK			681.000	35,385	51.960	35,385	32,713		504		2,672		2,672		L	12/27/2016
364760-10-8	GAP INC			848.000	19,029	22.440	19,029	30,556	195	780		(1,916)		(1,916)		L	08/27/2015
369550-10-8	GENERAL DYNAMICS CORP			1,096.000	189,235	172.660	189,235	115,537		3,193		37,907		37,907		L	12/27/2016
369604-10-3	GENERAL ELECTRIC			33,899.000	1,071,208	31.600	1,071,208	800,668	8,253	33,542		15,448		15,448		L	06/08/2016
370023-10-3	GENERAL GROWTH PROPERTIES			2,237.000	55,880	24.980	55,880	53,955	1,048	1,782		(4,875)		(4,875)		L	12/27/2016
370334-10-4	GENERAL MILLS INC			2,266.000	139,971	61.770	139,971	120,675		4,126		9,032		9,032		L	12/27/2016
37045V-10-0	GENERAL MOTORS CORP			5,315.000	185,175	34.840	185,175	175,738		7,942		4,439		4,439		L	12/27/2016
372460-10-5	GENUINE PARTS CO			569.000	54,362	95.540	54,362	45,130	367	1,537		5,362		5,362		L	12/27/2016
375558-10-3	GILEAD SCIENCES INC			5,048.000	361,487	71.610	361,487	387,569		9,151		(147,027)		(147,027)		L	12/27/2016
37940X-10-2	GLOBAL PAYMENTS INC.			588.000	40,813	69.410	40,813	44,821		12		(4,007)		(4,007)		L	12/27/2016
38141G-10-4	GOLDMAN SACHS			1,418.000	339,540	239.450	339,540	232,373		3,687		83,974		83,974		L	09/30/2015
382550-10-1	GOODYEAR TIRE & RUBBER CO			995.000	30,716	30.870	30,716	21,446		308		(1,791)		(1,791)		L	12/02/2015
384802-10-4	GRAINGER WW INC			214.000	49,702	232.250	49,702	50,854		1,034		6,347		6,347		L	08/27/2015
40412C-10-1	HCA HOLDINGS INC			1,127.000	83,421	74.020	83,421	88,417				7,202		7,202		L	09/30/2015
40414L-10-9	HCP INC			1,791.000	53,229	29.720	53,229	74,704		3,635		(7,524)		(7,524)		L	12/27/2016
40434L-10-5	HP INC			6,555.000	97,276	14.840	97,276	71,129	849	3,429		19,047		19,047		L	12/27/2016
406216-10-1	HALLIBURTON CO			3,312.000	179,146	54.090	179,146	136,944		2,304		63,974		63,974		L	12/27/2016
410345-10-2	HANESBRANDS INC			1,448.000	31,233	21.570	31,233	46,366		617		(11,059)		(11,059)		L	12/27/2016
412822-10-8	HARLEY DAVIDSON			686.000	40,021	58.340	40,021	37,928		960		8,884		8,884		L	08/27/2015
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INC.			263.000	29,235	111.160	29,235	18,792		368		4,458		4,458		L	08/27/2015
413875-10-5	HARRIS CORP			476.000	48,776	102.470	48,776	31,664		950		7,163		7,163		L	12/27/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP			1,448.000	68,997	47.650	68,997	52,618	340	1,321		6,067		6,067		L	08/27/2015
418056-10-7	HASBRO INC			430.000	33,450	77.790	33,450	25,120		826		4,322		4,322		L	12/27/2016
423452-10-1	HELMERICH AND PAYNE			414.000	32,044	77.400	32,044	24,589		1,107		9,478		9,478		L	12/27/2016
427866-10-8	HERSHEY FOODS CORP			532.000	55,025	103.430	55,025	47,631		1,278		7,533		7,533		L	08/27/2015
42809H-10-7	HESS CORP			1,021.000	63,598	62.290	63,598	64,162		981		13,905		13,905		L	12/27/2016
42824C-10-9	HEWLETT PACKARD ENTERPRISE			6,384.000	147,726	23.140	147,726	81,807	404	1,147		49,069		49,069		L	12/27/2016
436440-10-1	HOLOGIC INC			1,066.000	42,768	40.120	42,768	40,370				2,398		2,398		L	12/27/2016
437076-10-2	HOME DEPOT INC			4,667.000	625,751	134.080	625,751	433,469		12,776		8,474		8,474		L	12/27/2016
438516-10-6	HONEYWELL INTERNATIONAL INC.			2,920.000	338,282	115.850	338,282	250,405		7,416		35,917		35,917		L	12/27/2016
440452-10-0	HORMEL FOODS CORP			1,034.000	35,994	34.810	35,994	26,242		581		(4,777)		(4,777)		L	12/27/2016
44107P-10-4	HOST HOTELS & RESORTS INC			2,835.000	53,411	18.840	53,411	51,833	709	2,382		9,770		9,770		L	12/27/2016
444859-10-2	HUMANA INC			571.000	116,501	204.030	116,501	69,106		681		13,966		13,966		L	12/27/2016
445658-10-7	HUNT (JB) TRANSPRT SVCS INC			335.000	32,518	97.070	32,518	26,408		295		7,943		7,943		L	08/27/2015
446150-10-4	HUNTINGTON BANCSHARES INC			4,156.000	54,942	13.220	54,942	37,660	325	964		10,114		10,114		L	12/27/2016
452308-10-9	ILLINOIS TOOL WORKS			1,210.000	148,177	122.460	148,177	88,420	787	2,958		35,750		35,750		L	06/08/2016
452327-10-9	ILLUMINA INC.			562.000	71,958	128.040	71,958	101,082				(34,655)		(34,655)		L	12/27/2016
458140-10-0	INTEL CORP.			18,159.000	658,627	36.270	658,627	472,845		18,267		32,436		32,436		L	12/27/2016
45866F-10-4	INTERCONTINENTAL EXCHANGE, INC.			2,282.000	128,750	56.420	128,750	97,721		1,509		11,898		11,898		L	12/27/2016
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.			3,315.000	550,257	165.990	550,257	596,963		18,129		93,463		93,463		L	12/27/2016
459506-10-1	INTL FLAVORS & FRAGRANCES			297.000	34,996	117.830	34,996	26,971	190	733		(538)		(538)		L	08/27/2015
460146-10-3	INTERNATIONAL PAPER			1,575.000	83,570	53.060	83,570	71,340		2,734		23,512		23,512		L	12/27/2016
460690-10-0	INTERPUBLIC GROUP COS INC			1,521.000	35,607	23.410	35,607	25,365		902		189		189		L	12/27/2016
461202-10-3	INTUIT INC			935.000	107,160	114.610	107,160	67,329		1,159		16,933		16,933		L	09/30/2015
46120E-60-2	INTUITIVE SURGICAL INC.			139.000	88,150	634.170	88,150	69,804				12,233		12,233		L	12/22/2015
46284V-10-1	IRON MOUNTAIN INC			938.000	30,466	32.480	30,466	31,098		1,605		2,955		2,955		L	12/27/2016
464287-23-4	ISHARES MSCI EMERGING MKT IN			393,752.000	13,785,258	35.010	13,785,258	16,148,174		260,739		1,280,246		1,280,246		L	02/29/2016
464287-46-5	ISHARES MSCI EAFE INDEX FUND			509,838.000	29,432,948	57.730	29,432,948	32,495,909		902,921		347,211		347,211		L	02/29/2016
464287-47-3	ISHARES RUSSELL MIDCAP VALUE			74,332.000	5,978,523	80.430	5,978,523	4,902,893		125,496		1,075,630		1,075,630		L	02/29/2016
464287-49-9	ISHARES RUSSELL MIDCAP INDEX FUND			209,793.000	37,523,576	178.860	37,523,576	35,723,552		644,792		3,889,562		3,889,562		L	02/11/2015
464287-59-8	ISHARES RUSSELL 1000 VALUE			104,566.000	11,714,529	112.030	11,714,529	9,801,896		263,549		1,912,633		1,912,633		L	02/29/2016
464287-63-0	ISHARES RUSSELL 2000 VALUE			42,358.000	5,038,061	118.940	5,038,061	3,699,884		87,793		1,338,176		1,338,176		L	02/29/2016
464287-65-5	ISHARES RUSSELL 2000			234,598.000	31,635,540	134.850	31,635,540	26,143,601		435,037		5,240,919		5,240,919		L	12/10/2013
464280-10-9	ISHARES SILVER TRUST			747,948.000	11,301,494	15.110	11,301,494	11,478,592				1,037,910		1,037,910		L	12/28/2016
46625H-10-0	JP MORGAN CHASE & CO.			13,711.000	1,183,122	86.290	1,183,122	761,472		25,031		277,213		277,213		L	12/27/2016
469814-10-7	JACOBS ENGINEERING GROUP INC.			454.000	25,878	57.000	25,878	20,956				6,833		6,833		L	08/27/2015
478160-10-4	JOHNSON & JOHNSON			10,424.000	1,200,949	115.210	1,200,949	945,581		34,384		127,004		127,004		L	12/27/2016
48203R-10-4	JUNIPER NETWORKS INC			1,457.000	41,175	28.260	41,175	31,135		525		805		805		L	12/27/2016
482480-10-0	KLA-TENCOR CORPORATION			599.000	47,129	78.680	47,129	31,942		1,212		5,354		5,354		L	12/27/2016
485170-30-2	KANSAS CITY SOUTHERN INDS			404.000	34,279	84.850	34,279	41,559	133	569		4,113		4,113		L	08/27/2015
487836-10-8	KELLOGG CO			968.000	71,351	73.710	71,351	64,134		1,926		1,356		1,356		L	12/27/2016
493267-10-8	KEYCORP			4,141.000	75,656	18.270	75,656	48,844		1,107		21,446		21,446		L	12/27/2016
494368-10-3	KIMBERLY-CLARK CORP			1,372.000	156,573	114.120	156,573	140,956	1,245	5,214		(17,876)		(17,876)		L	12/27/2016
49446R-10-9	KIMCO REALTY CORP			1,628.000	40,960	25.160	40,960	39,048	440	1,686		(2,121)		(2,121)		L	12/27/2016
494568-10-1	KINDER MORGAN INC.			7,356.000	152,343	20.710	152,343	257,712		3,404		39,100		39,100		L	12/27/2016
500255-10-4	KOHLS CORP			677.000	33,430	49.380	33,430	33,910		1,354		1,185		1,185		L	08/27/2015
500754-10-6	KRAFT HEINZ CO /THE			2,285.000	199,526	87.320	199,526	169,159		6,817		32,178		32,178		L	12/27/2016
501044-10-1	KROGER CO			3,618.000	124,857	34.510	124,857	93,008		1,597		(25,831)		(25,831)		L	12/27/2016
501797-10-4	L BRANDS INC			921.000	60,639	65.840	60,639	61,551		4,014		(27,299)		(27,299)		L	06/08/2016
501889-20-8	LKQ CORP			1,178.000	36,106	30.650	36,106	39,077				(2,971)		(2,971)		L	12/27/2016
502424-10-4	L-3 COMMUNICATIONS HLDGS INC.			296.000	45,025	152.110	45,025	27,521		812		9,448		9,448		L	12/27/2016
50540R-40-9	LABORATORY CORP. OF AMERICA HOLDINGS			394.000	50,582	128.380	50,582	44,073				1,771		1,771		L	12/27/2016
512807-10-8	LAM RESEARCH CORP.			623.000	65,870	105.730	65,870	37,283	268	748		15,470		15,470		L	12/27/2016
518439-10-4	LAUDER ESTEE			851.000	65,093	76.490	65,093	62,959		1,022		(9,581)		(9,581)		L	12/27/2016
524660-10-7	LEGGETT & PLATT INC			504.000	24,636	48.880	24,636	18,569	171	710		3,457		3,457		L	08/27/2015

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
524901-10-5	LEGG MASON INC			0.000		0.000			88							L	09/30/2015
526057-10-4	LENNAR CORP			752.000	32,283	42.930	32,283	33,907		107		(4,071)		(4,071)		L	12/27/2016
527288-10-4	LEUCADIA NATIONAL CORP			1,249.000	29,039	23.250	29,039	32,366		311		7,309		7,309		L	06/08/2016
52729N-30-8	LEVEL 3 COMMUNICATIONS INC.			1,117.000	62,954	56.360	62,954	54,629				2,163		2,163		L	12/27/2016
532457-10-8	LILLY (ELI) & CO			3,722.000	273,753	73.550	273,753	249,996		7,378		(38,604)		(38,604)		L	12/27/2016
534187-10-9	LINCOLN NATIONAL CORP			876.000	58,053	66.270	58,053	36,169		876		14,025		14,025		L	08/27/2015
535678-10-6	LINEAR TECHNOLOGY CORP			921.000	57,424	62.350	57,424	36,337		1,140		17,761		17,761		L	12/27/2016
539830-10-9	LOCKHEED MARTIN CORP			966.000	241,442	249.940	241,442	139,795		6,517		31,512		31,512		L	06/08/2016
540424-10-8	LOEWS CORP			1,058.000	49,546	46.830	49,546	43,879		250		8,376		8,376		L	12/27/2016
548661-10-7	LOWE'S COMPANIES			3,333.000	237,043	71.120	237,043	173,514		4,150		(16,392)		(16,392)		L	12/27/2016
55261F-10-4	M & T BANK CORPORATION			592.000	92,607	156.430	92,607	67,284		1,658		20,868		20,868		L	11/02/2015
554382-10-1	MACERICH CO/THE			463.000	32,799	70.840	32,799	32,228		2,199		(4,561)		(4,561)		L	08/27/2015
55616P-10-4	MACYS INC			1,163.000	41,647	35.810	41,647	58,868	439	1,830		965		965		L	12/22/2015
565849-10-6	MARATHON OIL CORP			3,246.000	56,188	17.310	56,188	74,927		599		13,698		13,698		L	12/27/2016
56585A-10-2	MARATHON PETROLEM CORP			2,022.000	101,808	50.350	101,808	85,270		2,691		(2,806)		(2,806)		L	12/27/2016
571748-10-2	MARSH & MCLENNAN COS			1,954.000	132,071	67.590	132,071	88,187		2,525		23,502		23,502		L	06/08/2016
571903-20-2	MARRIOTT INTERNATIONAL INC			1,226.000	101,366	82.680	101,366	74,029		1,120		18,253		18,253		L	12/27/2016
573284-10-6	MARTIN MARIETTA MATERIALS			245.000	54,275	221.530	54,275	36,001		402		20,813		20,813		L	09/30/2015
574599-10-6	MASCO CORP			1,258.000	39,778	31.620	39,778	26,219		479		4,125		4,125		L	12/27/2016
57636Q-10-4	MASTERCARD INC-CL A			3,647.000	376,553	103.250	376,553	263,653		2,750		21,346		21,346		L	12/27/2016
577081-10-2	MATTEL INC			1,310.000	36,091	27.550	36,091	46,413		1,921		420		420		L	12/27/2016
579780-20-6	MCCORMICK & CO-NON VTG SHRS			431.000	40,225	93.330	40,225	32,185	203	790		3,349		3,349		L	08/27/2015
580135-10-1	MCDONALD'S CORP			3,183.000	387,435	121.720	387,435	317,772		11,451		11,308		11,308		L	06/08/2016
58155Q-10-3	MCKESSON CORP			866.000	121,630	140.450	121,630	128,085	236	1,012		(47,848)		(47,848)		L	12/27/2016
582839-10-6	MEAD JOHNSON NUTRITION CO			707.000	50,027	70.760	50,027	56,673	285	1,240		(5,670)		(5,670)		L	12/27/2016
58933Y-10-5	MERCK & COMPANY, INC.			10,565.000	621,962	58.870	621,962	535,994	4,865	20,350		62,076		62,076		L	12/27/2016
59156R-10-8	METLIFE INC.			4,211.000	226,931	53.890	226,931	187,011		6,456		23,368		23,368		L	12/27/2016
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC.			100.000	41,856	418.560	41,856	39,536				2,320		2,320		L	09/14/2016
594918-10-4	MICROSOFT CORP			29,794.000	1,851,399	62.140	1,851,399	1,192,330		43,070		195,999		195,999		L	12/27/2016
595017-10-4	MICROCHIP TECHNOLOGY INC			827.000	53,052	64.150	53,052	34,113		1,129		13,823		13,823		L	12/27/2016
595112-10-3	MICRON TECHNOLOGY			3,991.000	87,483	21.920	87,483	55,595				29,985		29,985		L	12/27/2016
59522J-10-3	MID-AMERICA APARTMENT COMM COMMON STK			435.000	42,595	97.920	42,595	41,908				687		687		L	12/27/2016
608190-10-4	MOHAWK INDUSTRIES INC			236.000	47,124	199.680	47,124	39,547				2,428		2,428		L	09/30/2015
60871R-20-9	MOLSON COORS BREWING CO. CL-B			706.000	68,701	97.310	68,701	45,832		1,117		3,322		3,322		L	12/27/2016
609207-10-5	MONDELEZ INTERNATIONAL INC			5,918.000	262,345	44.330	262,345	214,715	1,124	4,352		(3,050)		(3,050)		L	12/27/2016
61166W-10-1	MONSANTO CO			1,678.000	176,542	105.210	176,542	173,586		3,504		10,860		10,860		L	12/27/2016
61174X-10-9	MONSTER BEVERAGE CORPORATION			1,554.000	68,904	44.340	68,904	53,281				(8,257)		(8,257)		L	09/30/2015
615369-10-5	MOODY'S CORP			637.000	60,050	94.270	60,050	49,917		943		(3,867)		(3,867)		L	08/27/2015
617446-44-8	MORGAN STANLEY			5,526.000	233,474	42.250	233,474	161,092		3,841		58,323		58,323		L	06/08/2016
61945C-10-3	MOSAIC CO/THE			1,342.000	39,361	29.330	39,361	64,805		1,425		2,194		2,194		L	12/27/2016
620076-30-7	MOTOROLA SOLUTIONS INC.			635.000	52,635	82.890	52,635	39,159	280	1,041		8,566		8,566		L	12/27/2016
626717-10-2	MURPHY OIL CORP			620.000	19,301	31.130	19,301	27,312		719		5,164		5,164		L	12/27/2016
629377-50-8	NRG ENERGY, INC.			1,208.000	14,810	12.260	14,810	29,649		274		537		537		L	12/27/2016
631103-10-8	NASDAQ, INC COMMON STK			436.000	29,264	67.120	29,264	17,184		515		3,809		3,809		L	12/27/2016
637071-10-1	NATIONAL-OILWELL INC			1,447.000	54,176	37.440	54,176	74,883		850		5,442		5,442		L	12/27/2016
63938C-10-8	NAVIENT CORP			1,162.000	19,092	16.430	19,092	15,208		744		5,787		5,787		L	08/27/2015
64110D-10-4	NETAPP INC			1,056.000	37,245	35.270	37,245	35,199		781		9,229		9,229		L	08/27/2015
64110L-10-6	NETFLIX INC.			1,644.000	203,527	123.800	203,527	115,393				15,363		15,363		L	12/27/2016
64940*-10-9	NEW YORK BUSINESS DEVELOPMENT CORP			4,750.000	23,750	5.000	23,750	23,750		5,700						U	04/16/1956
651229-10-6	NEWELL BRANDS, INC.			1,848.000	82,513	44.650	82,513	70,826		1,179		184		184		L	12/27/2016
651290-10-8	NEWFIELD EXPLORATION COMPANY			755.000	30,578	40.500	30,578	21,055				5,704		5,704		L	12/27/2016
651639-10-6	NEWMONT MINING CORP NEW			2,033.000	69,264	34.070	69,264	51,567		247		31,563		31,563		L	12/27/2016
65249B-10-9	NEW CORP-CLASS A			1,463.000	16,766	11.460	16,766	20,572		284		(2,705)		(2,705)		L	12/27/2016
65249B-20-8	NEWS CORP-CLASS B			458.000	5,404	11.800	5,404	5,843		80		(889)		(889)		L	12/27/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
65339F-10-1	NEXTERA ENERGY INC.			1,790.000	213,833	119.460	213,833	167,176		5,980		26,557		26,557		L	12/27/2016
654106-10-3	NIKE, INC. CL B			5,120.000	260,250	50.830	260,250	217,156	896	3,267		(57,788)		(57,788)		L	12/27/2016
65473P-10-5	NISOURCE INC.			1,236.000	27,365	22.140	27,365	18,149		762		3,082		3,082		L	12/27/2016
655044-10-5	NOBLE ENERGY INC			1,642.000	62,495	38.060	62,495	71,998		639		8,085		8,085		L	12/27/2016
655664-10-0	NORDSTROM INC			446.000	21,377	47.930	21,377	28,789		660		(838)		(838)		L	08/27/2015
655844-10-8	NORFOLK SOUTHERN CORP			1,118.000	120,822	108.070	120,822	87,458		2,595		25,934		25,934		L	12/27/2016
665859-10-4	NORTHERN TRUST CORP			815.000	72,576	89.050	72,576	49,431	306	1,251		13,627		13,627		L	12/27/2016
666807-10-2	NORTHROP GRUMMAN CORP			675.000	156,992	232.580	156,992	76,095		2,363		29,545		29,545		L	08/27/2015
670346-10-5	NUCOR CORP.			1,220.000	72,614	59.520	72,614	53,554	461	1,774		22,650		22,650		L	12/27/2016
67066G-10-4	NVDIA CORP			2,065.000	220,418	106.740	220,418	53,697		916		138,054		138,054		L	12/27/2016
67103H-10-7	O'REILLY AUTOMOTIVE INC			365.000	101,620	278.410	101,620	59,172				9,121		9,121		L	08/27/2015
674599-10-5	OCCIDENTAL PETROLEUM			2,928.000	208,561	71.230	208,561	230,792	2,177	9,126		10,099		10,099		L	12/27/2016
681919-10-6	OMNICOM GROUP			896.000	76,259	85.110	76,259	56,667	493	2,004		8,467		8,467		L	08/27/2015
682680-10-3	ONEOK INC			806.000	46,272	57.410	46,272	33,236		1,921		25,491		25,491		L	12/27/2016
68389X-10-5	ORACLE SYSTEMS			11,485.000	441,598	38.450	441,598	397,428		6,868		21,836		21,836		L	06/08/2016
69331C-10-8	PG&E CORPORATION			1,937.000	117,711	60.770	117,711	96,368	949	3,695		13,776		13,776		L	12/27/2016
693475-10-5	PNC FINANCIAL SERVICES GROUP			1,868.000	218,481	116.960	218,481	145,342		3,948		40,512		40,512		L	06/08/2016
693506-10-7	PPG INDUSTRIES INC			1,011.000	95,802	94.760	95,802	83,312		1,554		(4,060)		(4,060)		L	12/27/2016
69351T-10-6	PPL CORPORATION			2,604.000	88,666	34.050	88,666	80,813	960	4,049		(356)		(356)		L	12/27/2016
693656-10-0	PVH CORP			306.000	27,613	90.240	27,613	35,719		46		5,077		5,077		L	08/27/2015
693718-10-8	PACCAR INC			1,343.000	85,818	63.900	85,818	72,901	785	3,587		21,521		21,521		L	12/27/2016
701094-10-4	PARKER-HANNIFIN CORP			503.000	70,420	140.000	70,420	47,854		1,268		21,639		21,639		L	08/27/2015
703395-10-3	PATTERSON COS INC			319.000	13,089	41.030	13,089	13,290		290		(1,291)		(1,291)		L	12/27/2016
704326-10-7	PAYCHEX INC			1,233.000	75,065	60.880	75,065	50,699		2,105		9,559		9,559		L	12/27/2016
70450Y-10-3	PAYPAL HOLDINGS INC			4,300.000	169,721	39.470	169,721	138,099				13,273		13,273		L	12/27/2016
712704-10-5	PEOPLE'S UNITED FINANCIAL INC			1,193.000	23,096	19.360	23,096	17,023		783		3,737		3,737		L	12/27/2016
713448-10-8	PEPSICO INC			5,495.000	574,942	104.630	574,942	479,805	4,065	16,724		25,295		25,295		L	12/27/2016
714046-10-9	PERKIN ELMER INC			414.000	21,590	52.150	21,590	15,954		116		(588)		(588)		L	08/27/2015
717081-10-3	PFIZER, INC.			23,253.000	755,257	32.480	755,257	719,033		27,127		4,052		4,052		L	12/27/2016
718172-10-9	PHILIP MORRIS INTERNATIONAL			5,944.000	543,817	91.490	543,817	532,201	6,042	25,252		19,920		19,920		L	12/27/2016
718546-10-4	PHILLIPS 66			1,697.000	146,638	86.410	146,638	114,207		4,158		7,823		7,823		L	08/27/2015
723484-10-1	PINNACLE WEST CAPITAL CORP.			426.000	33,241	78.030	33,241	26,135		1,037		5,558		5,558		L	12/27/2016
723787-10-7	PIONEER NATURAL RESOURCE CO			650.000	117,046	180.070	117,046	86,700		48		32,987		32,987		L	12/27/2016
724479-10-0	PITNEY BOWES INC			714.000	10,846	15.190	10,846	11,783		536		(3,898)		(3,898)		L	09/30/2015
73936B-10-1	POWERSHARES DB ENERGY FUND			339,124.000	4,683,302	13.810	4,683,302	8,539,436				911,990		911,990		L	03/07/2016
73936B-40-8	POWERSHARES DB AGRICULTURE F			1,141,088.000	22,787,527	19.970	22,787,527	30,562,403				(725,543)		(725,543)		L	10/19/2016
73936B-50-7	POWERSHARES DB OIL FUND			660,927.000	6,397,773	9.680	6,397,773	7,114,916				669,437		669,437		L	08/05/2016
74005P-10-4	PRAXAIR INC			1,093.000	128,089	117.190	128,089	121,519		3,183		15,604		15,604		L	12/27/2016
74144T-10-8	T ROWE PRICE GROUP INC.			929.000	69,917	75.260	69,917	67,840		2,007		3,502		3,502		L	08/27/2015
741503-40-3	THE PRICELINE GROUP INC			185.000	271,221	1,466.060	271,221	175,284				35,355		35,355		L	08/27/2015
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC.			1,017.000	58,844	57.860	58,844	43,208		1,630		13,111		13,111		L	06/08/2016
742718-10-9	PROCTER & GAMBLE CO.			10,254.000	862,156	84.080	862,156	770,631		26,486		46,079		46,079		L	12/27/2016
743315-10-3	PROGRESSIVE CORP OH			2,223.000	78,917	35.500	78,917	62,425		1,911		8,028		8,028		L	12/27/2016
74340W-10-3	PROLOGIS INC			2,025.000	106,900	52.790	106,900	82,564		3,293		19,346		19,346		L	12/27/2016
744320-10-2	PRUDENTIAL FINANCIAL INC.			1,653.000	172,011	104.060	172,011	113,935		4,613		37,491		37,491		L	06/08/2016
744573-10-6	PUBLIC SVC ENTERPRISES			1,938.000	85,039	43.880	85,039	74,754		3,098		9,694		9,694		L	12/27/2016
74460D-10-9	PUBLIC STORAGE INC.			571.000	127,619	223.500	127,619	106,172		3,995		(13,212)		(13,212)		L	12/27/2016
745867-10-1	PULTE HOMES INC.			1,141.000	20,972	18.380	20,972	23,591	106	441		611		611		L	06/08/2016
74736K-10-1	QORVO INC.			489.000	25,785	52.730	25,785	34,697				844		844		L	12/27/2016
747525-10-3	QUALCOMM INC			5,659.000	368,967	65.200	368,967	340,492		11,326		83,023		83,023		L	12/27/2016
74762E-10-2	QUANTA SERVICES INC			579.000	20,178	34.850	20,178	14,973				8,276		8,276		L	12/27/2016
74834L-10-0	QUEST DIAGNOSTICS			531.000	48,799	91.900	48,799	32,634		836		11,059		11,059		L	02/18/2016
751212-10-1	RALPH LAUREN CORP.			218.000	19,690	90.320	19,690	33,119	109	468		(4,613)		(4,613)		L	08/27/2015
75281A-10-9	RANGE RESOURCES CORP.			719.000	24,705	34.360	24,705	39,469		50		6,065		6,065		L	12/27/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
755111-50-7	RAYTHEON COMPANY			1,125.000	159,750	142.000	159,750	88,662	824	3,194		19,450		19,450		L	12/27/2016
756109-10-4	REALTY INCOME CORP			990.000	56,905	57.480	56,905	48,342	200	2,292		5,186		5,186		L	12/27/2016
756577-10-2	RED HAT INC.			688.000	47,954	69.700	47,954	40,103				(8,881)		(8,881)		L	12/27/2016
75886F-10-7	REGENERON PHARMACEUTICALS INC			290.000	106,456	367.090	106,456	110,807				(50,077)		(50,077)		L	04/22/2016
7591EP-10-0	REGIONS FINANCIAL CORP			4,718.000	67,750	14.360	67,750	42,636	308	1,264		22,451		22,451		L	06/08/2016
760759-10-0	REPUBLIC SERVICES INC			887.000	50,603	57.050	50,603	32,717	284	1,155		11,584		11,584		L	08/27/2015
761713-10-6	REYNOLDS AMERICAN INC			3,168.000	177,535	56.040	177,535	113,541	1,428	5,414		30,567		30,567		L	12/27/2016
770323-10-3	ROBERT HALF INTERNATIONAL INC.			491.000	23,951	48.780	23,951	19,772		432		805		805		L	08/27/2015
773903-10-9	ROCKWELL AUTOMATION INC			489.000	65,722	134.400	65,722	46,202		1,435		15,545		15,545		L	08/27/2015
774341-10-1	ROCKWELL INTL CORP (NEW)			499.000	46,287	92.760	46,287	35,579		643		204		204		L	12/27/2016
776696-10-6	ROPER TECHNOLOGIES INC			388.000	71,035	183.080	71,035	54,826		448		(2,550)		(2,550)		L	12/27/2016
778296-10-3	ROSS STORES INC			1,519.000	99,646	65.600	99,646	61,250		808		17,670		17,670		L	12/27/2016
783549-10-8	RYDER SYSTEM INC NOTE			198.000	14,739	74.440	14,739	13,440		337		3,487		3,487		L	08/27/2015
78409V-10-4	S AND P GLOBAL INC.			989.000	106,357	107.540	106,357	72,688		1,424		8,861		8,861		L	12/02/2015
78440X-10-1	SL GREEN REALTY CORP			388.000	41,729	107.550	41,729	46,651	301	1,134		(1,974)		(1,974)		L	12/27/2016
78463V-10-7	SPDR GOLD TRUST			243,855.000	26,728,943	109.610	26,728,943	28,015,278				1,097,470		1,097,470		L	12/28/2016
790849-10-3	ST. JUDE MEDICAL INC.			1,056.000	84,681	80.190	84,681	57,836		1,368		19,462		19,462		L	04/22/2016
79466L-30-2	SALESFORCE.COM INC			2,446.000	167,453	68.460	167,453	141,455				(23,688)		(23,688)		L	12/27/2016
80589M-10-2	SCANA CORP.			547.000	40,084	73.280	40,084	29,949	304	1,278		6,745		6,745		L	12/27/2016
806407-10-2	HENRY SCHEIN INC			307.000	46,575	151.710	46,575	42,938				(1,989)		(1,989)		L	08/27/2015
806857-10-8	SCHLUMBERGER LTD			5,331.000	447,537	83.950	447,537	394,815	2,599	10,468		71,657		71,657		L	12/27/2016
808513-10-5	SCHWAB CHARLES CORP			4,622.000	182,430	39.470	182,430	111,310		1,210		29,600		29,600		L	12/27/2016
811065-10-1	SCRIPP NETWORK			365.000	26,050	71.370	26,050	22,421		350		5,635		5,635		L	12/27/2016
81211K-10-0	SEALED AIR CORP			731.000	33,144	45.340	33,144	26,710		446		541		541		L	08/27/2015
816851-10-9	SEMPRA ENERGY			958.000	96,413	100.640	96,413	87,531	999	2,777		5,645		5,645		L	12/27/2016
824348-10-6	SHERWIN-WILLIAMS CO			309.000	83,041	268.740	83,041	67,349		984		2,620		2,620		L	12/27/2016
828806-10-9	SIMON PROPERTY GROUP INC.			1,204.000	213,915	177.670	213,915	210,178		7,503		(19,489)		(19,489)		L	12/27/2016
83088M-10-2	SKYWORKS SOLUTIONS INC.			718.000	53,606	74.660	53,606	68,523		770		(1,465)		(1,465)		L	06/08/2016
832696-40-5	JM SMUCKER CO/THE-NEWW COM WI			443.000	56,731	128.060	56,731	49,381		1,258		2,091		2,091		L	12/02/2015
833034-10-1	SNAP-ON INC.			215.000	36,823	171.270	36,823	24,913		546		(34)		(34)		L	08/27/2015
833551-10-4	SNYDERS-LANCE INC			65.000	2,492	38.340	2,492	1,989		31		503		503		L	03/01/2016
842587-10-7	SOUTHERN CO			3,755.000	184,708	49.190	184,708	174,920		7,610		7,822		7,822		L	12/27/2016
844741-10-8	SOUTHWEST AIRLINES			2,359.000	117,573	49.840	117,573	56,103	239	878		15,987		15,987		L	06/08/2016
845467-10-9	SOUTHWESTERN ENERGY CO			1,880.000	20,342	10.820	20,342	44,016				4,225		4,225		L	12/27/2016
847560-10-9	SPECTRA ENERGY CORP			2,688.000	110,450	41.090	110,450	83,198		4,075		42,780		42,780		L	12/27/2016
854502-10-1	STANLEY BLACK + DECKER INC			577.000	66,176	114.690	66,176	49,921		1,274		4,431		4,431		L	12/27/2016
855030-10-2	STAPLES INC			2,492.000	22,553	9.050	22,553	32,758	291	1,229		(1,048)		(1,048)		L	12/27/2016
855244-10-9	STARBUCKS CORP.			5,577.000	309,635	55.520	309,635	231,571		4,640		(24,632)		(24,632)		L	12/27/2016
857477-10-3	STATE STREET CORP			1,390.000	108,031	77.720	108,031	89,603	528	2,127		15,790		15,790		L	12/02/2015
858912-10-8	STERICYCLE INC.			326.000	25,115	77.040	25,115	39,044				(13,723)		(13,723)		L	12/27/2016
863667-10-1	STRYKER CORP.			1,190.000	142,574	119.810	142,574	98,486	506	1,902		31,389		31,389		L	12/27/2016
867914-10-3	SUNTRUST BANK			1,875.000	102,844	54.850	102,844	63,388		1,875		22,519		22,519		L	09/30/2015
871503-10-8	SYMANTEC CORP			2,388.000	57,049	23.890	57,049	54,419		9,946		6,611		6,611		L	12/27/2016
87165B-10-3	SYNCHRONY FINANCIAL COMMON STK			3,005.000	108,991	36.270	108,991	95,628		781		17,576		17,576		L	06/08/2016
871829-10-7	SYSCO CORP			1,929.000	106,809	55.370	106,809	72,662		2,375		27,550		27,550		L	06/08/2016
872540-10-9	TJX COMPANIES, INC.			2,498.000	187,675	75.130	187,675	145,974		2,437		10,215		10,215		L	12/27/2016
87612E-10-6	TARGET CORP.			2,153.000	155,511	72.230	155,511	158,308		4,979		(762)		(762)		L	06/08/2016
87901J-10-5	TEGNA			820.000	17,540	21.390	17,540	15,807	115	493		(3,387)		(3,387)		L	08/27/2015
88076W-10-3	TERADATA CORP			492.000	13,368	27.170	13,368	20,849				369		369		L	08/27/2015
881609-10-1	TESORO PETROLEUM CORP			446.000	39,003	87.450	39,003	30,785		937		(7,992)		(7,992)		L	08/27/2015
882508-10-4	TEXAS INSTRUMENTS INC			3,829.000	279,402	72.970	279,402	157,998		6,147		67,946		67,946		L	12/27/2016
883203-10-1	TEXTRON			1,035.000	50,260	48.560	50,260	32,971	20	87		6,624		6,624		L	12/27/2016
883556-10-2	THERMO FISHER SCIENTIFIC INC			1,513.000	213,484	141.100	213,484	163,792	222	945		(1,155)		(1,155)		L	12/27/2016
88579Y-10-1	3M CO			2,304.000	411,425	178.570	411,425	285,572		10,039		63,041		63,041		L	12/27/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
886547-10-8	TIFFANY & CO.			413.000	31,979	77.430	31,979	32,400	186	746		471		471		L	08/27/2015
887317-30-3	TIME WARNER INC.			2,954.000	285,150	96.530	285,150	189,056		4,720		93,492		93,492		L	12/27/2016
891027-10-4	TORCHMARK CORP			425.000	31,348	73.760	31,348	20,611		236		7,055		7,055		L	08/27/2015
891906-10-9	TOTAL SYSTEM SERVICES			627.000	30,742	49.030	30,742	20,734	63	268		(483)		(483)		L	09/30/2015
892356-10-6	TRACTOR SUPPLY COMPANY			497.000	37,678	75.810	37,678	37,185		457		(4,816)		(4,816)		L	08/27/2015
893641-10-0	TRANSDIGM GROUP INC COMMON STK			201.000	50,041	248.960	50,041	53,263		4,824		(3,222)		(3,222)		L	06/08/2016
89417E-10-9	THE TRAVELERS COMPANIES INC			1,089.000	133,315	122.420	133,315	100,045		2,853		10,411		10,411		L	08/27/2015
896945-20-1	TRIPADVISOR INC			437.000	20,264	46.370	20,264	26,478				(16,270)		(16,270)		L	12/27/2016
90130A-10-1	TWENTY FIRST CENTURY FOX INC			4,058.000	113,786	28.040	113,786	112,691		1,335		3,509		3,509		L	06/08/2016
90130A-20-0	TWENTY FIRST CENTURY FOX			1,866.000	50,849	27.250	50,849	50,805		530		(183)		(183)		L	12/27/2016
902494-10-3	TYSON FOODS, INC.			1,123.000	69,267	61.680	69,267	39,833		745		8,803		8,803		L	09/14/2016
902653-10-4	UDR INC			1,024.000	37,356	36.480	37,356	36,862		587		493		493		L	12/27/2016
902973-30-4	U.S. BANCORP			6,122.000	314,487	51.370	314,487	228,560	1,714	6,774		52,744		52,744		L	12/27/2016
90384S-30-3	ULTA SALON, COSMETICS & FRAGRANCE INC			225.000	57,362	254.940	57,362	46,215				11,147		11,147		L	04/22/2016
904311-10-7	UNDER ARMOUR, INC.			704.000	20,451	29.050	20,451	27,106				(10,313)		(10,313)		L	12/27/2016
904311-20-6	UNDER ARMOUR, INC. CLASS C			708.000	17,820	25.170	17,820	25,284				(7,463)		(7,463)		L	12/27/2016
907818-10-8	UNION PACIFIC CORP			3,157.000	327,318	103.680	327,318	247,583		7,079		79,986		79,986		L	12/27/2016
910047-10-9	UNITED CONTINENTAL HOLDINGS COMMON STK			1,107.000	80,678	72.880	80,678	58,737				17,247		17,247		L	09/30/2015
911312-10-6	UNITED PARCEL SERVICE CL B			2,641.000	302,764	114.640	302,764	242,626		8,054		47,455		47,455		L	12/27/2016
911363-10-9	UNITED RENTALS INC			331.000	34,947	105.580	34,947	30,812				10,936		10,936		L	08/27/2015
912318-20-1	US NATURAL GAS FUND LP			311,619.000	2,910,521	9.340	2,910,521	2,639,803				619,863		619,863		L	03/07/2016
91288V-10-3	UNITED STATES 12 MONTH OIL			54,475.000	1,111,290	20.400	1,111,290	1,743,600				189,128		189,128		L	03/07/2016
913017-10-9	UNITED TECHNOLOGIES CORP			2,934.000	321,625	109.620	321,625	272,980		7,604		39,199		39,199		L	12/27/2016
91324P-10-2	UNITEDHEALTH GROUP INC.			3,647.000	583,666	160.040	583,666	312,074		8,447		150,148		150,148		L	12/27/2016
913903-10-0	UNIVERSAL HEALTH SERVICES CL.B			338.000	35,956	106.380	35,956	41,677		135		(4,431)		(4,431)		L	09/30/2015
91529Y-10-6	UNUMPROVIDENT CORP			890.000	39,098	43.930	39,098	26,797		685		9,470		9,470		L	08/27/2015
917047-10-2	URBAN OUTFITTERS INC.			338.000	9,626	28.480	9,626	12,274				1,842		1,842		L	12/27/2016
918204-10-8	VF CORP			1,268.000	67,648	53.350	67,648	71,612		1,901		(11,126)		(11,126)		L	12/27/2016
91913Y-10-0	VALERO ENERGY CORP			1,735.000	118,535	68.320	118,535	83,650		4,151		(3,967)		(3,967)		L	06/08/2016
92220P-10-5	VARIAN MEDICAL SYSTEMS INC.			359.000	32,231	89.780	32,231	25,668				3,224		3,224		L	08/27/2015
92276F-10-0	VENTAS INC			1,356.000	84,777	62.520	84,777	86,216		3,705		7,565		7,565		L	12/27/2016
92343E-10-2	VERISIGN INC.			349.000	26,548	76.070	26,548	19,477				(3,940)		(3,940)		L	08/27/2015
92343V-10-4	VERIZON COMMUNICATIONS INC			15,621.000	833,849	53.380	833,849	733,022		34,384		107,957		107,957		L	12/27/2016
92345Y-10-6	VERISK ANALYTICS INC - CL A			596.000	48,377	81.170	48,377	44,838				2,457		2,457		L	12/27/2016
92532F-10-0	VERTEX PHARMACEUTICALS INC			950.000	69,987	73.670	69,987	91,745				(47,767)		(47,767)		L	12/27/2016
92553P-20-1	VIACOM INC- CLASS B			1,331.000	46,718	35.100	46,718	71,101	260	1,946		(7,942)		(7,942)		L	12/27/2016
92826C-83-9	VISA INC - CLASS A			7,156.000	558,311	78.020	558,311	394,878		4,154		3,140		3,140		L	12/27/2016
929042-10-9	VORNADO REALTY TRUST			656.000	68,467	104.370	68,467	55,404		1,653		2,893		2,893		L	12/22/2015
929160-10-9	VULCAN MATERIALS CO			507.000	63,451	125.150	63,451	35,169		395		14,878		14,878		L	12/27/2016
92939U-10-6	WEC ENERGY CORP INC			1,209.000	70,908	58.650	70,908	56,462		2,327		8,530		8,530		L	12/27/2016
931142-10-3	WAL-MART STORES INC			5,770.000	398,822	69.120	398,822	419,741	2,856	12,137		43,939		43,939		L	12/27/2016
931427-10-8	WALGREENS BOOTS ALLIANCE INC			3,279.000	271,370	82.760	271,370	218,211		4,747		(7,745)		(7,745)		L	12/27/2016
94106L-10-9	WASTE MANAGEMENT INC			1,554.000	110,194	70.910	110,194	69,809		2,534		27,098		27,098		L	06/08/2016
941848-10-3	WATERS CORPORATION			303.000	40,720	134.390	40,720	31,761				(58)		(58)		L	08/27/2015
949746-10-1	WELLS FARGO COMPANY			17,320.000	954,505	55.110	954,505	773,276		26,083		13,486		13,486		L	12/27/2016
95040Q-10-4	WELLTOWER INC			1,389.000	92,966	66.930	92,966	94,052		4,548		(1,486)		(1,486)		L	12/27/2016
958102-10-5	WESTERN DIGITAL CORPORATION			1,093.000	74,269	67.950	74,269	70,143	547	2,030		12,767		12,767		L	12/27/2016
959802-10-9	WESTERN UNION			1,857.000	40,334	21.720	40,334	30,465		1,174		6,968		6,968		L	12/27/2016
96145D-10-5	WESTROCK CO			962.000	48,841	50.770	48,841	50,893		1,450		10,349		10,349		L	12/27/2016
962166-10-4	WEYERHAEUSER			2,866.000	86,238	30.090	86,238	76,134		3,471		8,647		8,647		L	12/27/2016
963320-10-6	WHIRLPOOL CORP.			290.000	52,713	181.770	52,713	40,100		1,131		10,121		10,121		L	08/27/2015
966837-10-6	WHOLE FOODS MARKET, INC.			1,220.000	37,527	30.760	37,527	47,998		653		(3,325)		(3,325)		L	12/27/2016
969457-10-0	WILLIAMS COMPANIES INC.			2,618.000	81,525	31.140	81,525	114,381		4,277		14,036		14,036		L	12/27/2016
98310W-10-8	WYNDHAM WORLDWIDE CORP			420.000	32,075	76.370	32,075	28,083		840		1,562		1,562		L	08/27/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
983134-10-7	WYNN RESORTS LTD			301.000	26,040	86.510	26,040	33,844		602		5,213		5,213		L	08/27/2015
98389B-10-0	XCEL ENERGY INC.			1,946.000	79,202	40.700	79,202	63,878	647	2,696		8,991		8,991		L	12/27/2016
983919-10-1	XILINX INC			967.000	58,378	60.370	58,378	39,065		1,236		12,729		12,729		L	12/27/2016
984121-10-3	XEROX CORP.			3,264.000	28,495	8.730	28,495	30,578	277	1,071		(6,207)		(6,207)		L	06/08/2016
98419M-10-0	XYLEM INC			687.000	34,020	49.520	34,020	20,763		411		8,614		8,614		L	12/27/2016
984332-10-6	YAHOO! INC			3,363.000	130,047	38.670	130,047	96,963				17,435		17,435		L	12/27/2016
988498-10-1	YUM BRANDS INC			1,337.000	84,672	63.330	84,672	72,038		2,509		14,958		14,958		L	06/08/2016
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC			767.000	79,154	103.200	79,154	71,234	184	675		(1,019)		(1,019)		L	12/27/2016
989701-10-7	ZIONS BANCORPORATION			780.000	33,571	43.040	33,571	21,295		213		12,026		12,026		L	12/27/2016
98978V-10-3	ZOETIS INC			1,892.000	101,279	53.530	101,279	75,255		648		9,575		9,575		L	12/27/2016
G0176J-10-9	ALLEGION PLC			367.000	23,488	64.000	23,488	17,019		170		(649)		(649)		L	12/27/2016
G0177J-10-8	ALLERGAN PLC			1,438.000	301,994	210.010	301,994	423,236				(145,755)		(145,755)		L	06/08/2016
G47791-10-1	INGERSOLL-RAND PLC			989.000	74,215	75.040	74,215	46,356		1,314		19,033		19,033		L	12/27/2016
G491BT-10-8	INVESCO LTD			1,565.000	47,482	30.340	47,482	51,410		1,723		(4,884)		(4,884)		L	12/27/2016
G5785G-10-7	MALLINCKRODT PLC			406.000	20,227	49.820	20,227	35,581				(10,073)		(10,073)		L	08/27/2015
G7945M-10-7	SEAGATE TECHNOLOGY			1,128.000	43,056	38.170	43,056	48,016	703	2,097		1,676		1,676		L	12/27/2016
G7S00T-10-4	PENTAIR LTD			641.000	35,941	56.070	35,941	35,180		851		4,099		4,099		L	04/22/2016
G97822-10-3	PERRIGO CO PLC			542.000	45,111	83.230	45,111	90,919		314		(33,217)		(33,217)		L	02/18/2016
G98294-10-4	XL GROUP PLC			1,032.000	38,452	37.260	38,452	36,527	213	619		(1,981)		(1,981)		L	08/27/2015
H1467J-10-4	CHUBB LIMITED			1,783.000	235,570	132.120	235,570	182,283	1,230	3,527		31,050		31,050		L	12/27/2016
H8817H-10-0	TRANSOCEAN INC.			1,491.000	21,977	14.740	21,977	45,084				2,941		2,941		L	12/27/2016
N53745-10-0	LYONDELLBASELL INDU-CL A			1,277.000	109,541	85.780	109,541	93,127		4,252		(1,430)		(1,430)		L	08/27/2015
N59465-10-9	MYLAN NV			1,763.000	67,258	38.150	67,258	76,316				(24,802)		(24,802)		L	12/27/2016
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD.			635.000	52,095	82.040	52,095	54,211	305	1,083		(12,173)		(12,173)		L	09/30/2015
Y09827-10-9	BROADCOM LTD			1,522.000	269,044	176.770	269,044	170,845		3,483		98,199		98,199		L	12/27/2016
28176E-10-8	EDWARDS LIFESCIENCES SP - WI		C	819.000	76,740	93.700	76,740	42,010				11,754		11,754		L	12/27/2016
B3DDYK-40-5	CHINA FORESTRY HOLDINGS CO FOREIGN EQ		B	984,000.000	1,269	0.001	1,269					(1,791)		(1,791)		L	01/25/2011
G0408V-10-2	AON PLC		D	1,008.000	112,422	111.530	112,422	75,424		1,278		19,129		19,129		L	12/27/2016
G1151C-10-1	ACCENTURE PLC-CL A FOREIGN EQ		D	2,376.000	278,301	117.130	278,301	210,220		5,342		28,960		28,960		L	12/27/2016
G27823-10-6	DELPHI AUTOMOTIVE PLC		C	1,037.000	69,842	67.350	69,842	62,556		1,184		(18,777)		(18,777)		L	12/27/2016
G29183-10-3	EATON CORP PLC NPV		D	1,730.000	116,066	67.090	116,066	103,378		3,903		25,740		25,740		L	12/27/2016
G30401-10-6	ENDO INTERNATIONAL PLC		C	770.000	12,682	16.470	12,682	61,840				(34,458)		(34,458)		L	12/22/2015
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL		D	3,589.000	147,831	41.190	147,831	139,163	883			8,668		8,668		L	12/27/2016
G5960L-10-3	MEDTRONIC PLC		C	5,259.000	374,599	71.230	374,599	307,509	2,261	9,023		(30,276)		(30,276)		L	06/08/2016
G60754-10-1	MICHAEL KORS HOLDINGS LTD		D	630.000	27,077	42.980	27,077	39,591				1,840		1,840		L	08/27/2015
G6518L-10-8	NIELSEN N.V.		D	1,288.000	54,032	41.950	54,032	58,044		1,553		(6,070)		(6,070)		L	06/08/2016
G65431-10-1	NOBLE CORPORATION PLC		D	3.000	18	5.920	18	157		1		(14)		(14)		L	07/23/2014
G81276-10-0	SIGNET JEWLERS LTD		D	267.000	25,167	94.260	25,167	33,811		267		(7,858)		(7,858)		L	08/27/2015
G96629-10-3	WILLIS TOWERS WATSON PLC COMMON STK		C	493.000	60,284	122.280	60,284	55,024	237	710		5,260		5,260		L	02/18/2016
H2906T-10-9	GARMIN LTD		D	437.000	21,190	48.490	21,190	15,819		891		4,947		4,947		L	08/27/2015
H84989-10-4	TE CONNECTIVITY LTD		D	1,361.000	94,290	69.280	94,290	68,729		1,927		6,219		6,219		L	12/27/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					294,659,581	XXX	294,659,581	297,681,170	93,399	4,238,733		15,975,520		15,975,520		XXX	XXX
319983-10-2	FIRST COMMONWEALTH			1,000.000	508,269,458	638,689.840	508,269,458	491,468,611				24,472,137		24,472,137		U	07/30/1999
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)			100.000	4,504,096	45,040.960	4,504,096	1,085,935		620,000		832,025		832,025		U	02/09/2000
401352-39-8	MANAGED DENTAL GUARD INC (NJ)			100.000	529,960	5,299.600	529,960	200,000		5,086,400		114,922		114,922		U	03/04/2002
40137*-10-2	GUARDIAN INS & ANNUITY CO NY NY			20,000.000	260,382,803	13,019.140	260,382,803	484,000,000				(99,379,283)		(99,379,283)		U	06/08/1970
457678-10-6	INNOVATIVE UNDERWRITERS INC			100.000	6,446,457	64,464.570	6,446,457	6,000,000		480,000		(5,266)		(5,266)		U	07/21/1999
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA			23,120.000	4,889,783	211.496	4,889,783	3,300,000				(1,176,779)		(1,176,779)		U	04/25/1996
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY			100,000.000	63,530,025	635.300	63,530,025	175,283,195				12,855,689		12,855,689		U	12/23/1996
70016#-20-0	BLICOA			100.001	201,638,797	2,016,367.806	201,638,797	184,459,688				13,696,308		13,696,308		U	12/26/2000
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					1,050,191,379	XXX	1,050,191,379	1,345,797,429		6,186,400		(48,590,247)		(48,590,247)		XXX	XXX
92647K-32-5	VICTORY STRATEGIC INCOME FUND Y			247,052.304	2,453,229	9.930	2,453,229	2,487,911		81,925		74,116		74,116		L	01/31/2014
92647K-33-3	VICTORY STRATEGIC INCOME FUND R			239,938.484	2,406,583	10.030	2,406,583	2,415,279		64,751		71,982		71,982		L	01/31/2014
92647K-34-1	VICTORY STRATEGIC INCOME FUND C			237,371.939	2,378,467	10.020	2,378,467	2,388,258		53,845		71,212		71,212		L	01/31/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92647K-35-8	VICTORY STRATEGIC INCOME FUND A			2,777,961.053	27,724,051	9.980	27,724,051	28,102,461		862,890		833,388		833,388		L	01/31/2014
92647K-46-5	VICTORY HIGH YIELD FUND R			2,511,177.566	15,945,978	6.350	15,945,978	17,765,123		986,641		1,205,365		1,205,365		L	01/31/2014
92647K-47-3	VICTORY HIGH YIELD FUND CLASS C			2,081,028.554	13,214,531	6.350	13,214,531	15,843,478		768,936		1,019,704		1,019,704		L	11/30/2011
92647K-48-1	VICTORY HIGH YIELD FUND CLASS A			1,235,921.275	7,835,741	6.340	7,835,741	9,005,413		512,567		605,601		605,601		L	04/30/2014
92647Q-59-5	VICTORY RS INVESTORS FUND Y			1,120,080.373	15,479,511	13.820	15,479,511	14,258,623		7,570		1,422,502		1,422,502		L	12/19/2013
92647Q-73-6	VICTORY RS GLOBAL FUND Y			983,055.595	10,852,934	11.040	10,852,934	9,995,168		833,296		(550,511)		(550,511)		L	12/19/2013
92647Q-76-9	VICTORY RS GLOBAL FUND A			246,657.605	2,752,699	11.160	2,752,699	2,624,372		288,924		(98,663)		(98,663)		L	12/19/2013
92647Q-77-7	VICTORY SOPHUS EMERG MKTS SMALL CAP Y			1,750,000.000	17,062,500	9.750	17,062,500	17,500,000		116,354		17,500		17,500		L	01/31/2014
92647Q-79-3	VICTORY SOPHUS EMERG MKTS SMALL CAP A			243,732.000	2,376,387	9.750	2,376,387	2,437,320				14,624		14,624		L	01/31/2014
92647Q-81-9	VICTORY SOPHUS EMERGING MARKETS FUND Y			482,271.793	7,740,462	16.050	7,740,462	9,253,278		69,942		694,471		694,471		L	12/20/2013
92647Q-85-0	VICTORY SOPHUS CHINA FUND Y			446,467.219	4,504,854	10.090	4,504,854	4,432,515		45,483		(84,829)		(84,829)		L	12/27/2013
92647Q-86-8	VICTORY SOPHUS CHINA FUND R			168,369.282	1,705,581	10.130	1,705,581	1,678,330				(23,572)		(23,572)		L	12/27/2013
92647Q-88-4	VICTORY SOPHUS CHINA FUND A			875,405.467	8,824,087	10.080	8,824,087	8,730,353		82,437		(183,835)		(183,835)		L	12/27/2013
9299999. Subtotal - Mutual Funds					143,257,595	XXX	143,257,595	148,917,882		4,775,561		5,089,055		5,089,055		XXX	XXX
9799999 - Total Common Stocks					1,488,108,555	XXX	1,488,108,555	1,792,396,481	93,399	15,200,694		(27,525,672)		(27,525,672)		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,528,595,236	XXX	1,538,247,991	1,832,883,162	93,399	16,102,221		(27,525,672)		(27,525,672)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 9 , the total $ value (included in Column 8) of all such issues $ 1,180,611,761

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-EF-1	US TREASURY N/B		11/16/2016	GOLDMAN SACHS		23,255,813	18,600,000	8,992
912810-FE-3	US TREASURY N/B		11/30/2016	VARIOUS		52,263,281	39,600,000	573,076
912810-FT-0	US TREASURY N/B		10/28/2016	VARIOUS		15,063,320	11,000,000	99,905
912810-QQ-4	US TREASURY N/B		11/15/2016	VARIOUS		130,792,188	103,500,000	12,509
912810-QT-8	US TREASURY N/B		11/14/2016	VARIOUS		146,723,828	140,000,000	171,817
912810-QY-7	US TREASURY N/B		11/30/2016	VARIOUS		232,167,656	241,500,000	52,531
912810-RP-5	US TREASURY N/B		04/19/2016	VARIOUS		69,968,422	64,500,000	812,143
912810-RQ-3	US TREASURY N/B		08/10/2016	MORGAN STANLEY		2,426,859	2,300,000	
912810-RS-9	US TREASURY N/B		12/15/2016	VARIOUS		33,216,152	34,600,000	307,084
912810-RT-7	US TREASURY N/B		12/14/2016	VARIOUS		69,040,713	81,320,000	518,302
912810-RU-4	US TREASURY N/B		12/27/2016	VARIOUS		100,592,969	104,000,000	173,532
912828-G8-7	US TREASURY N/B		12/28/2016	MITSUBISHI SECURITIES		81,657,559	81,500,000	858,835
912828-K7-4	US TREASURY N/B		12/01/2016	VARIOUS		14,058,750	14,000,000	67,717
912828-M9-8	US TREASURY N/B		05/16/2016	CITICORP SECURITIES		254,619	250,000	1,876
912828-N4-8	US TREASURY N/B		01/25/2016	DEUTSCHE BANK		658,811	650,000	813
912828-N8-9	US TREASURY N/B		04/26/2016	UBS SECURITIES		100,289,063	100,000,000	196,429
912828-P4-6	US TREASURY N/B		12/28/2016	VARIOUS		125,466,859	128,200,000	82,884
912828-P8-7	US TREASURY N/B		05/24/2016	MORGAN STANLEY		9,883,203	10,000,000	26,291
912828-Q4-5	US TREASURY N/B		04/26/2016	GOLDMAN SACHS		50,037,109	50,000,000	31,079
912828-R3-6	US TREASURY N/B		08/09/2016	VARIOUS		66,614,266	65,800,000	239,851
912828-T3-4	US TREASURY N/B		11/04/2016	VARIOUS		27,826,379	28,000,000	26,827
912828-T4-2	US TREASURY N/B		12/20/2016	VARIOUS		114,520,703	115,000,000	87,672
912828-T5-9	US TREASURY N/B		10/14/2016	BARCLAY'S		25,006,836	25,000,000	1,374
912828-T6-7	US TREASURY N/B		11/02/2016	UBS SECURITIES		399,766	400,000	41
912828-U2-4	US TREASURY N/B		12/02/2016	BARCLAY'S		5,878,875	6,100,000	6,740
912828-U6-5	US TREASURY N/B		12/28/2016	VARIOUS		170,974,844	173,400,000	239,356
912828-VP-2	US TREASURY N/B		12/28/2016	MORGAN STANLEY		22,190,781	22,000,000	180,543
0599999. Subtotal - Bonds - U.S. Governments						1,691,229,624	1,661,220,000	4,778,219
46513C-F6-8	STATE OF ISRAEL 5 YR JUBILEE SERIES	D	10/20/2016	DIRECT(1)		10,000,000	10,000,000	
1099999. Subtotal - Bonds - All Other Governments						10,000,000	10,000,000	
13063C-Z8-6	CALIFORNIA ST		11/09/2016	VARIOUS		20,371,542	16,545,000	36,915
13063C-ZU-7	CALIFORNIA ST		11/16/2016	SIEBERT		2,830,250	2,500,000	27,778
57582R-JJ-6	MASSACHUSETTS ST		11/18/2016	BOSC INC		5,313,731	5,210,000	30,102
57582R-LJ-3	MASSACHUSETTS ST		10/31/2016	VARIOUS		10,661,100	10,000,000	67,778
882723-TC-3	TEXAS ST		01/20/2016	VARIOUS		9,980,144	8,565,000	133,471
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						49,156,767	42,820,000	296,044
283734-F7-1	EL PASO TX		06/03/2016	CITICORP SECURITIES		4,747,760	4,000,000	
64966L-8J-3	NEW YORK NY		03/22/2016	EXCHANGE		4,951,681	4,900,000	
64966M-DU-0	NEW YORK NY		06/14/2016	EXCHANGE		4,737,951	4,655,000	
90059R-AX-9	TUSCALOOSA AL CITY BRD OF EDU		12/15/2016	PIPER, JAFFRAY & HOPWOOD INC		6,538,620	6,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						20,976,012	19,555,000	
02765U-KQ-6	AMERICAN MUNI PWR-OHIO INC OHR		05/05/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		2,929,500	2,500,000	
041806-GX-2	ARLINGTON TX HGR EDU FIN CORPE		04/26/2016	RAYMOND JAMES		3,503,430	3,000,000	
041806-HC-7	ARLINGTON TX HGR EDU FIN CORPE		04/26/2016	RAYMOND JAMES		3,489,660	3,000,000	
13077C-4C-5	CALIFORNIA ST UNIV REVENUE		03/31/2016	BARCLAYS CAPITAL		2,372,820	2,000,000	
15504R-GG-8	CENTRL PUGET SOUND WA REGL TRA		10/05/2016	WELLS FARGO SECURITIES LLC		9,654,355	8,120,000	180,444
16514P-AE-9	CHESAPEAKE BAY VA BRIDGE & TUN		11/09/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		2,813,225	2,500,000	
167593-UT-7	CHICAGO IL O'HARE INTERNATIONA		11/04/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		1,138,200	1,000,000	
187145-FD-4	CLIFTON TX HGR EDU FIN CORP ED		08/22/2016	ROBERT W. BAIRD & CO, INC		2,428,960	2,000,000	
246430-AD-4	DELAWARE ST TRANSPRTN AUTH US		02/18/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		13,962,721	12,360,000	115,017
271014-C5-9	EAST BAY CA MUNI UTILITY DISTW		11/29/2016	LOOP CAPTIAL		10,083,900	10,000,000	1,111
3138W9-PA-2	FN 4.000000 9/1/2043		01/15/2016	CITICORP SECURITIES		53,181,640	50,000,000	55,556
3138WE-JX-8	FN 3.500000 4/1/2045		08/08/2016	BARCLAY'S		8,416,250	8,000,000	10,111
3138WF-LC-8	FN 3.500000 9/1/2045		01/15/2016	VARIOUS		20,848,005	20,025,099	19,479
3138WF-XF-8	FN 3.500000 10/1/2045		08/08/2016	BARCLAY'S		10,520,314	10,000,001	12,639
3138WG-A6-1	FN 3.500000 12/1/2045		08/08/2016	BARCLAY'S		6,312,187	6,000,000	7,583
3138WH-YE-6	FN 3.000000 9/1/2046		12/08/2016	CITICORP SECURITIES		104,051,050	106,500,000	106,500
3138YU-HS-3	FN 3.500000 9/1/2045		01/15/2016	MORGAN STANLEY		20,819,804	19,998,011	19,443
3140EU-LG-2	FN 3.500000 12/1/2045		08/08/2016	BARCLAY'S		12,624,375	12,000,000	15,167
3140EY-R2-9	FN 3.500000 2/1/2046		08/08/2016	BARCLAY'S		14,728,437	14,000,000	17,694
38122N-YJ-5	GOLDEN ST TOBACCO SECURITIZATI		12/20/2016	VARIOUS		5,312,523	4,665,000	46,824
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH		12/13/2016	JANNEY MONTGOMERY/SCOTT		607,905	560,000	12,764
520453-AL-5	LAWRENCEBURG IN POLL CONTROL R		10/26/2016	KEY BANK		2,500,000	2,500,000	535
544445-AW-9	LOS ANGELES CA DEPT OF ARPTS A		05/12/2016	LOOP CAPTIAL		2,362,800	2,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
574218-Q4-8	MARYLAND ST HLTH & HGR EDUCTNL		10/26/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		6,174,120	6,000,000	
591745-W9-1	MET ATLANTA GA RAPID TRANSIT A		02/18/2016	WELLS FARGO SECURITIES LLC		5,889,150	5,000,000	50,694
59259N-3N-1	MET TRANSPRTN AUTH NY DEDICATE		10/14/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		22,356,780	19,000,000	374,583
59261A-CW-5	MET TRANSPRTN AUTH NY REVENUE		02/19/2016	RAMIREZ & CO, INC		20,803,680	18,000,000	
59261A-HL-4	MET TRANSPRTN AUTH NY REVENUE		07/21/2016	WELLS FARGO SECURITIES LLC		23,931,400	20,000,000	
59333P-R7-5	MIAMI-DADE CNTY FL AVIATION RE		01/06/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		11,386,800	10,000,000	138,889
59333P-Y8-5	MIAMI-DADE CNTY FL AVIATION RE		09/01/2016	EXCHANGE		4,893,783	4,955,000	
594698-EC-2	MICHIGAN ST STRATEGIC FUND LTD		09/14/2016	KEY BANK		4,000,000	4,000,000	1,376
60636A-MS-9	MISSOURI ST HLTH & EDUCTNL FAC		11/22/2016	GOLDMAN SACHS		7,655,220	9,000,000	77,922
60636U-FJ-3	MISSOURI ST ENVRNMNTL IMPT & E		01/13/2016	EXCHANGE		83,871	85,000	
60637A-LD-2	MISSOURI ST HLTH & EDUCTNL FAC		06/10/2016	RBC CAPITAL MARKETS		10,777,700	10,000,000	
61336P-EV-9	MONTGOMERY CNTY MD REVENUE		06/08/2016	WELLS FARGO SECURITIES LLC		5,253,527	4,340,000	7,233
64577B-TR-5	NEW JERSEY ST ECON DEV AUTH RE		12/01/2016	BARCLAYS CAPITAL		7,329,280	7,000,000	
64577B-TT-1	NEW JERSEY ST ECON DEV AUTH RE		12/01/2016	BARCLAYS CAPITAL		4,871,950	5,000,000	
64971W-S6-8	NEW YORK CITY NY TRANSITIONALF		09/15/2016	RAMIREZ & CO, INC		6,071,400	5,000,000	
64972H-ZA-3	NEW YORK CITY NY TRANSITIONAL		03/29/2016	VARIOUS		14,189,578	12,265,000	4,404
66285W-TE-6	N TX TOLLWAY AUTH REVENUE		06/09/2016	EXCHANGE		1,449,291	1,430,000	
67759H-JC-9	OHIO ST SPL OBLG		10/26/2016	KEY BANK		4,650,000	4,650,000	
677632-G9-6	OHIO ST UNIV		11/21/2016	VARIOUS		15,694,450	15,000,000	188,907
685869-EY-1	OREGON ST HLTH & SCIENCE UNIVR		02/18/2016	J.P. MORGAN		5,171,350	5,000,000	
709224-KX-6	PENNSYLVANIA ST TURNPIKE COMMI		10/11/2016	VARIOUS		10,320,153	8,970,000	158,282
709224-MW-6	PENNSYLVANIA ST TURNPIKE COMMI		03/31/2016	MORGAN STANLEY		5,597,900	5,000,000	
709224-PK-9	PENNSYLVANIA ST TURNPIKE COMMI		05/25/2016	PNC CAPITAL		6,681,845	5,750,000	
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI		10/12/2016	VARIOUS		8,169,950	7,000,000	32,639
73358W-A2-0	PORT AUTH OF NEW YORK & NEW JE		05/06/2016	RAMIREZ & CO, INC		6,034,350	5,000,000	
73358W-E2-6	PORT AUTH OF NEW YORK & NEW JE		11/02/2016	CITICORP SECURITIES		16,623,460	14,000,000	
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE		11/21/2016	VARIOUS		14,895,245	14,500,000	142,284
73358W-XQ-2	PORT AUTH OF NEW YORK & NEW JE		11/21/2016	VARIOUS		8,094,825	7,500,000	40,083
73358W-ZH-0	PORT AUTH OF NEW YORK & NEW JE		12/14/2016	SIEBERT		1,112,150	1,000,000	8,889
79766D-GF-0	SAN FRANCISCO CALIF CITY &CNTY		12/05/2016	VARIOUS		22,857,000	20,000,000	25,694
85732G-UL-2	STATE PUBLIC SCH BLDG AUTH PAL		10/20/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		5,514,450	5,000,000	
91412G-R3-1	UNIV OF CALIFORNIA CA REVENUES		06/23/2016	WELLS FARGO SECURITIES LLC		4,104,541	3,355,000	
91412G-R7-2	UNIV OF CALIFORNIA CA REVENUES		06/23/2016	WELLS FARGO SECURITIES LLC		4,051,718	3,280,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						611,352,978	568,808,111	1,872,746
00115A-AC-3	AEP TRANSMISSION CO LLC		11/16/2016	VARIOUS		26,876,998	27,000,000	
001192-AK-9	SOUTHERN CO GAS CAPITAL		07/25/2016	BANK OF AMERICA		3,863,489	3,650,000	25,428
00130H-BS-3	AES CORP/VA		09/19/2016	GOLDMAN SACHS		1,142,500	1,000,000	16,594
00138C-AB-4	AIG GLOBAL FUNDING		10/21/2016	VARIOUS		14,950,100	15,000,000	5,278
00164V-AC-7	AMC NETWORKS INC		03/08/2016	MARKET AXESS		1,025,000	1,000,000	11,347
00164V-AD-5	AMC NETWORKS INC		03/23/2016	BANK OF AMERICA		2,310,000	2,310,000	
00206R-AR-3	AT&T INC		10/13/2016	MITSUBISHI SECURITIES		5,464,750	5,000,000	50,750
00206R-BH-4	AT&T INC		04/27/2016	GOLDMAN SACHS		3,759,400	4,000,000	65,456
00206R-CN-0	AT&T INC		10/25/2016	VARIOUS		5,081,950	5,000,000	64,883
00206R-DH-2	AT&T INC		12/08/2016	GOLDMAN SACHS		1,973,140	2,000,000	25,178
00206R-DJ-8	AT&T INC		09/08/2016	EXCHANGE		50,975,279	51,361,000	
002824-BD-1	ABBOTT LABORATORIES		11/22/2016	VARIOUS		4,990,610	5,000,000	967
002824-BF-6	ABBOTT LABORATORIES		11/17/2016	BANK OF AMERICA		14,888,400	15,000,000	
002824-BH-2	ABBOTT LABORATORIES		11/17/2016	BANK OF AMERICA		19,844,200	20,000,000	
00287Y-AM-1	ABBVIE INC		09/06/2016	BARCLAY'S		12,701,160	12,000,000	180,400
00287Y-AW-9	ABBVIE INC		05/09/2016	BANK OF AMERICA		9,932,800	10,000,000	
00287Y-AY-5	ABBVIE INC		05/09/2016	J.P. MORGAN		6,973,260	7,000,000	
00440E-AW-7	CHUBB INA HOLDINGS INC		11/21/2016	VARIOUS		20,865,840	19,000,000	25,254
00507V-AG-4	ACTIVISION BLIZZARD		09/14/2016	BANK OF AMERICA		6,991,460	7,000,000	
00817Y-AW-8	AETNA INC		06/02/2016	UBS SECURITIES		9,962,600	10,000,000	
008556-AC-8	AGREE LIMITED PARTNERSHIP		04/29/2016	DIRECT(1)		10,000,000	10,000,000	
008674-AH-6	AHERN RENTALS INC		06/23/2016	VARIOUS		2,830,000	4,000,000	74,979
010392-FL-7	ALABAMA POWER CO		09/08/2016	KEY BANK		2,227,940	2,000,000	6,456
010392-FM-5	ALABAMA POWER CO		10/28/2016	JEFFERIES & COMPANY, INC.		5,118,010	5,000,000	52,396
013093-AA-7	ALBERTSONS COS LLC/SAFEW		11/01/2016	BANK OF AMERICA		6,733,800	6,660,000	69,717
013093-AC-3	ALBERTSONS COS LLC/SAFEW		08/04/2016	BANK OF AMERICA		4,100,000	4,100,000	
015271-AF-6	ALEXANDRIA REAL ESTATE E		10/12/2016	WELLS FARGO SECURITIES LLC		1,169,348	1,154,000	8,110
020002-BA-8	ALLSTATE CORP		07/12/2016	VARIOUS		16,150,702	13,925,000	100,613
02005N-BE-9	ALLY FINANCIAL INC		08/15/2016	BARCLAY'S		2,430,000	2,400,000	22,317
02005N-BG-4	ALLY FINANCIAL INC		04/28/2016	VARIOUS		4,058,170	4,000,000	7,792
02209S-AM-5	ALTRIA GROUP INC		05/03/2016	CREDIT SUISSE FIRST BOSTON		10,606,400	10,000,000	102,118

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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
02209S-AQ-6	ALTRIA GROUP INC		12/27/2016	US BANCORP INC		1,413,042	1,398,000	10,136
02209S-AV-5	ALTRIA GROUP INC		10/19/2016	VARIOUS		24,364,405	24,000,000	70,557
02361D-AQ-3	AMEREN ILLINOIS CO		03/29/2016	JEFFERIES & COMPANY, INC.		3,202,800	3,000,000	5,533
02406P-AM-2	AMERICAN AXLE & MFG INC		03/30/2016	CITICORP SECURITIES		1,036,250	1,000,000	3,299
025816-BF-5	AMERICAN EXPRESS CO		07/13/2016	MORGAN STANLEY		7,478,800	7,000,000	35,438
02582J-GH-7	AMXCA 2013-2 B		11/02/2016	WELLS FARGO SECURITIES LLC		3,113,199	3,100,000	2,233
026874-AZ-0	AMERICAN INTL GROUP		07/20/2016	DEUTSCHE BANK		11,399,335	9,500,000	138,542
026874-DF-1	AMERICAN INTL GROUP		06/27/2016	CITICORP SECURITIES		10,197,300	10,000,000	226,667
026874-DH-7	AMERICAN INTL GROUP		11/15/2016	VARIOUS		24,012,335	23,500,000	115,863
029912-BE-1	AMERICAN TOWER CORP		04/18/2016	CITICORP SECURITIES		5,728,850	5,000,000	139,306
03027X-AJ-9	AMERICAN TOWER CORP		01/08/2016	CITICORP SECURITIES		9,971,300	10,000,000	
03027X-AL-4	AMERICAN TOWER CORP		09/28/2016	BANK OF AMERICA		14,978,700	15,000,000	
03040W-AP-0	AMERICAN WATER CAPITAL C		11/17/2016	VARIOUS		8,983,500	9,000,000	1,556
03073E-AN-5	AMERISOURCEBERGEN CORP		06/09/2016	VARIOUS		6,167,100	6,000,000	61,625
031162-BZ-2	AMGEN INC		08/10/2016	GOLDMAN SACHS		10,789,200	10,000,000	132,000
031162-CC-2	AMGEN INC		06/14/2016	EXCHANGE		55,055,605	53,530,000	
031162-CE-8	AMGEN INC		06/14/2016	EXCHANGE		57,268,168	55,186,000	
032511-BP-1	ANADARKO PETROLEUM CORP		04/05/2016	BARCLAY'S		3,020,100	3,000,000	11,550
032654-AJ-4	ANALOG DEVICES INC		02/24/2016	BARCLAY'S		5,253,500	5,000,000	40,625
032654-AM-7	ANALOG DEVICES INC		11/30/2016	CREDIT SUISSE FIRST BOSTON		4,981,950	5,000,000	
032654-AP-0	ANALOG DEVICES INC		11/30/2016	CREDIT SUISSE FIRST BOSTON		2,980,440	3,000,000	
03523T-BE-7	ANHEUSER-BUSCH INBEV WOR		08/10/2016	SEAPORT GROUP		5,744,400	5,000,000	32,292
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR		10/20/2016	KEY BANK		4,549,665	4,500,000	46,563
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN		04/28/2016	VARIOUS		26,019,538	25,341,000	182,807
035242-AM-8	ANHEUSER-BUSCH INBEV FIN		12/15/2016	VARIOUS		24,211,440	24,000,000	39,819
035242-AN-6	ANHEUSER-BUSCH INBEV FIN		07/13/2016	VARIOUS		65,961,030	63,000,000	269,160
035242-AP-1	ANHEUSER-BUSCH INBEV FIN		07/13/2016	MORGAN STANLEY		2,170,240	2,000,000	35,081
03674P-AL-7	ANTERO RESOURCES CORP		10/03/2016	RBC CAPITAL MARKETS		2,035,000	2,000,000	46,285
037411-AV-7	APACHE CORP		10/24/2016	VARIOUS		1,095,465	1,000,000	6,804
037411-BA-2	APACHE CORP		10/13/2016	VARIOUS		17,126,950	16,000,000	22,167
037411-BC-8	APACHE CORP		08/18/2016	WELLS FARGO SECURITIES LLC		2,933,790	3,000,000	13,458
03765H-AB-7	APOLLO MANAGEMENT HOLDIN		05/24/2016	GOLDMAN SACHS		19,982,400	20,000,000	
038522-AL-2	ARAMARK SERVICES INC		05/16/2016	WELLS FARGO SECURITIES LLC		1,556,250	1,500,000	35,021
03939C-AB-9	ARCH CAPITAL FINANCE LLC		11/29/2016	CREDIT SUISSE FIRST BOSTON		17,000,000	17,000,000	
04010L-AJ-2	ARES CAPITAL CORP.		02/10/2016	VARIOUS		14,675,866	14,500,000	175,871
040555-CT-9	ARIZONA PUBLIC SERVICE		10/31/2016	KEY BANK		4,469,820	4,000,000	80,717
040555-CU-6	ARIZONA PUBLIC SERVICE		10/05/2016	VARIOUS		18,026,294	17,625,000	146,029
040555-CV-4	ARIZONA PUBLIC SERVICE		09/15/2016	J.P. MORGAN		9,953,700	10,000,000	
04351L-AB-6	ASCENSION HEALTH		11/22/2016	VARIOUS		24,948,670	25,000,000	67,394
04544R-AC-9	ABSHE 2007-HE1 A4		11/08/2016	CITICORP SECURITIES		9,932,233	11,005,245	4,121
04774#-AA-0	ATLANTA FALCONS STADIUM COMPANY LLC		08/05/2016	BANK OF AMERICA		6,000,000	6,000,000	
04774#-AB-8	ATLANTA FALCONS STADIUM COMPANY, LLC		08/05/2016	BANK OF AMERICA		4,000,000	4,000,000	
05348E-AZ-2	AVALONBAY COMMUNITIES		09/26/2016	BANK OF AMERICA		4,979,750	5,000,000	
05357H-AA-8	AVMT 2013-AVM A		06/23/2016	WELLS FARGO SECURITIES LLC		5,379,297	5,000,000	14,503
053773-BB-2	AVIS BUDGET CAR/FINANCE		03/14/2016	VARIOUS		6,029,025	6,000,000	
05377R-CA-0	AESOP 2015-2A A		11/23/2016	MIZUHO SECURITIES		9,941,797	10,000,000	6,575
05377R-CD-4	AESOP 2016-1A A		03/22/2016	J.P. MORGAN		9,999,404	10,000,000	
05490V-AA-5	BBCMS 2015-MSQ A		09/01/2016	J.P. MORGAN		10,731,250	10,000,000	27,946
05491L-AA-6	BBCMS 2016-ETC A		08/05/2016	BARCLAY'S		13,389,563	13,000,000	20,151
05491L-AC-2	BBCMS 2016-ETC B		08/05/2016	BARCLAY'S		3,089,876	3,000,000	5,049
05523G-AA-9	BAMLL 2016-ISQ A		07/27/2016	BANK OF AMERICA		15,448,770	15,000,000	18,987
05948K-PW-3	BOAA 2004-4 5A1		09/01/2016	JANNEY MONTGOMERY/SCOTT		2,448,865	2,475,946	1,960
05951V-AA-7	BAFC 2006-I 1A1		11/22/2016	VARIOUS		1,735,673	1,728,497	3,737
06051G-DZ-9	BANK OF AMERICA CORP		12/21/2016	VARIOUS		7,567,789	6,570,000	119,632
06051G-FU-8	BANK OF AMERICA CORP		02/29/2016	BANK OF AMERICA		10,000,000	10,000,000	
06051G-GA-1	BANK OF AMERICA CORP		10/18/2016	BANK OF AMERICA		20,000,000	20,000,000	
06406G-AA-9	BANK OF NY MELLON CORP		10/24/2016	MORGAN STANLEY		4,994,500	5,000,000	
06406H-DA-4	BANK OF NY MELLON CORP		11/01/2016	VARIOUS		3,334,159	3,238,000	18,888
06742L-AM-5	DROCK 2016-1 A		07/27/2016	BARCLAY'S		8,998,661	9,000,000	
06849R-AF-9	BARRICK NA FINANCE LLC		03/09/2016	VARIOUS		9,806,750	10,000,000	124,667
06849R-AK-8	BARRICK NA FINANCE LLC		07/14/2016	VARIOUS		27,717,090	27,000,000	398,667
071813-BP-3	BAXTER INTERNATIONAL INC		08/10/2016	GOLDMAN SACHS		9,846,400	10,000,000	
07274E-AD-5	BAYER US FINANCE LLC		08/23/2016	PARIBAS SECURITIES		5,101,350	5,000,000	45,521
072863-AF-0	BAYLOR SCOTT & WHITE HOL		05/02/2016	CITICORP SECURITIES		19,519,050	19,500,000	23,031
086516-AL-5	BEST BUY CO INC		02/29/2016	SEAPORT GROUP		5,156,250	5,000,000	128,333

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092113-AM-1	BLACK HILLS CORP		09/27/2016	VARIOUS		13,101,430	13,000,000	21,525
096630-AE-8	BOARDWALK PIPELINES LP		05/11/2016	J.P. MORGAN		9,886,000	10,000,000	
097023-BS-3	BOEING CO		11/22/2016	JEFFERIES & COMPANY, INC.		4,577,150	5,000,000	89,063
10112R-AX-2	BOSTON PROPERTIES LP		01/08/2016	J.P. MORGAN		9,970,800	10,000,000	
10567@-AA-0	BRAVES STADIUM COMPANY, LLC		07/15/2016	US BANCORP INC		15,000,000	15,000,000	
110122-AU-2	BRISTOL-MYERS SQUIBB CO		11/21/2016	JEFFERIES & COMPANY, INC.		8,228,950	9,000,000	89,736
110122-AX-6	BRISTOL-MYERS SQUIBB CO		11/14/2016	JEFFERIES & COMPANY, INC.		2,204,620	2,000,000	19,000
11133T-AC-7	BROADRIDGE FINANCIAL SOL		07/05/2016	VARIOUS		16,120,720	16,000,000	6,233
114259-AP-9	BROOKLYN UNION GAS CO		06/09/2016	VARIOUS		15,274,823	14,250,000	106,563
115637-AL-4	BROWN-FORMAN CORP		04/06/2016	ROBERT W. BAIRD & CO, INC		7,960,800	8,000,000	71,667
120568-AX-8	BUNGE LTD FINANCE CORP		08/24/2016	VARIOUS		15,053,430	15,000,000	6,319
12514M-BC-8	CD 2016-CD1 A4		08/10/2016	DEUTSCHE BANK		7,467,464	7,250,000	13,166
12527G-AG-8	CF INDUSTRIES INC		11/10/2016	MORGAN STANLEY		2,995,590	3,000,000	
12527G-AH-6	CF INDUSTRIES INC		11/16/2016	VARIOUS		13,944,300	14,000,000	
12532L-AA-3	CGGS 2016-RNDA AFX		05/20/2016	VARIOUS		16,331,180	16,300,000	35,205
12542R-G*-5	CHS INC.		12/07/2016	STONECASTLE SECURITIES LLC		4,037,760	4,000,000	5,708
12542R-J#-8	CHS INC.		01/01/2016	US BANCORP INC		7,000,000	7,000,000	
12542R-J*-2	CHS INC.		01/01/2016	US BANCORP INC		6,000,000	6,000,000	
12542R-J@-0	CHS INC.		01/01/2016	US BANCORP INC		8,000,000	8,000,000	
12542R-K*-0	CHS INC.		01/01/2016	US BANCORP INC		7,000,000	7,000,000	
12542R-K@-8	CHS INC.		01/01/2016	US BANCORP INC		7,000,000	7,000,000	
12592X-AZ-9	COMM 2015-CR22 A2		03/24/2016	MORGAN STANLEY		15,414,844	15,000,000	34,510
12592Y-AE-4	CNH 2015-B A4		07/27/2016	BARCLAY'S		8,036,180	7,960,000	6,686
12593G-AF-9	COMM 2015-PC1 A5		05/19/2016	DEUTSCHE BANK		10,820,313	10,000,000	24,929
12593J-BF-2	COMM 2015-CR24 A5		05/13/2016	DEUTSCHE BANK		1,618,652	1,500,000	2,618
126117-AT-7	CNA FINANCIAL CORP		07/19/2016	BARCLAY'S		11,884,180	11,000,000	203,500
12625C-AA-1	COMM 2013-WWP A1		07/25/2016	BANK OF AMERICA		3,049,453	3,000,000	5,623
126304-AK-0	CSC HOLDINGS LLC		11/28/2016	BANK OF AMERICA		2,135,000	2,000,000	57,611
126307-AQ-0	CSC HOLDINGS LLC		09/12/2016	J.P. MORGAN		4,507,563	4,500,000	
12635Y-AD-5	CNH 2016-C A3		09/13/2016	WELLS FARGO SECURITIES LLC		5,998,792	6,000,000	
126408-GT-4	CSX CORP		10/13/2016	JEFFERIES & COMPANY, INC.		5,329,750	5,000,000	86,333
126408-HF-3	CSX CORP		10/20/2016	VARIOUS		41,795,350	42,000,000	17,839
12650Y-AA-1	CSMC 2015-GLPB A		06/23/2016	WELLS FARGO SECURITIES LLC		8,023,370	7,490,000	20,444
126650-CN-8	CVS HEALTH CORP		07/19/2016	VARIOUS		31,773,000	25,000,000	1,424
126670-WD-6	CWL 2006-3 M2		09/30/2016	J.P. MORGAN		5,594,555	7,925,000	806
12667G-F3-2	CWALT 2005-J7 1A1		09/27/2016	CITICORP SECURITIES		5,224,914	7,333,213	1,248
12668A-HE-8	CWALT 2005-56 5A1		11/04/2016	MIZUHO SECURITIES		10,972,988	12,990,588	4,622
126697-AF-8	CWL 2007-12 2A4		08/08/2016	CITICORP SECURITIES		8,850,000	12,000,000	10,415
12686C-BA-6	CABLEVISION SYSTEMS CORP		03/30/2016	BARCLAY'S		972,500	1,000,000	37,556
12695*-AA-3	CVS HEALTH CORPORATION		07/15/2016	SUNTRUST EQUITABLE		18,000,000	18,000,000	
12696#-AA-8	HSS PROPERTIES		08/05/2016	MESIROW		11,567,546	11,453,016	
12768X-AB-0	CAESARS ENT RESORT PROP		10/19/2016	CITICORP SECURITIES		6,522,500	6,000,000	38,500
131347-CE-4	CALPINE CORP		09/09/2016	MARKET AXESS		1,745,825	1,750,000	38,931
131477-AN-1	CALUMET SPECIALTY PROD		11/18/2016	GOLDMAN SACHS		4,125,000	5,000,000	34,306
13976A-AD-2	AFIN 2016-3 A3		09/12/2016	BARCLAY'S		2,999,614	3,000,000	
14040H-BK-0	CAPITAL ONE FINANCIAL CO		07/25/2016	MORGAN STANLEY		11,957,400	12,000,000	
14041N-FE-6	COMET 2016-A3 A3		07/18/2016	CREDIT SUISSE FIRST BOSTON		21,999,846	22,000,000	
14312Q-AC-0	CARMX 2016-4 A3		10/19/2016	BANK OF AMERICA		5,748,586	5,750,000	
14312Q-AD-8	CARMX 2016-4 A4		10/19/2016	BANK OF AMERICA		4,749,886	4,750,000	
14313*-AA-1	CARMAX AUTO SUPERSTORES, INC		07/11/2016	VARIOUS		2,000,000	2,000,000	
14313*-AB-9	CARMAX AUTO SUPERSTORES, INC		07/11/2016	VARIOUS		4,000,000	4,000,000	
14313*-AC-7	CARMAX AUTO SUPERSTORES, INC		07/11/2016	VARIOUS		4,000,000	4,000,000	
14314E-AC-5	CARMX 2016-3 A3		07/14/2016	CREDIT SUISSE FIRST BOSTON		12,498,133	12,500,000	
144141-DB-1	DUKE ENERGY PROGRESS INC		09/08/2016	JEFFERIES & COMPANY, INC.		4,399,240	4,000,000	53,756
144531-EY-2	CARR 2006-NC1 M1		12/13/2016	JANNEY MONTGOMERY/SCOTT		9,123,750	12,000,000	6,944
14912L-6U-0	CATERPILLAR FINL SERVICE		10/24/2016	J.P. MORGAN		14,815,200	15,000,000	55,250
14916R-AD-6	CATHOLIC HEALTH INITIATI		06/13/2016	BARCLAY'S		2,046,760	2,000,000	10,875
151020-AM-6	CELGENE CORP		10/17/2016	VARIOUS		12,337,280	12,000,000	137,594
15189X-AN-8	CENTERPOINT ENER HOUSTON		11/17/2016	JEFFERIES & COMPANY, INC.		2,184,500	2,000,000	12,750
152314-HD-5	CXHE 2003-B M1		12/07/2016	MIZUHO SECURITIES		1,467,408	1,608,669	981
152314-PS-3	CXHE 2005-D M6		06/02/2016	PIERPONT SECURITIES		4,107,546	6,545,890	2,709
15231A-AE-6	CXHE 2006-A M1		02/04/2016	PIERPONT SECURITIES		9,266,250	12,000,000	3,633
153527-AL-0	CENTRAL GARDEN & PET CO		02/11/2016	J.P. MORGAN		2,010,000	2,000,000	33,347
161175-AY-0	CHARTER COMM OPT LLC/CAP		12/06/2016	EXCHANGE		25,509,124	25,000,000	
161175-BA-1	CHARTER COMM OPT LLC/CAP		12/07/2016	VARIOUS		62,251,696	55,500,000	88,254

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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
161175-BB-9	CHARTER COMM OPT LLC/CAP		05/26/2016	EXCHANGE		10,000,000	10,000,000	
161571-HE-7	CHAIT 2016-A4 A4		07/27/2016	VARIOUS		21,997,365	22,000,000	331
16165M-AF-5	CFLX 2006-2 A4		04/22/2016	PIERPONT SECURITIES		8,767,906	9,562,815	34,595
17119B-AC-1	CCART 2016-BA A3		10/26/2016	CITICORP SECURITIES		8,998,068	9,000,000	
17275R-BC-5	CISCO SYSTEMS INC		02/22/2016	J.P. MORGAN		4,996,200	5,000,000	
172967-JN-2	CITIGROUP INC		10/05/2016	VARIOUS		6,315,787	6,310,000	44,158
172967-JU-6	CITIGROUP INC		09/20/2016	J.P. MORGAN		11,071,500	10,000,000	68,458
172967-KA-8	CITIGROUP INC		12/20/2016	GOLDMAN SACHS		2,012,140	2,000,000	20,767
172967-KJ-9	CITIGROUP INC		05/19/2016	VARIOUS		17,024,557	16,641,000	87,921
172967-KN-0	CITIGROUP INC		10/05/2016	VARIOUS		20,612,900	20,000,000	289,944
17325C-AA-3	CGCMT 2016-SMPL A		09/23/2016	CITICORP SECURITIES		14,999,871	15,000,000	11,140
17325C-AC-9	CGCMT 2016-SMPL B		09/23/2016	CITICORP SECURITIES		5,499,819	5,500,000	4,723
17325D-AF-0	CGCMT 2016-P5 AS		09/30/2016	CITICORP SECURITIES		5,149,940	5,000,000	8,018
17325G-AD-8	CGCMT 2016-C3 A4		11/03/2016	CITICORP SECURITIES		5,149,810	5,000,000	7,009
17325G-AF-3	CGCMT 2016-C3 AS		11/03/2016	CITICORP SECURITIES		6,179,763	6,000,000	8,976
17325G-AG-1	CGCMT 2016-C3 B		11/03/2016	CITICORP SECURITIES		3,089,881	3,000,000	4,892
196500-AA-0	COLORADO INT GAS CO/ISS		08/11/2016	MIZUHO SECURITIES		14,963,550	15,000,000	
20030N-BQ-3	COMCAST CORP		01/05/2016	JEFFERIES & COMPANY, INC.		8,124,800	8,000,000	146,178
20030N-BU-4	COMCAST CORP		10/20/2016	MORGAN STANLEY		7,659,840	8,000,000	72,533
202795-JF-8	COMMONWEALTH EDISON CO		10/25/2016	KEY BANK		2,061,680	2,000,000	11,717
202795-JG-6	COMMONWEALTH EDISON CO		03/29/2016	VARIOUS		5,160,660	5,000,000	39,633
202795-JJ-0	COMMONWEALTH EDISON CO		10/25/2016	VARIOUS		26,308,410	26,000,000	138,294
207597-EG-6	CONNECTICUT LIGHT & PWR		11/02/2016	MORGAN STANLEY		8,863,360	8,000,000	21,022
207597-EH-4	CONNECTICUT LIGHT & PWR		11/01/2016	KEY BANK		7,622,510	7,000,000	123,232
20826F-AJ-5	CONOCOPHILLIPS COMPANY		02/29/2016	WELLS FARGO SECURITIES LLC		2,775,690	3,000,000	19,800
20826F-AL-0	CONOCOPHILLIPS COMPANY		11/08/2016	VARIOUS		2,372,276	2,375,000	17,094
20826F-AQ-9	CONOCOPHILLIPS COMPANY		04/08/2016	VARIOUS		7,184,135	7,000,000	16,844
209111-FF-5	CONSOLIDATED EDISON CO O		11/16/2016	CITICORP SECURITIES		15,953,450	15,000,000	325,677
209111-FH-1	CONSOLIDATED EDISON CO O		06/14/2016	MORGAN STANLEY		9,985,900	10,000,000	
21036P-AL-2	CONSTELLATION BRANDS INC		11/04/2016	HSBC SECURITIES, INC.		2,964,750	2,800,000	1,747
21036P-AQ-1	CONSTELLATION BRANDS INC		11/29/2016	BANK OF AMERICA		19,981,800	20,000,000	
210518-CU-8	CONSUMERS ENERGY CO		11/07/2016	ROBERT W. BAIRD & CO, INC		4,273,760	4,000,000	76,806
210518-CX-2	CONSUMERS ENERGY CO		10/20/2016	SCOTIA MCLEOD		3,338,880	3,000,000	19,938
210518-CZ-7	CONSUMERS ENERGY CO		11/10/2016	KEY BANK		2,757,600	3,000,000	26,000
218718-AA-8	CORESITE, L.P. PRIV PLACE		05/24/2016	CITICORP SECURITIES		14,000,000	14,000,000	
22541S-AX-6	CSFB 2004-1 DB1		03/02/2016	CITICORP SECURITIES		4,560,861	4,964,203	4,882
22822V-AC-5	CROWN CASTLE INTL CORP		04/26/2016	MORGAN STANLEY		6,978,650	7,000,000	
22966R-AD-8	CUBESMART LP		08/08/2016	WELLS FARGO SECURITIES LLC		9,950,400	10,000,000	
23312V-AF-3	DBJPM 2016-C3 A5		07/26/2016	DEUTSCHE BANK		5,664,945	5,500,000	4,415
233331-AT-4	DTE ENERGY CO		11/10/2016	KEY BANK		669,373	659,000	7,249
23338V-AD-8	DTE ELECTRIC CO		11/14/2016	JEFFERIES & COMPANY, INC.		3,206,430	3,000,000	48,733
23338V-AE-6	DTE ELECTRIC CO		11/03/2016	KEY BANK		2,051,300	2,000,000	10,894
23338V-AF-3	DTE ELECTRIC CO		11/08/2016	MORGAN STANLEY		10,288,700	10,000,000	181,917
233851-AU-8	DAIMLER FINANCE NA LLC		09/13/2016	VARIOUS		7,042,757	7,000,000	23,490
244199-BF-1	DEERE & COMPANY		11/18/2016	VARIOUS		15,522,990	15,000,000	244,075
24702R-AQ-4	DELL INC		10/12/2016	MIZUHO SECURITIES		1,035,000	1,000,000	2,056
24906P-B#-5	DENTSPLY SIRONA INC		10/05/2016	CITICORP SECURITIES		3,359,400	3,164,100	
25150V-BA-3	DBALT 2007-AR3 2A2B		10/18/2016	KEY BANK		3,099,004	3,396,169	1,805
25179M-AN-3	DEVON ENERGY CORPORATION		07/14/2016	VARIOUS		11,349,760	12,000,000	96,188
25179M-AV-5	DEVON ENERGY CORPORATION		04/08/2016	VARIOUS		10,967,741	11,443,000	178,145
25271C-AN-2	DIAMOND OFFSHORE DRILL		12/02/2016	SEAPORT GROUP		6,231,375	8,700,000	42,413
25272K-AK-9	DIAMOND 1 FIN/DIAMOND 2		05/17/2016	J.P. MORGAN		8,995,680	9,000,000	
25389M-AD-1	DIGITALGLOBE INC		04/27/2016	VARIOUS		5,527,913	6,115,000	56,414
25466A-AJ-0	DISCOVER BANK		10/26/2016	CITICORP SECURITIES		15,222,172	15,200,000	46,843
254683-BV-6	DCENT 2016-A4 A4		09/14/2016	RBC CAPITAL MARKETS		12,998,881	13,000,000	
25468P-DM-5	WALT DISNEY COMPANY/THE		07/07/2016	BANK OF AMERICA		9,789,700	10,000,000	
25470D-AE-9	DISCOVERY COMMUNICATIONS		04/14/2016	MORGAN STANLEY		6,890,910	6,500,000	97,951
25470D-AL-3	DISCOVERY COMMUNICATIONS		03/08/2016	BANK OF AMERICA		9,963,300	10,000,000	
256677-AC-9	DOLLAR GENERAL CORP		08/04/2016	BARCLAY'S		10,423,200	10,000,000	102,917
25746U-BM-0	DOMINION RESOURCES INC		01/25/2016	DIRECT(1)		3,960,516	4,000,000	94,733
25746U-CK-3	DOMINION RESOURCES INC		08/04/2016	MIZUHO SECURITIES		6,997,550	7,000,000	
263534-BR-9	E.I. DU PONT DE NEMOURS		07/26/2016	STIFEL NICOLAUS & COMPANY INC		12,345,500	10,000,000	68,444
263534-CC-1	E.I. DU PONT DE NEMOURS		01/25/2016	DIRECT(1)		4,901,450	5,000,000	6,806
263534-CJ-6	E.I. DU PONT DE NEMOURS		08/22/2016	MORGAN STANLEY		16,222,070	15,375,000	16,485
26441C-AS-4	DUKE ENERGY CORP		11/01/2016	VARIOUS		14,747,500	15,000,000	60,361

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26441C-AT-2	DUKE ENERGY CORP		09/14/2016	VARIOUS		17,219,720	17,600,000	37,938
26442L-A*-5	DUKE ENERGY KENTUCKY, INC		01/01/2016	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000	
26442R-AD-3	DUKE ENERGY PROGRESS INC		04/26/2016	MORGAN STANLEY		7,477,190	7,000,000	119,428
26443T-AA-4	DUKE ENERGY INDIANA LLC		05/09/2016	GOLDMAN SACHS		2,991,930	3,000,000	
26444H-AA-9	DUKE ENERGY FLORIDA LLC		10/25/2016	VARIOUS		20,632,700	21,000,000	25,028
26884U-A*-0	EPR PROPERTIES		07/22/2016	BANK OF AMERICA		12,000,000	12,000,000	
26884U-A@-8	EPR PROPERTIES		07/22/2016	BANK OF AMERICA		17,000,000	17,000,000	
26885B-AB-6	EQT MIDSTREAM PARTNERS L		11/01/2016	DEUTSCHE BANK		13,886,740	14,000,000	
277432-AP-5	EASTMAN CHEMICAL CO		07/18/2016	RBC CAPITAL MARKETS		3,166,440	3,000,000	37,200
28370T-AE-9	KINDER MORGAN ENER PART		10/25/2016	SEAPORT GROUP		5,495,988	5,000,000	18,750
285512-AC-3	ELECTRONIC ARTS INC		04/20/2016	VARIOUS		9,524,389	9,400,000	26,455
285512-AD-1	ELECTRONIC ARTS INC		09/21/2016	STIFEL NICOLAUS & COMPANY INC		7,732,010	7,000,000	22,133
29273R-BF-5	ENERGY TRANSFER PARTNERS		10/06/2016	FTN FINANCIAL SECURITIES CORP		4,830,450	5,000,000	19,313
29336U-AF-4	ENLINK MIDSTREAM PARTNER		07/20/2016	VARIOUS		18,262,888	18,255,000	8,892
29364D-AU-4	ENTERGY ARKANSAS INC		01/05/2016	GOLDMAN SACHS		4,983,550	5,000,000	
29364G-AJ-2	ENTERGY CORP		08/16/2016	VARIOUS		14,979,905	15,000,000	
29372E-BS-6	EFF 2016-2 A2		07/12/2016	J.P. MORGAN		5,999,601	6,000,000	
29379V-BC-6	ENTERPRISE PRODUCTS OPER		10/28/2016	SCOTIA MCLEOD		2,124,540	2,000,000	21,817
29379V-BK-8	ENTERPRISE PRODUCTS OPER		04/04/2016	J.P. MORGAN		4,994,900	5,000,000	
29379V-BL-6	ENTERPRISE PRODUCTS OPER		04/04/2016	J.P. MORGAN		6,983,200	7,000,000	
29429E-AD-3	CGCMT 2016-P4 A4		10/06/2016	MORGAN STANLEY		4,084,091	4,010,000	3,556
29717P-AN-7	ESSEX PORTFOLIO LP		10/12/2016	WELLS FARGO SECURITIES LLC		2,109,160	2,000,000	35,736
29736R-AG-5	ESTEE LAUDER CO INC		05/05/2016	BANK OF AMERICA		3,879,645	3,500,000	61,675
29977A-A*-6	EVERCORE PARTNERS INC		03/04/2016	BARCLAY'S		15,000,000	15,000,000	
29977A-A@-4	EVERCORE PARTNERS INC		03/04/2016	BARCLAY'S		5,000,000	5,000,000	
30040W-AB-4	EVERSOURCE ENERGY		05/19/2016	VARIOUS		22,874,058	22,395,000	106,012
30161N-AU-5	EXELON CORP		04/06/2016	VARIOUS		15,025,100	15,000,000	1,889
30161N-AV-3	EXELON CORP		04/06/2016	VARIOUS		15,004,100	15,000,000	2,472
30219G-AN-8	EXPRESS SCRIPTS HOLDING		08/05/2016	VARIOUS		22,178,530	22,000,000	49,111
30219G-AP-3	EXPRESS SCRIPTS HOLDING		07/22/2016	BARCLAY'S		10,635,900	10,000,000	29,333
30231G-AW-2	EXXON MOBIL CORPORATION		10/28/2016	VARIOUS		41,886,825	40,000,000	169,303
30288*-AA-8	FLNG LIQUEFACTION 2, LLC		11/16/2016	GOLDMAN SACHS		25,000,000	25,000,000	
30291H-AE-7	FREMF 2013-K28 B		11/15/2016	BANK OF AMERICA		3,152,766	3,090,000	5,098
30291U-AN-8	FREMF 2014-K714 B		11/10/2016	BANK OF AMERICA		3,993,392	3,820,000	6,126
30291V-AE-6	FREMF 2013-K35 B		11/10/2016	BANK OF AMERICA		4,347,244	4,120,000	6,767
3136AJ-DU-7	FNA 2014-M2 A2		08/26/2016	VARIOUS		14,833,949	13,715,000	15,113
3136AQ-V8-0	FNA 2016-M1 A2		01/19/2016	VARIOUS		15,074,213	15,000,000	34,288
3136AR-5U-8	FNA 2016-M5 AB2		05/11/2016	CITICORP SECURITIES		7,480,702	7,500,000	14,844
313747-AX-5	FEDERAL REALTY INVESTMEN		07/12/2016	VARIOUS		10,309,525	10,500,000	705
3137AP-P6-1	FHMS K018 A2		02/04/2016	PIERPONT SECURITIES		11,468,516	10,955,000	6,790
3137B1-U7-5	FHMS KS01 A2		02/25/2016	CITICORP SECURITIES		11,799,384	11,465,000	13,451
3137BF-E9-8	FHMS K041 A2		01/27/2016	GOLDMAN SACHS		15,319,258	14,750,000	
3137BG-K2-4	FHMS K043 A2		08/11/2016	VARIOUS		20,937,453	20,000,000	9,560
3137BJ-P6-4	FHMS K046 A2		08/05/2016	VARIOUS		12,175,992	11,400,000	17,592
3137BL-AC-2	FHMS K048 A2		08/05/2016	BARCLAY'S		16,134,973	14,700,000	12,069
3137BL-MZ-8	FHMS K049 A2		08/16/2016	CITICORP SECURITIES		17,271,291	16,320,000	27,906
3137BM-TX-4	FHMS K052 A2		08/16/2016	VARIOUS		21,720,126	20,498,000	24,417
3137BP-4K-2	FHMS KIR1 A2		05/02/2016	BANK OF AMERICA		12,359,316	12,000,000	9,497
3137BP-W2-1	FHMS K055 A2		06/08/2016	BARCLAY'S		11,329,098	11,000,000	17,152
3137BR-QJ-7	FHMS K057 A2		09/14/2016	BARCLAY'S		13,388,986	13,000,000	25,058
3137G0-AL-3	STACR 2014-DN1 M2		01/25/2016	CITICORP SECURITIES		11,958,264	12,033,000	2,629
3137G0-DW-6	STACR 2015-DN1 M3		09/30/2016	BARCLAY'S		15,251,609	14,417,000	
31428X-BG-0	FEDEX CORP		04/28/2016	CREDIT SUISSE FIRST BOSTON		2,239,965	2,100,000	10,351
31620M-AR-7	FIDELITY NATIONAL INFORM		05/25/2016	STIFEL NICOLAUS & COMPANY INC		7,406,510	7,000,000	100,278
31677A-AB-0	FIFTH THIRD BANK		11/21/2016	VARIOUS		18,648,730	17,860,000	207,494
31677Q-BD-0	FIFTH THIRD BANK		09/22/2016	MIZUHO SECURITIES		5,062,450	5,000,000	11,049
31677Q-BG-3	FIFTH THIRD BANK		10/21/2016	VARIOUS		15,053,122	14,851,000	122,521
341081-FF-9	FLORIDA POWER & LIGHT CO		11/10/2016	VARIOUS		4,841,565	4,500,000	52,307
341081-FG-7	FLORIDA POWER & LIGHT CO		11/09/2016	KEY BANK		10,571,880	10,000,000	184,500
341081-FM-4	FLORIDA POWER & LIGHT CO		07/21/2016	MORGAN STANLEY		10,651,900	10,000,000	47,743
34528Q-EU-4	FORDF 2016-3 A1		07/19/2016	J.P. MORGAN		9,998,277	10,000,000	
34530Y-AE-3	FORDO 2015-C A4		12/27/2016	HSBC SECURITIES, INC.		1,500,176	1,500,000	1,088
345397-XU-2	FORD MOTOR CREDIT CO LLC		09/27/2016	VARIOUS		20,770,600	20,000,000	99,972
34540U-AA-7	FORD MOTOR CREDIT CO LLC		09/09/2016	VARIOUS		4,035,910	4,000,000	15,306
34959J-AC-2	FORTIVE CORPORATION		06/06/2016	MORGAN STANLEY		4,982,200	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
34959J-AD-0	FORTIVE CORPORATION		10/17/2016	VARIOUS		15,324,850	15,000,000	71,667
35671D-BH-7	FREEPORT-MCMORAN INC		09/20/2016	GOLDMAN SACHS		927,500	1,000,000	14,333
35906A-AL-2	FRONTIER COMMUNICATIONS		04/06/2016	BARCLAY'S		1,030,000	1,000,000	25,694
35906A-AM-0	FRONTIER COMMUNICATIONS		05/12/2016	VARIOUS		2,431,750	2,700,000	65,194
35906A-AP-3	FRONTIER COMMUNICATIONS		09/19/2016	DEUTSCHE BANK		955,000	1,000,000	1,215
361841-AG-4	GLP CAPITAL LP / FIN II		04/28/2016	UBS SECURITIES		2,047,500	2,000,000	1,215
36192Q-AA-2	GSMS 2012-TMSQ A		11/16/2016	VARIOUS		17,677,725	17,717,000	27,091
36197X-AP-9	GSMS 2013-GC12 AS		10/19/2016	J.P. MORGAN		5,201,563	5,000,000	10,781
362341-RT-8	GSR 2005-AR6 1A1		12/01/2016	PIERPONT SECURITIES		4,666,251	4,586,441	1,917
36242D-7X-5	GSR 2005-5F B1		12/14/2016	VARIOUS		6,453,099	6,680,823	4,846
36251M-AD-3	GMALT 2016-3 A3		09/13/2016	CREDIT AGRICOLE SECURITIES		5,999,924	6,000,000	
36962G-3P-7	GENERAL ELECTRIC CO		11/03/2016	BANK OF NY		1,305,180	1,000,000	18,604
37045V-AD-2	GENERAL MOTORS CO		10/14/2016	MITSUBISHI SECURITIES		5,136,400	5,000,000	8,264
37045V-AJ-9	GENERAL MOTORS CO		04/12/2016	VARIOUS		15,988,460	17,000,000	161,489
37045V-AL-4	GENERAL MOTORS CO		12/08/2016	VARIOUS		20,760,730	20,000,000	47,250
37045X-AQ-9	GENERAL MOTORS FINL CO		11/17/2016	SEAPORT GROUP		5,234,200	5,000,000	34,635
37045X-AS-5	GENERAL MOTORS FINL CO		03/03/2016	CITICORP SECURITIES		9,275,350	10,000,000	55,000
37045X-BF-2	GENERAL MOTORS FINL CO		03/10/2016	VARIOUS		15,060,290	15,000,000	16,333
37045X-BG-0	GENERAL MOTORS FINL CO		09/27/2016	VARIOUS		24,136,130	22,000,000	266,583
373334-JR-3	GEORGIA POWER COMPANY		12/01/2016	MARKET AXESS		568,451	506,000	380
373334-JW-2	GEORGIA POWER COMPANY		02/10/2016	VARIOUS		24,119,210	25,000,000	398,108
375558-AX-1	GILEAD SCIENCES INC		01/25/2016	DIRECT(1)		9,107,496	9,000,000	136,800
375558-BD-4	GILEAD SCIENCES INC		01/25/2016	VARIOUS		20,556,090	20,000,000	333,556
375558-BF-9	GILEAD SCIENCES INC		04/28/2016	JEFFERIES & COMPANY, INC.		6,429,480	6,000,000	37,717
375558-BH-5	GILEAD SCIENCES INC		10/24/2016	VARIOUS		24,962,830	25,000,000	30,063
375558-BJ-1	GILEAD SCIENCES INC		09/15/2016	BANK OF AMERICA		4,971,500	5,000,000	
375558-BK-8	GILEAD SCIENCES INC		10/20/2016	JEFFERIES & COMPANY, INC.		5,136,150	5,000,000	20,174
375916-A#-0	GILDAN ACTIVEWEAR INC		07/13/2016	BANK OF AMERICA		4,000,000	4,000,000	
375916-B@-1	GILDAN ACTIVEWEARINC		07/13/2016	BANK OF AMERICA		6,000,000	6,000,000	
377372-AJ-6	GLAXOSMITHKLINE CAP INC		11/01/2016	VARIOUS		16,579,573	15,000,000	78,692
38141E-A2-5	GOLDMAN SACHS GROUP INC		09/14/2016	GOLDMAN SACHS		4,539,080	4,000,000	28,333
38141E-C3-1	GOLDMAN SACHS GROUP INC		10/13/2016	GOLDMAN SACHS		11,116,500	10,000,000	133,333
38141G-FD-1	GOLDMAN SACHS GROUP INC		08/04/2016	GOLDMAN SACHS		8,819,650	7,000,000	168,000
38141G-VR-2	GOLDMAN SACHS GROUP INC		10/28/2016	VARIOUS		3,138,750	3,000,000	1,299
38141G-VS-0	GOLDMAN SACHS GROUP INC		04/11/2016	VARIOUS		15,626,250	15,000,000	331,840
38141G-VU-5	GOLDMAN SACHS GROUP INC		04/25/2016	GOLDMAN SACHS		10,025,300	10,000,000	2,188
38143U-8F-1	GOLDMAN SACHS GROUP INC		04/19/2016	GOLDMAN SACHS		15,269,700	15,000,000	68,281
38143U-8H-7	GOLDMAN SACHS GROUP INC		09/26/2016	GOLDMAN SACHS		31,042,585	29,500,000	95,417
38145G-AG-5	GOLDMAN SACHS GROUP INC		10/21/2016	VARIOUS		14,961,150	15,000,000	28,396
38145G-AH-3	GOLDMAN SACHS GROUP INC		11/10/2016	GOLDMAN SACHS		9,974,100	10,000,000	
384802-AB-0	WW GRAINGER INC		03/02/2016	JEFFERIES & COMPANY, INC.		2,167,920	2,000,000	20,956
384802-AC-8	WW GRAINGER INC		10/31/2016	VARIOUS		12,993,340	13,000,000	86,979
402740-AD-6	GULFSTREAM NATURAL GAS		01/25/2016	J.P. MORGAN		4,572,100	5,000,000	79,222
402740-AE-4	GULFSTREAM NATURAL GAS		07/14/2016	J.P. MORGAN		9,258,163	8,320,000	129,260
40420I-AE-7	HSBC BANK USA NA		11/01/2016	VARIOUS		2,422,232	2,232,000	38,675
406216-BG-5	HALLIBURTON CO		04/27/2016	DEUTSCHE BANK		5,615,500	5,500,000	98,114
410345-AJ-1	HANESBRANDS INC		05/04/2016	VARIOUS		5,030,000	5,000,000	1,927
412822-AE-8	HARLEY-DAVIDSON INC		11/04/2016	MORGAN STANLEY		13,730,730	13,000,000	163,545
413875-AT-2	HARRIS CORPORATION		11/07/2016	BARCLAY'S		5,543,700	5,000,000	9,125
416515-BA-1	HARTFORD FINL SVCS GRP		07/20/2016	WELLS FARGO SECURITIES LLC		12,355,130	9,500,000	201,050
42217K-BF-2	WELLTOWER INC		03/11/2016	VARIOUS		6,854,890	7,000,000	81,667
42251#-AU-8	HEB GROCERY COMPANY LP		01/28/2016	J.P. MORGAN		12,000,000	12,000,000	
42251#-AV-6	HEB GROCERY COMPANY LP		01/28/2016	J.P. MORGAN		13,000,000	13,000,000	
42280#-AF-6	THE HEICO COMPANIES LLC		08/25/2016	DIRECT(1)		2,500,000	2,500,000	
42280#-AG-4	THE HEICO COMPANIES LLC		08/25/2016	DIRECT(1)		10,000,000	10,000,000	
42280#-AH-2	THE HEICO COMPANIES LLC		08/25/2016	DIRECT(1)		2,500,000	2,500,000	
42809H-AG-2	HESS CORP		09/28/2016	WELLS FARGO SECURITIES LLC		10,040,700	10,000,000	2,389
42809H-AH-0	HESS CORP		09/19/2016	J.P. MORGAN		10,968,650	11,000,000	
42824C-AW-9	HP ENTERPRISE CO		05/31/2016	VARIOUS		15,287,700	15,000,000	96,639
42824C-AY-5	HP ENTERPRISE CO		07/20/2016	J.P. MORGAN		5,156,100	5,000,000	88,194
432891-AD-1	HILTON WORLDWIDE FIN LLC		03/16/2016	CITICORP SECURITIES		1,038,750	1,000,000	24,375
43289V-AA-1	HILT 2016-SFP A		11/07/2016	J.P. MORGAN		10,000,000	10,000,000	16,499
437076-BH-4	HOME DEPOT INC		04/26/2016	PARIBAS SECURITIES		8,724,000	8,000,000	26,444
437076-BP-6	HOME DEPOT INC		10/20/2016	VARIOUS		16,508,320	17,000,000	15,264
437690-AP-5	HMAC 2004-2 M2		10/19/2016	JANNEY MONTGOMERY/SCOTT		869,525	973,576	1,931

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438516-BB-1	HONEYWELL INTERNATIONAL		10/19/2016	BARCLAY'S		20,423,052	15,585,000	123,327
44421L-AA-0	HY 2016-10HY A		08/08/2016	DEUTSCHE BANK		10,299,259	10,000,000	17,325
44421L-AE-2	HY 2016-10HY B		08/08/2016	DEUTSCHE BANK		5,928,438	5,750,000	10,805
44421L-AG-7	HY 2016-10HY C		08/23/2016	DEUTSCHE BANK		4,537,253	4,500,000	8,841
444454-AA-0	HUGHES SATELLITE SYSTEMS		09/20/2016	VARIOUS		5,776,960	5,236,000	134,203
444454-AC-6	HUGHES SATELLITE SYSTEMS		07/20/2016	DEUTSCHE BANK		2,000,000	2,000,000	
446150-AJ-3	HUNTINGTON BANCSHARES		03/09/2016	GOLDMAN SACHS		9,980,300	10,000,000	
446150-AK-0	HUNTINGTON BANCSHARES		08/04/2016	GOLDMAN SACHS		14,977,350	15,000,000	
44701Q-AZ-5	HUNTSMAN INTERNATIONAL L		03/23/2016	MARKET AXESS		980,100	1,000,000	17,672
44929E-AD-7	HALST 2016-C A3		08/09/2016	SOCIETE GENERALE		7,499,177	7,500,000	
44929E-AE-5	HALST 2016-C A4		08/09/2016	SOCIETE GENERALE		4,999,357	5,000,000	
452308-AR-0	ILLINOIS TOOL WORKS INC		11/18/2016	VARIOUS		8,052,700	8,000,000	68,792
454889-AQ-9	INDIANA MICHIGAN POWER		02/29/2016	CREDIT SUISSE FIRST BOSTON		6,975,990	7,000,000	
456606-HV-7	INABS 2005-C M2		01/28/2016	AURIGA USA LLC		396,339	558,224	115
457187-AB-8	INGREDION INC		09/15/2016	BANK OF AMERICA		9,995,700	10,000,000	
458140-AT-7	INTEL CORP		01/07/2016	CITICORP SECURITIES		6,326,460	6,000,000	133,117
459745-GQ-2	INTL LEASE FINANCE CORP		04/29/2016	VARIOUS		4,165,500	4,000,000	28,906
460690-BL-3	INTERPUBLIC GROUP COS		07/21/2016	VARIOUS		5,143,950	5,000,000	73,967
462478-AA-2	IOWA INTERSTATE RAILROAD, LTD		01/01/2016	US BANCORP INC		25,000,000	25,000,000	
46284V-AB-7	IRON MOUNTAIN INC		05/24/2016	GOLDMAN SACHS		2,000,000	2,000,000	
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		06/16/2016	VARIOUS		90,205,209		
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF		11/14/2016	VARIOUS		94,565,427		
46623E-KG-3	JPMORGAN CHASE & CO		08/11/2016	J.P. MORGAN		36,663,170	36,500,000	16,065
466247-HE-6	JPMMT 2004-A6 B1		09/29/2016	JANNEY MONTGOMERY/SCOTT		2,123,998	2,393,237	5,259
46625H-HZ-6	JPMORGAN CHASE & CO		04/19/2016	VARIOUS		11,099,150	10,000,000	208,125
46625H-JC-5	JPMORGAN CHASE & CO		04/19/2016	J.P. MORGAN		5,493,250	5,000,000	40,479
46625H-JJ-0	JPMORGAN CHASE & CO		02/25/2016	SMBC NIKKO SECURITIES		4,953,650	5,000,000	56,250
46625H-MN-7	JPMORGAN CHASE & CO		05/20/2016	GOLDMAN SACHS		10,544,200	10,000,000	140,833
46625H-NJ-5	JPMORGAN CHASE & CO		05/31/2016	VARIOUS		40,618,600	40,000,000	461,007
46625H-QJ-2	JPMORGAN CHASE & CO		04/19/2016	UBS SECURITIES		5,057,800	5,000,000	18,063
46625H-QW-3	JPMORGAN CHASE & CO		09/09/2016	J.P. MORGAN		4,104,640	4,000,000	62,700
46625H-RV-4	JPMORGAN CHASE & CO		07/15/2016	J.P. MORGAN		46,954,360	47,000,000	
46625H-RX-0	JPMORGAN CHASE & CO		11/10/2016	J.P. MORGAN		9,982,700	10,000,000	
466313-A@-2	JABIL CIRCUIT, INC		04/21/2016	BANK OF AMERICA		23,000,000	23,000,000	
46637T-AA-8	JPMCC 2012-WLDN A		05/31/2016	BANK OF AMERICA		12,080,764	11,374,313	2,468
46638U-AK-2	JPMCC 2012-C8 B		12/01/2016	GOLDMAN SACHS		10,421,680	10,000,000	19,607
46639J-AH-3	JPMCC 2013-C10 AS		10/18/2016	J.P. MORGAN		15,652,344	15,000,000	27,159
46645U-AX-5	JPMCC 2016-JP4 AS		12/05/2016	J.P. MORGAN		7,209,972	7,000,000	15,804
46645U-AY-3	JPMCC 2016-JP4 B		12/05/2016	J.P. MORGAN		7,724,970	7,500,000	17,730
46646G-AA-5	JPMCC 2016-NINE A		09/12/2016	J.P. MORGAN		12,246,096	12,000,000	23,784
47788N-AC-2	JDOT 2016-B A3		07/19/2016	RBC CAPITAL MARKETS		4,999,602	5,000,000	
478111-AC-1	JOHNS HOPKINS HEALTH SYS		11/30/2016	VARIOUS		19,095,540	19,000,000	5,329
478160-BV-5	JOHNSON & JOHNSON		11/17/2016	VARIOUS		15,245,070	15,000,000	118,092
48126B-AA-1	JPMORGAN CHASE & CO		10/05/2016	DEUTSCHE BANK		12,328,000	10,000,000	142,500
482539-AA-1	KLX INC		09/09/2016	MARKET AXESS		1,763,240	1,690,000	28,019
48268@-AM-6	KPMG, LLP		05/17/2016	US BANCORP INC		5,000,000	5,000,000	
48268@-AN-4	KPMG, LLP		05/17/2016	US BANCORP INC		7,000,000	7,000,000	
49327M-2A-1	KEY BANK NA		09/21/2016	KEY BANK		7,026,950	7,000,000	17,646
49327M-2P-8	KEY BANK NA		08/18/2016	VARIOUS		3,501,850	3,500,000	67
49327M-2Q-6	KEY BANK NA		11/17/2016	KEY BANK		4,988,550	5,000,000	
494368-BV-4	KIMBERLY-CLARK CORP		10/31/2016	VARIOUS		9,389,520	10,000,000	83,022
49446R-AP-4	KIMCO REALTY CORP		10/13/2016	VARIOUS		9,899,850	10,000,000	23,333
49446R-AQ-2	KIMCO REALTY CORP		11/01/2016	CITICORP SECURITIES		9,921,300	10,000,000	
49456B-AE-1	KINDER MORGAN INC/DELAWA		10/31/2016	VARIOUS		4,111,060	4,000,000	36,007
49456B-AG-6	KINDER MORGAN INC/DELAWA		04/27/2016	J.P. MORGAN		2,276,500	2,500,000	55,576
49456B-AH-4	KINDER MORGAN INC/DELAWA		07/21/2016	VARIOUS		26,101,200	25,000,000	158,021
49461B-AG-9	KINETIC CONCEPT/KCI USA		09/14/2016	GOLDMAN SACHS		7,004,500	7,000,000	
500255-AR-5	KOHL'S CORPORATION		04/15/2016	CITICORP SECURITIES		10,455,900	10,000,000	187,778
50077L-AB-2	KRAFT HEINZ FOODS CO		10/28/2016	BARCLAY'S		1,021,060	1,000,000	19,201
50077L-AK-2	KRAFT HEINZ FOODS CO		08/04/2016	BANK OF AMERICA		7,351,877	6,678,000	17,585
50077L-AM-8	KRAFT HEINZ FOODS CO		10/19/2016	VARIOUS		13,277,125	11,500,000	143,867
501044-DC-2	KROGER CO		02/29/2016	US BANCORP INC		9,053,970	9,000,000	9,333
501044-DE-8	KROGER CO		09/26/2016	CITICORP SECURITIES		4,983,800	5,000,000	
50106G-AA-0	KRONOS ACQUISITION HOLDI		09/27/2016	BARCLAY'S		5,668,250	5,500,000	44,025
502413-BA-4	L3 TECHNOLOGIES INC		03/11/2016	PIERPONT SECURITIES		10,549,200	10,212,000	43,529

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502413-BE-6	L3 TECHNOLOGIES INC		11/29/2016	BANK OF AMERICA		9,948,900	10,000,000	
50540R-AS-1	LABORATORY CORP OF AMER		05/04/2016	STIFEL NICOLAUS & COMPANY INC		2,730,583	2,644,000	33,185
512807-AL-2	LAM RESEARCH CORP. CB		05/20/2016	VARIOUS		19,123,813	13,200,000	61,939
52520M-BY-8	LMT 2005-2 3A1		10/27/2016	PIERPONT SECURITIES		2,418,523	3,382,549	724
526057-BX-1	LENNAR CORP		03/22/2016	VARIOUS		7,022,500	7,000,000	3,167
53079E-BF-0	LIBERTY MUTUAL GROUP INC		01/25/2016	DIRECT(1)		4,777,145	5,000,000	117,208
532457-BJ-6	ELI LILLY & CO		11/04/2016	VARIOUS		7,209,680	7,000,000	48,614
534187-AR-0	LINCOLN NATIONAL CORP		06/22/2016	VARIOUS		22,234,289	19,225,000	262,742
534187-BE-8	LINCOLN NATIONAL CORP		04/07/2016	BARCLAY'S		4,840,000	5,000,000	15,354
534187-BF-5	LINCOLN NATIONAL CORP		12/05/2016	WELLS FARGO SECURITIES LLC		6,991,740	7,000,000	
53621@-AD-8	LION INDUSTRIAL PROPERTIES LP		02/18/2016	BANK OF AMERICA		3,000,000	3,000,000	
53621@-AE-6	LION INDUSTRIAL PROPERTIES LP		02/18/2016	BANK OF AMERICA		7,000,000	7,000,000	
53621@-AG-1	LION INDUSTRIAL PROPERTIES, LP		02/18/2016	BANK OF AMERICA		10,000,000	10,000,000	
539830-BB-4	LOCKHEED MARTIN CORP		04/28/2016	JEFFERIES & COMPANY, INC.		2,925,804	2,800,000	43,685
539830-BL-2	LOCKHEED MARTIN CORP		10/18/2016	VARIOUS		27,427,325	23,036,000	351,753
548661-DE-4	LOWE'S COS INC		10/26/2016	CITICORP SECURITIES		10,856,420	10,000,000	42,972
552953-CA-7	MGM RESORTS INTL		04/27/2016	VARIOUS		5,368,200	5,000,000	109,497
553283-AB-8	MPH ACQUISITION HOLDINGS		11/16/2016	GOLDMAN SACHS		7,461,750	7,000,000	149,308
55335@-AA-6	MEPT EDGEMOOR OPERATING LP		05/25/2016	J.P. MORGAN		9,000,000	9,000,000	
55335@-AC-2	MEPT EDGEMOOR OPERATING LP		05/25/2016	J.P. MORGAN		2,000,000	2,000,000	
55336V-AJ-9	MPLX LP		12/02/2016	VARIOUS		16,860,595	16,500,000	223,438
55616X-AF-4	MACYS RETAIL HLDGS INC		02/24/2016	J.P. MORGAN		7,431,300	7,500,000	35,521
55616X-AN-7	MACYS RETAIL HLDGS INC		04/15/2016	VARIOUS		15,499,150	15,000,000	186,875
565849-AL-0	MARATHON OIL CORP		10/06/2016	GOLDMAN SACHS		4,818,250	5,000,000	70,049
57169*-AV-9	MARS INCORPORATED		09/09/2016	J.P. MORGAN		18,000,000	18,000,000	
575634-AT-7	MASSACHUSETTS ELECTRIC		11/08/2016	VARIOUS		15,245,350	15,000,000	158,492
575767-AK-4	MASS MUTUAL LIFE INS CO		11/21/2016	VARIOUS		11,922,150	12,500,000	90,000
57643L-CW-7	MASD 2006-1 M1		10/04/2016	NOMURA SECURITIES INTERNATIONAL		2,887,500	3,500,000	1,257
57643L-QV-1	MABS 2006-HE1 M1		11/02/2016	CREDIT SUISSE FIRST BOSTON		6,338,672	7,500,000	2,448
577081-BA-9	MATTEL INC		08/02/2016	BANK OF AMERICA		4,994,100	5,000,000	
578454-AD-2	MAYO CLINIC		03/15/2016	BANK OF AMERICA		10,119,100	10,000,000	573
581557-BC-8	MCKESSON CORP		03/14/2016	BARCLAY'S		3,584,630	3,500,000	949
585055-BU-9	MEDTRONIC INC		11/03/2016	VARIOUS		36,165,373	33,800,000	521,327
586054-AB-4	MEMORIAL SLOAN-KETTERING		11/03/2016	VARIOUS		10,696,205	10,000,000	135,896
586054-AC-2	MEMORIAL SLOAN-KETTERING		05/25/2016	RAYMOND JAMES		5,388,150	5,000,000	87,500
58768M-AC-5	MBALT 2016-B A3		10/18/2016	CREDIT AGRICOLE SECURITIES		7,499,976	7,500,000	
58768M-AD-3	MBALT 2016-B A4		10/18/2016	CREDIT AGRICOLE SECURITIES		3,999,642	4,000,000	
58933Y-AJ-4	MERCK & CO INC		01/05/2016	JEFFERIES & COMPANY, INC.		6,050,760	6,000,000	34,583
58933Y-AT-2	MERCK & CO INC		10/31/2016	VARIOUS		27,152,080	27,000,000	224,775
59156R-BG-2	METLIFE INC		02/10/2016	BARCLAY'S		7,079,520	7,000,000	88,156
59156R-BN-7	METLIFE INC		08/31/2016	VARIOUS		12,037,185	12,000,000	28,800
59217G-BS-7	MET LIFE GLOB FUNDING I		09/08/2016	BANK OF AMERICA		4,997,650	5,000,000	
594918-BE-3	MICROSOFT CORP		01/05/2016	VARIOUS		9,016,220	10,000,000	162,222
594918-BM-5	MICROSOFT CORP		02/19/2016	VARIOUS		10,357,800	10,000,000	143,160
60871R-AG-5	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA		18,471,325	18,500,000	
61166W-AP-6	MONSANTO CO		05/16/2016	J.P. MORGAN		4,880,550	5,000,000	75,778
61166W-AQ-4	MONSANTO CO		05/13/2016	J.P. MORGAN		4,585,700	5,000,000	80,292
61166W-AT-8	MONSANTO CO		04/25/2016	VARIOUS		16,885,843	16,535,000	125,280
615394-AK-9	MOOG INC		02/16/2016	STIFEL NICOLAUS & COMPANY INC		1,955,000	2,000,000	22,750
61691B-AA-9	MSCBB 2016-MART A		09/15/2016	MORGAN STANLEY		16,899,932	16,900,000	26,857
61691B-AG-6	MSCBB 2016-MART B		09/15/2016	MORGAN STANLEY		6,999,972	7,000,000	12,537
61691C-AA-7	MSCCG 2016-SNR A		11/28/2016	MORGAN STANLEY		7,999,812	8,000,000	10,416
61691G-AV-2	MSBAM 2016-C32 AS		12/06/2016	BANK OF AMERICA		10,299,440	10,000,000	22,189
617446-7X-1	MORGAN STANLEY		10/25/2016	MARKET AXESS		2,226,320	2,000,000	42,778
61744C-UU-8	MSAC 2005-HE5 M3		11/02/2016	PIERPONT SECURITIES		3,332,700	4,232,000	1,848
61746B-DZ-6	MORGAN STANLEY		05/19/2016	VARIOUS		22,308,000	22,000,000	125,938
61746B-EA-0	MORGAN STANLEY		04/25/2016	VARIOUS		24,929,350	25,000,000	2,431
61747W-AL-3	MORGAN STANLEY		10/24/2016	VARIOUS		15,725,064	13,800,000	187,642
61747Y-DY-8	MORGAN STANLEY		04/11/2016	MORGAN STANLEY		9,992,900	10,000,000	91,972
61748H-LL-3	MSM 2005-5AR 1M4		05/20/2016	KGS-ALPHA CAPITAL MARKETS LP		3,722,508	4,571,000	
61761J-3R-8	MORGAN STANLEY		09/27/2016	VARIOUS		29,921,400	30,000,000	94,618
61761J-ZN-2	MORGAN STANLEY		02/11/2016	MORGAN STANLEY		24,047,150	25,000,000	281,986
61766E-BB-0	MSBAM 2016-C29 A2		04/22/2016	MORGAN STANLEY		5,149,813	5,000,000	1,548
61766E-BE-4	MSBAM 2016-C29 A4		04/22/2016	MORGAN STANLEY		5,149,732	5,000,000	1,847
61767F-BA-8	MSC 2016-UB11 A4		08/23/2016	VARIOUS		13,393,979	13,000,000	24,343

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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
628530-AV-9	MYLAN INC		07/18/2016	BARCLAY'S		4,498,650	4,500,000	2,344
628782-AJ-3	NATURE'S BOUNTY CO/THE		11/18/2016	VARIOUS		4,771,128	4,760,000	661
62952E-AA-5	NYU HOSPITALS CENTER		02/04/2016	RAYMOND JAMES		5,021,550	5,000,000	23,370
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		01/25/2016	DIRECT(1)		2,944,296	3,000,000	3,708
64352V-JK-8	NCHET 2004-4 M2		11/18/2016	VARIOUS		2,381,939	2,760,374	1,912
64352V-LZ-2	NCHET 2005-A A5		10/12/2016	CITICORP SECURITIES		4,477,344	5,000,000	11,971
64352V-MW-8	NCHET 2005-4 M3		12/01/2016	CITICORP SECURITIES		5,512,500	6,300,000	2,198
64352V-NK-3	NCHET 2005-B M1		12/07/2016	VARIOUS		13,943,438	16,500,000	10,054
646025-C*-5	NEW JERSEY RESOURCES CORP.		02/19/2016	US BANCORP INC		10,000,000	10,000,000	
649322-AD-6	NY & PRESBYTERIAN HOSPIT		11/03/2016	RAYMOND JAMES		5,154,250	5,000,000	73,360
65106A-AR-4	NCMT 2006-1 M4		08/29/2016	KEY BANK		12,808,191	17,035,000	3,228
651229-AQ-9	NEWELL BRANDS INC		07/12/2016	BANK OF AMERICA		5,309,300	5,000,000	24,444
651229-AU-0	NEWELL BRANDS INC		04/21/2016	VARIOUS		22,349,300	22,000,000	22,750
651229-AW-6	NEWELL BRANDS INC		07/13/2016	VARIOUS		31,108,936	29,400,000	198,613
651229-AX-4	NEWELL BRANDS INC		03/29/2016	VARIOUS		10,309,050	10,000,000	747
651229-AY-2	NEWELL BRANDS INC		10/20/2016	VARIOUS		45,413,894	39,490,000	142,505
651639-AP-1	NEWMONT MINING CORP		06/29/2016	VARIOUS		24,548,110	27,250,000	159,318
654106-AF-0	NIKE INC		10/18/2016	CITICORP SECURITIES		9,985,800	10,000,000	
654106-AG-8	NIKE INC		12/14/2016	VARIOUS		15,415,835	16,000,000	19,500
65474V-AL-5	NMOTR 2016-A A2		07/12/2016	BARCLAY'S		13,498,078	13,500,000	
65477X-AD-6	NALT 2016-B A3		09/13/2016	CITICORP SECURITIES		12,998,922	13,000,000	
655044-AJ-4	NOBLE ENERGY INC		04/12/2016	MORGAN STANLEY		2,666,250	3,000,000	63,125
655664-AR-1	NORDSTROM INC		01/11/2016	BARCLAY'S		9,976,100	10,000,000	248,611
655844-BQ-0	NORFOLK SOUTHERN CORP		11/08/2016	VARIOUS		29,620,410	27,000,000	461,688
655844-BR-8	NORFOLK SOUTHERN CORP		11/02/2016	VARIOUS		3,316,080	3,000,000	60,967
665772-CJ-6	NORTHERN STATES PWR-MINN		11/04/2016	MORGAN STANLEY		10,263,045	10,500,000	80,703
66989H-AK-4	NOVARTIS CAPITAL CORP		10/28/2016	VARIOUS		17,309,630	16,000,000	262,667
67066G-AD-6	NVIDIA CORP		09/13/2016	VARIOUS		14,978,330	15,000,000	
67066G-AE-4	NVIDIA CORP		09/13/2016	GOLDMAN SACHS		9,979,600	10,000,000	
67103H-AE-7	O'REILLY AUTOMOTIVE INC		08/23/2016	VARIOUS		11,376,379	11,305,000	21,620
674599-CL-7	OCCIDENTAL PETROLEUM COR		11/02/2016	CITICORP SECURITIES		9,977,600	10,000,000	
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATION		08/25/2016	STONECASTLE SECURITIES LLC		5,114,706	4,752,340	125,781
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATION		08/25/2016	STONECASTLE SECURITIES LLC		5,256,219	4,878,614	130,033
678858-BN-0	OKLAHOMA G&E CO		10/26/2016	VARIOUS		13,736,450	13,000,000	202,692
678858-BQ-3	OKLAHOMA G&E CO		12/13/2016	VARIOUS		4,630,280	4,500,000	68,167
68233J-BB-9	ONCOR ELECTRIC DELIVERY		11/16/2016	FTN FINANCIAL SECURITIES CORP		9,722,700	10,000,000	52,083
68268N-AP-8	ONEOK PARTNERS LP		11/01/2016	MARKET AXESS		2,179,780	2,000,000	13,339
68383N-CZ-4	OPMAC 2005-5 1A2		10/27/2016	JANNEY MONTGOMERY/SCOTT		3,079,466	3,542,161	255
68383N-DT-7	OPMAC 2006-1 1APT		11/03/2016	WELLS FARGO SECURITIES LLC		6,388,240	7,218,350	2,089
68389X-BG-9	ORACLE CORP		01/21/2016	CITICORP SECURITIES		9,185,300	10,000,000	86,285
68784U-AB-8	OSCAR 2016-2A A2A		09/14/2016	MIZUHO SECURITIES		6,999,133	7,000,000	
69351U-AR-4	PPL ELECTRIC UTILITIES		11/21/2016	SEAPORT GROUP		7,776,860	7,000,000	120,069
69351U-AT-0	PPL ELECTRIC UTILITIES		10/04/2016	JEFFERIES & COMPANY, INC.		8,909,130	8,000,000	5,533
69352P-AL-7	PPL CAPITAL FUNDING INC		07/27/2016	VARIOUS		17,797,962	17,700,000	48,205
694308-HH-3	PACIFIC GAS & ELECTRIC		09/28/2016	VARIOUS		16,479,926	13,600,000	80,750
694308-HN-0	PACIFIC GAS & ELECTRIC		10/26/2016	VARIOUS		24,707,630	23,000,000	154,299
694308-HP-5	PACIFIC GAS & ELECTRIC		02/23/2016	MORGAN STANLEY		9,973,400	10,000,000	
69640G-AA-3	PCT 2016-PLSD A		04/20/2016	J.P. MORGAN		10,000,000	10,000,000	15,072
702150-AC-7	PARTY CITY HOLDINGS INC		03/10/2016	BARCLAY'S		6,394,500	6,300,000	32,156
707569-AR-0	PENN NATIONAL GAMING INC		06/23/2016	J.P. MORGAN		3,075,000	3,000,000	27,906
713448-DP-0	PEPSICO INC		10/19/2016	VARIOUS		15,755,510	16,000,000	9,679
717081-DE-0	PFIZER INC		10/31/2016	VARIOUS		23,135,370	21,000,000	360,603
718172-AL-3	PHILIP MORRIS INTL INC		10/24/2016	BANK OF AMERICA		5,235,000	5,000,000	65,250
718172-BL-2	PHILIP MORRIS INTL INC		10/25/2016	VARIOUS		20,000,600	20,000,000	235,521
72650R-BG-6	PLAINS ALL AMER PIPELINE		08/11/2016	BARCLAY'S		3,006,030	3,000,000	13,217
72650R-BJ-0	PLAINS ALL AMER PIPELINE		06/21/2016	VARIOUS		27,069,600	30,000,000	471,458
737446-AE-4	POST HOLDINGS INC		04/19/2016	VARIOUS		2,120,000	2,000,000	48,375
737446-AK-0	POST HOLDINGS INC		07/25/2016	BARCLAY'S		2,325,000	2,325,000	
74264*-AC-0	PRISA LHC, LLC		06/06/2016	VARIOUS		4,000,000	4,000,000	
74264*-AD-8	PRISA LHC, LLC		06/06/2016	VARIOUS		4,000,000	4,000,000	
743263-AQ-8	PROGRESS ENERGY INC		10/14/2016	J.P. MORGAN		1,639,020	1,500,000	28,031
743756-AC-2	PROV ST JOSEPH HLTH OBL		09/20/2016	BANK OF AMERICA		20,000,000	20,000,000	
74432Q-CA-1	PRUDENTIAL FINANCIAL INC		07/12/2016	VARIOUS		10,846,750	10,000,000	76,667
74456Q-BM-7	PUBLIC SERVICE ELECTRIC		11/08/2016	VARIOUS		16,322,700	15,000,000	21,938
74456Q-BN-5	PUBLIC SERVICE ELECTRIC		09/20/2016	VARIOUS		8,580,091	7,643,000	124,651

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74456Q-BQ-8	PUBLIC SERVICE ELECTRIC		02/29/2016	MITSUBISHI SECURITIES		9,955,600	10,000,000	
74834L-AY-6	QUEST DIAGNOSTICS INC		07/25/2016	BARCLAY'S		8,135,175	7,500,000	115,542
749685-AT-0	RPM INC- C.S.N.		05/23/2016	DEUTSCHE BANK		2,478,058	2,100,000	20,966
74986@-AS-0	RREEF AMERICA REIT II, INC		01/01/2016	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	
75156T-AD-2	RAMP 2006-NC2 M1		10/20/2016	GOLDMAN SACHS		8,176,838	10,474,732	
75915Q-AC-2	REGIONALCARE HOSPITAL PR		04/22/2016	BARCLAY'S		2,500,000	2,500,000	
761519-BD-8	REVLON CONSUMER PRODS		03/28/2016	BARCLAY'S		1,030,000	1,000,000	7,347
761565-AG-5	REX ENERGY CORP		07/13/2016	EXCHANGE		474,164	4,030,000	
761713-BG-0	REYNOLDS AMERICAN INC		07/21/2016	CREDIT SUISSE FIRST BOSTON		11,306,900	10,000,000	54,389
761735-AD-1	REYNOLDS GRP ISS/REYNOLD		03/16/2016	J.P. MORGAN		1,038,750	1,000,000	6,875
761735-AT-6	REYNOLDS GRP ISS/REYNOLD		06/14/2016	CREDIT SUISSE FIRST BOSTON		6,000,000	6,000,000	
771196-BH-4	ROCHE HOLDINGS INC		11/16/2016	VARIOUS		13,447,200	13,000,000	249,889
779382-AU-4	ROWAN COMPANIES INC		12/08/2016	VARIOUS		3,560,000	3,500,000	
78403D-AK-6	SBA TOWER TRUST		06/22/2016	BARCLAY'S		16,006,420	16,000,000	
78409V-AK-0	S&P GLOBAL INC		08/12/2016	EXCHANGE		9,982,454	10,000,000	
78409V-AL-8	S&P GLOBAL INC		09/19/2016	GOLDMAN SACHS		9,915,700	10,000,000	
78488@-AC-9	SVF HOLDING REAL ESTATE INVESTMENT TRUST		03/10/2016	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	
78488@-AD-7	SVF HOLDING REAL ESTATE INVESTMENT TRUST		03/10/2016	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	
78488@-AE-5	SVF HOLDING REAL ESTATE INVESTMENT TRUST		03/10/2016	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	
78488@-AF-2	SVF HOLDING REAL ESTATE INVESTMENT TRUST		03/10/2016	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	
78514R-AE-5	CARR 2005-NC4 M2		03/18/2016	PIERPONT SECURITIES		3,697,907	4,314,000	3,028
78532*-AC-7	SABINE MINING COMPANY		03/01/2016	CRT CAPITAL GROUP		10,661,040	9,000,000	203,840
78572X-AE-1	SABRA HEALTH/CAPTL CORP		04/08/2016	VARIOUS		3,216,000	3,180,000	15,996
805564-QL-8	SAST 2004-2 MV2		09/13/2016	JANNEY MONTGOMERY/SCOTT		1,741,198	1,822,051	2,588
805564-SD-4	SAST 2005-2 M2		11/15/2016	VARIOUS		10,695,368	12,316,173	7,648
82510W-AA-8	SHOPS 2016-CSTL A		06/24/2016	J.P. MORGAN		10,299,960	10,000,000	16,496
826418-BM-6	SIERRA PACIFIC POWER CO		04/11/2016	J.P. MORGAN		9,974,500	10,000,000	
83611P-BX-8	SVHE 2005-CTX1 M4		04/26/2016	CREDIT SUISSE FIRST BOSTON		3,711,000	4,800,000	565
83612H-AD-0	SVHE 2006-3 A4		10/05/2016	CITICORP SECURITIES		2,565,000	3,600,000	1,163
842400-FT-5	SOUTHERN CAL EDISON		10/11/2016	MORGAN STANLEY		5,328,150	5,000,000	72,042
842400-FV-0	SOUTHERN CAL EDISON		10/19/2016	KEY BANK		2,727,150	2,500,000	10,969
842400-FW-8	SOUTHERN CAL EDISON		10/26/2016	MORGAN STANLEY		8,007,600	7,500,000	37,375
842400-FZ-1	SOUTHERN CAL EDISON		09/28/2016	JEFFERIES & COMPANY, INC.		12,308,000	10,000,000	231,208
842587-CS-4	SOUTHERN CO		05/19/2016	CITICORP SECURITIES		7,489,800	7,500,000	
842587-CU-9	SOUTHERN CO		05/19/2016	CITICORP SECURITIES		4,995,750	5,000,000	
842587-CW-5	SOUTHERN CO		05/19/2016	CITICORP SECURITIES		9,957,900	10,000,000	
842587-CX-3	SOUTHERN CO		08/10/2016	VARIOUS		39,290,390	37,000,000	220,000
8426EP-AB-4	SOUTHERN CO GAS CAPITAL		10/03/2016	VARIOUS		16,068,285	16,000,000	14,511
84345P-AB-8	SOUTHERN NAT GAS/ISSUING		03/11/2016	FTN FINANCIAL SECURITIES CORP		14,463,300	15,000,000	166,833
843646-AS-9	SOUTHERN POWER CO		11/10/2016	MIZUHO SECURITIES		4,998,750	5,000,000	
845743-BQ-5	SOUTHWESTERN PUBLIC SERV		08/05/2016	MIZUHO SECURITIES		9,983,100	10,000,000	
84610W-AB-1	LIFESTORAGE LP		10/07/2016	VARIOUS		19,974,150	20,000,000	54,931
84611#-AF-8	SOVRAN SELF STORAGE INC.		07/12/2016	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000	
84755T-AE-7	SPECTRA ENERGY CAPITAL		04/21/2016	VARIOUS		13,403,600	15,000,000	113,667
84756N-AH-2	SPECTRA ENERGY PARTNERS		10/05/2016	J.P. MORGAN		6,990,550	7,000,000	
84857L-A*-2	SPIRE INC.		06/03/2016	MORGAN STANLEY		5,000,000	5,000,000	
84857L-A@-0	SPIRE INC.		06/03/2016	MORGAN STANLEY		7,000,000	7,000,000	
852061-AQ-3	SPRINT COMMUNICATIONS		03/23/2016	MARKET AXESS		1,010,800	1,000,000	5,444
85207U-AE-5	SPRINT CORP		06/24/2016	SUNTRUST EQUITABLE		2,546,250	3,000,000	62,833
85208N-AA-8	SPRINT SPECTRUM / SPEC I		10/20/2016	GOLDMAN SACHS		6,099,899	6,100,000	
855244-AH-2	STARBUCKS CORP		11/03/2016	J.P. MORGAN		6,714,000	6,000,000	102,483
857691-AD-1	STATION CASINOS LLC		01/19/2016	JEFFERIES & COMPANY, INC.		703,688	695,000	20,416
85917N-AA-0	STERIGENICS NORDION TOPC		12/05/2016	J.P. MORGAN		5,481,250	5,500,000	16,814
860630-AD-4	STIFEL FINANCIAL CORP		08/08/2016	VARIOUS		20,293,850	20,000,000	325,243
863576-EM-2	SASC 2006-OW1 A1		09/16/2016	CITICORP SECURITIES		13,140,032	14,650,907	7,850
86358E-MA-1	SAIL 2004-8 M2		10/21/2016	CITICORP SECURITIES		1,176,601	1,314,179	53
86359A-FD-0	ARC 2002-BC9 M1		03/24/2016	PIERPONT SECURITIES		5,821,367	6,568,538	1,900
86359B-ZH-7	SASC 2004-17XS M1		06/15/2016	DUNCAN WILLIAMS		2,373,308	2,674,150	7,635
86359R-AD-8	SASC 2006-BC4 A4		02/24/2016	ROBERT W. BAIRD & CO, INC		9,607,850	11,567,013	779
86765B-AP-4	SUNOCO LOGISTICS PARTNER		06/27/2016	WELLS FARGO SECURITIES LLC		4,902,700	5,000,000	65,514
86765B-AT-6	SUNOCO LOGISTICS PARTNER		07/07/2016	STIFEL NICOLAUS & COMPANY INC		2,995,560	3,000,000	
86881W-AA-0	SURGERY CENTER HOLDINGS		03/28/2016	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000	
87053*-AA-1	SWEETWATER INVETSORS II, LLC		02/11/2016	CITICORP SECURITIES		35,000,000	35,000,000	
87165B-AL-7	SYNCHRONY FINANCIAL		08/01/2016	BANK OF AMERICA		14,942,850	15,000,000	
871829-BD-8	SYSCO CORPORATION		04/27/2016	BANK OF AMERICA		1,822,100	1,750,000	6,781

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872540-AQ-2	TJX COS INC		09/07/2016	DEUTSCHE BANK		24,813,500	25,000,000	
87264A-AD-7	T-MOBILE USA INC		04/27/2016	VARIOUS		4,227,500	4,000,000	64,119
87342R-AA-2	BELL 2016-1A A2I		05/04/2016	BARCLAY'S		10,000,000	10,000,000	
875127-BA-9	TAMPA ELECTRIC CO		08/08/2016	KEY BANK		5,356,000	5,000,000	31,889
87612E-BA-3	TARGET CORP		10/12/2016	ROBERT W. BAIRD & CO, INC		9,696,100	9,000,000	102,667
87612E-BF-2	TARGET CORP		10/19/2016	VARIOUS		15,740,000	16,000,000	99,990
88033G-CA-6	TENET HEALTHCARE CORP		10/03/2016	GOLDMAN SACHS		997,500	1,000,000	11,545
88150*-AC-7	TERRENO REALTY LLC		05/09/2016	KEY BANK		13,000,000	13,000,000	
88522Y-AB-5	TMST 2007-4 2A1		05/04/2016	WELLS FARGO SECURITIES LLC		3,444,546	3,519,332	1,912
88579Y-AW-1	3M COMPANY		10/17/2016	VARIOUS		15,738,795	16,500,000	4,036
887317-AK-1	TIME WARNER INC		04/21/2016	BARCLAY'S		2,499,165	2,250,000	8,016
887317-AU-9	TIME WARNER INC		03/16/2016	BARCLAY'S		3,376,135	3,500,000	49,729
88732J-AL-2	TIME WARNER CABLE LLC		10/06/2016	VARIOUS		3,475,630	3,200,000	57,919
891906-AC-3	TOTAL SYSTEM SERVICES IN		03/15/2016	J.P. MORGAN		20,007,850	20,000,000	667
891906-AD-1	TOTAL SYSTEM SERVICES IN		03/14/2016	BANK OF AMERICA		9,977,600	10,000,000	
89417E-AL-3	TRAVELERS COS INC		05/05/2016	VARIOUS		9,965,200	10,000,000	
89566E-AK-4	TRISTATE GEN&TRANS ASSN		09/12/2016	VARIOUS		18,403,290	18,000,000	105,778
896047-AH-0	TRIBUNE MEDIA CO		09/09/2016	MARKET AXESS		513,500	500,000	4,814
90117P-AC-9	AOTA 2015-1211 A1A2		06/20/2016	WELLS FARGO SECURITIES LLC		2,214,298	2,010,000	4,791
90131H-AQ-8	21ST CENTURY FOX AMERICA		02/24/2016	STIFEL NICOLAUS & COMPANY INC		5,439,950	5,000,000	8,750
90290M-AB-7	US FOODS INC		06/14/2016	DEUTSCHE BANK		3,000,000	3,000,000	
90333L-AP-7	US CONCRETE INC		05/24/2016	J.P. MORGAN		7,008,750	7,000,000	
90349D-AN-2	UBSBB 2012-C3 B		01/08/2016	RAYMOND JAMES		6,317,578	6,000,000	8,730
906548-CJ-9	UNION ELECTRIC CO		10/26/2016	VARIOUS		21,127,500	20,000,000	75,833
907818-EC-8	UNION PACIFIC CORP		01/05/2016	CITICORP SECURITIES		2,248,785	2,541,000	42,941
907818-EG-9	UNION PACIFIC CORP		10/27/2016	VARIOUS		12,502,425	12,500,000	202,040
907818-EJ-3	UNION PACIFIC CORP		02/25/2016	MORGAN STANLEY		2,467,050	2,500,000	
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO LLC		12/08/2016	US BANCORP INC		12,000,000	12,000,000	
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO LLC		12/08/2016	US BANCORP INC		3,000,000	3,000,000	
911312-AZ-9	UNITED PARCEL SERVICE		10/31/2016	VARIOUS		29,452,700	30,000,000	12,042
911365-AX-2	UNITED RENTALS NORTH AM		10/31/2016	MORGAN STANLEY		5,315,125	5,050,000	118,570
913017-CA-5	UNITED TECHNOLOGIES CORP		10/26/2016	CREDIT SUISSE FIRST BOSTON		5,383,200	5,000,000	95,681
91324P-CD-2	UNITEDHEALTH GROUP INC		02/22/2016	KEY BANK		3,031,500	3,000,000	56,667
91324P-CR-1	UNITEDHEALTH GROUP INC		02/17/2016	CITICORP SECURITIES		16,098,750	15,000,000	73,229
91823A-AA-9	VBTOW 2016-1A C		10/26/2016	VARIOUS		17,473,291	17,380,000	5,456
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE PRIV PLACE		06/21/2016	MESIROW		26,500,000	26,500,000	
91913Y-AT-7	VALERO ENERGY CORP		10/03/2016	MITSUBISHI SECURITIES		6,643,921	6,700,000	19,151
92343V-BG-8	VERIZON COMMUNICATIONS		01/25/2016	DIRECT(1)		4,083,815	5,000,000	44,917
92343V-CK-8	VERIZON COMMUNICATIONS		05/25/2016	J.P. MORGAN		5,278,300	5,000,000	67,528
92343V-DC-5	VERIZON COMMUNICATIONS		12/07/2016	VARIOUS		49,657,930	51,000,000	276,948
92343V-DD-3	VERIZON COMMUNICATIONS		10/12/2016	VARIOUS		22,277,475	22,500,000	41,563
92553P-AP-7	VIACOM INC		11/07/2016	RBC CAPITAL MARKETS		6,967,575	7,500,000	50,130
92553P-BB-7	VIACOM INC		09/29/2016	MORGAN STANLEY		4,974,050	5,000,000	
927804-FL-3	VIRGINIA ELEC & POWER CO		09/09/2016	MORGAN STANLEY		2,150,240	2,000,000	13,111
927804-FR-0	VIRGINIA ELEC & POWER CO		09/15/2016	VARIOUS		8,433,931	7,566,000	32,733
927804-FW-9	VIRGINIA ELEC & POWER CO		11/10/2016	SCOTIA MCLEOD		6,967,240	7,000,000	
92826C-AF-9	VISA INC		10/31/2016	VARIOUS		26,949,250	25,000,000	276,514
92867T-AC-9	VALET 2014-2 A3		07/26/2016	MITSUBISHI SECURITIES		5,125,027	5,140,891	1,221
92890N-AW-9	WFRBS 2012-C10 AS		01/28/2016	CITICORP SECURITIES		10,118,750	10,000,000	900
92923C-AW-4	WCI COMMUNITIES INC		04/08/2016	CITICORP SECURITIES		1,000,000	1,000,000	11,076
92925C-BH-4	WAMU 2005-AR19 A1C3		10/07/2016	MIZUHO SECURITIES		2,696,092	2,979,107	1,527
92927K-B*-2	WABCO HOLDING INC.		09/27/2016	BANK OF AMERICA		15,670,200	14,765,800	
92933B-AE-4	WMG ACQUISITION CORP		03/28/2016	RBC CAPITAL MARKETS		1,025,000	1,000,000	12,667
92937F-AF-8	WFRBS 2013-C12 AS		10/05/2016	WELLS FARGO SECURITIES LLC		1,641,900	1,560,000	1,543
92937U-AF-5	WFRBS 2013-C13 AS		09/23/2016	J.P. MORGAN		8,370,313	8,000,000	20,070
931142-DG-5	WAL-MART STORES INC		11/01/2016	CREDIT SUISSE FIRST BOSTON		16,126,500	15,000,000	36,111
931427-AC-2	WALGREENS BOOTS ALLIANCE		06/01/2016	VARIOUS		15,422,700	15,000,000	32,667
931427-AF-5	WALGREENS BOOTS ALLIANCE		04/20/2016	PARIBAS SECURITIES		4,159,010	4,000,000	57,567
931427-AN-8	WALGREENS BOOTS ALLIANCE		05/26/2016	BANK OF AMERICA		9,994,400	10,000,000	
931427-AQ-1	WALGREENS BOOTS ALLIANCE		08/03/2016	VARIOUS		30,361,600	30,000,000	65,167
931427-AR-9	WALGREENS BOOTS ALLIANCE		07/20/2016	BARCLAY'S		5,564,650	5,000,000	34,875
942683-AH-6	ACTAVIS INC		01/25/2016	DIRECT(1)		2,895,597	3,000,000	43,938
94974B-GQ-7	WELLS FARGO & COMPANY		02/19/2016	VARIOUS		30,028,050	30,000,000	296,042
949808-AP-4	WFMBS 2003-J 2A1		12/16/2016	BROWNSTONE		86,294	86,456	143
94988H-AC-5	WFCM 2012-LC5 A3		05/23/2016	MIZUHO SECURITIES		6,194,063	6,000,000	12,158

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95000F-AT-3	WFCM 2016-C35 A4		07/15/2016	WELLS FARGO SECURITIES LLC		7,724,940	7,500,000	16,487
95000G-AY-0	WFCM 2016-BNK1 A3		08/04/2016	WELLS FARGO SECURITIES LLC		7,209,790	7,000,000	8,766
95000L-AZ-6	WFCM 2016-C33 A4		03/22/2016	WELLS FARGO SECURITIES LLC		6,698,301	6,500,000	18,558
95000M-BR-1	WFCM 2016-C36 AS		10/21/2016	WELLS FARGO SECURITIES LLC		3,089,937	3,000,000	570
95000P-AE-4	WFCM 2016-C37 A5		12/09/2016	WELLS FARGO SECURITIES LLC		6,694,701	6,500,000	14,386
95000P-AG-9	WFCM 2016-C37 AS		12/09/2016	WELLS FARGO SECURITIES LLC		6,179,790	6,000,000	14,063
95040Q-AC-8	WELLTOWER INC		02/23/2016	WELLS FARGO SECURITIES LLC		9,922,700	10,000,000	
95709T-AM-2	WESTAR ENERGY INC		09/14/2016	BANK OF AMERICA		6,763,184	6,170,000	78,668
95709T-AN-0	WESTAR ENERGY INC		06/14/2016	JEFFERIES & COMPANY, INC.		6,970,460	7,000,000	
958102-AJ-4	WESTERN DIGITAL CORP		03/30/2016	BANK OF AMERICA		2,000,000	2,000,000	
96328D-AT-1	WHLS 2016-1A A2		08/02/2016	J.P. MORGAN		5,499,553	5,500,000	
96811X-AA-2	WILDFLOWER ENERGY LP PRIV PLACE		10/28/2016	CAPITALIZED INTEREST		2,830	2,830	
96950F-AL-8	WILLIAMS PARTNERS LP		07/13/2016	VARIOUS		31,203,636	32,165,000	207,924
96950F-AN-4	WILLIAMS PARTNERS LP		10/25/2016	VARIOUS		28,472,065	30,331,000	368,141
96950F-AP-9	WILLIAMS PARTNERS LP		11/01/2016	VARIOUS		5,482,470	6,000,000	33,211
97381W-AX-2	WINDSTREAM SERVICES LLC		06/07/2016	BANK OF AMERICA		1,750,000	2,000,000	3,750
976656-CJ-5	WISCONSIN ELECTRIC POWER		11/16/2016	VARIOUS		4,875,965	4,500,000	75,489
976826-BK-2	WISCONSIN POWER & LIGHT		11/22/2016	KEY BANK		1,022,390	1,000,000	4,897
976843-BH-4	WISCONSIN PUBLIC SERVICE		12/14/2016	VARIOUS		2,917,180	3,000,000	35,282
976843-BJ-0	WISCONSIN PUBLIC SERVICE		11/21/2016	VARIOUS		12,291,560	11,000,000	34,848
983130-AV-7	WYNN LAS VEGAS LLC/CORP		09/09/2016	MARKET AXESS		2,529,500	2,500,000	4,965
AC0516-16-4	LION INDUSTRIAL PROPERTIES		02/18/2016	BANK OF AMERICA		3,000,000	3,000,000	
BK0428-16-3	STORE CAPITAL CORPORATION		04/13/2016	MORGAN STANLEY		10,000,000	10,000,000	
BK1216-16-1	GPT OPERATING PARTNERSHIP LP		09/20/2016	BANK OF AMERICA		13,000,000	13,000,000	
BK1216-61-7	GPT OPERATING PARTNERSHIP LP		09/20/2016	BANK OF AMERICA		12,000,000	12,000,000	
LX1278-65-9	APEX TOOLS TLB		04/21/2016	GOLDMAN SACHS		4,918,750	5,000,000	
LX1283-21-2	BERRY PLASTICS TLD		08/02/2016	CREDIT SUISSE FIRST BOSTON		15,025,000	15,000,000	
LX1293-46-8	CHARTER COMMUNICATIONS TLF		05/04/2016	BANK OF AMERICA		6,006,600	6,000,000	
LX1231-28-6	HAWAIIAN TELCOM TLB		08/01/2016	CREDIT SUISSE FIRST BOSTON		2,009,818	1,994,857	
LX1332-13-4	DOLE FOOD TLB		03/28/2016	DEUTSCHE BANK		8,723,826	8,744,805	
LX1335-81-4	BJ'S WHOLESALE 1ST LIEN		04/08/2016	DEUTSCHE BANK		2,867,706	2,933,346	
LX1349-26-0	UNIVISION COMM TL C4		04/05/2016	DEUTSCHE BANK		4,968,750	5,000,000	
LX1360-51-5	KINDRED HEALTHCARE TLB		06/14/2016	VARIOUS		6,911,366	6,994,924	
LX1325-71-6	HUB INTERATIONAL LTD 1ST LIEN TL		09/12/2016	VARIOUS		13,625,443	13,742,327	
LX1370-65-4	ORTHO-CLINICAL DIAGNOSTICS TLB		08/01/2016	BARCLAY'S		17,812,547	18,399,789	
LX1400-73-3	TECOMET INC 1ST LIEN		08/02/2016	CREDIT SUISSE FIRST BOSTON		9,875,000	10,000,000	
LX1442-79-2	CONCENTRA INC 1ST LIEN TL		10/04/2016	VARIOUS		15,824,271	15,959,659	
LX1448-58-3	BASS PRO GROUP TLB		09/06/2016	J.P. MORGAN		12,384,122	12,474,747	
LX1453-15-3	TI GROUP AUTO TLB		08/01/2016	J.P. MORGAN		14,998,884	14,987,469	
LX1470-71-0	US LBM TL 1ST LIEN		10/12/2016	VARIOUS		3,002,500	3,000,000	
LX1470-95-9	KIK CUSTOM PRODUCTS TL		07/29/2016	BARCLAY'S		2,000,000	2,000,000	
LX1499-26-3	BLOUNT INTERNATIONAL INC TL		04/05/2016	BARCLAY'S		3,410,000	3,500,000	
LX1500-43-3	DELL TLB		09/13/2016	VARIOUS		29,001,250	29,000,000	
LX1514-25-1	SELECT MEDICAL TLB- SERIES F		03/03/2016	J.P. MORGAN		8,330,000	8,500,000	
LX1509-14-5	MANITOWOC TLB		02/17/2016	J.P. MORGAN		1,990,000	2,000,000	
LX1551-23-8	NEXSTAR TLB STRIP		09/26/2016	BANK OF AMERICA		4,579,432	4,590,909	
LX1512-36-2	GCA MERGER SUB INC 1L TL		03/02/2016	BARCLAY'S		2,000,000	2,000,000	
LX1514-90-5	KAR AUCTION SERVICES TLB-3		03/28/2016	J.P. MORGAN		9,255,750	9,300,000	
LX1520-78-7	NTHRIVE INC TL		08/01/2016	BARCLAY'S		12,981,875	13,000,000	
LX1523-98-9	NATURE'S BOUNTY TLB		08/01/2016	VARIOUS		11,000,000	11,000,000	
LX1524-58-1	ATI PHYSICAL THERAPY HOLDINGS, LLC TL		08/02/2016	BARCLAY'S		3,030,000	3,000,000	
LX1527-11-3	MULTIPLAN TLB		05/26/2016	BARCLAY'S		14,065,000	14,000,000	
LX1527-62-6	CHG HEALTHCARE SERVICES INC TLB		08/01/2016	GOLDMAN SACHS		3,010,000	3,000,000	
LX1528-16-0	STATION CASINOS TLB		08/01/2016	DEUTSCHE BANK		7,357,901	7,339,552	
LX1440-74-7	ASPEN DENTAL MANAGEMENT INC TLB		08/01/2016	VARIOUS		15,969,936	15,970,000	
LX1529-60-6	PROSPCT MEDICAL HOLDINGS TLB		08/01/2016	J.P. MORGAN		22,250,000	22,500,000	
LX1507-37-0	PETCO ANIMAL SUPPLIES TLB-2		07/29/2016	VARIOUS		7,896,255	7,992,500	
LX1531-80-0	PCI PHARMA SERVICES TL 1ST LIEN		06/29/2016	JEFFERIES & COMPANY, INC.		12,870,000	13,000,000	
LX1541-02-3	CAVIUM TLB		08/11/2016	J.P. MORGAN		11,948,750	12,000,000	
LX1533-70-7	US SECURITY ASSOCIATES		07/07/2016	GOLDMAN SACHS		7,920,000	8,000,000	
LX1563-14-2	AMC ENTERTAINMENT TLB 2023		10/31/2016	CITICORP SECURITIES		2,992,500	3,000,000	
LX1538-16-9	WIRECO WORLDGROUP INC 1ST LIEN		08/01/2016	GOLDMAN SACHS		4,012,500	4,000,000	
LX1538-87-0	REYNOLDS TL 1ST LIEN		08/05/2016	EXCHANGE		13,666,110	13,604,891	
LX1540-15-7	SAFWAY TLB		08/04/2016	MORGAN STANLEY		9,900,000	10,000,000	
LX1541-01-5	GULF FINANCE LLC TLB		09/12/2016	MORGAN STANLEY		12,647,500	13,000,000	

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LX1540-98-3	LESLIES POOLMART SENIOR SEC TLB		09/13/2016	NOMURA SECURITIES INTERNATIONAL		10,030,000	10,000,000	
LX1537-14-6	TRADER TLB		08/10/2016	GOLDMAN SACHS		995,000	1,000,000	
LX1543-53-2	INVENTIV HEALTH 1ST LIEN		09/29/2016	GOLDMAN SACHS		2,985,000	3,000,000	
LX1544-06-8	ESH HOSPITALITY INC (EXTENDED STAY)TLB		08/17/2016	DEUTSCHE BANK		1,691,500	1,700,000	
LX1543-80-5	DAYTON POWER & LIGHT CO TLB		08/24/2016	MORGAN STANLEY		3,012,500	3,000,000	
LX1543-67-2	ZIGGO TLD		09/12/2016	SCOTIA MCLEOD		4,987,500	5,000,000	
LX1544-97-7	BUILDERS FIRSTSOURCE TLB		08/22/2016	EXCHANGE		6,202,383	6,249,974	
LX1544-67-0	XPO LOGISTICS TLB2		08/12/2016	MORGAN STANLEY		3,980,000	4,000,000	
LX1545-38-8	CHESAPEAKE ENERGY 1ST LIEN		09/12/2016	CITICORP SECURITIES		5,218,750	5,000,000	
LX1550-02-4	THOMSON REUTERS IP&S (CAMELOT) 1L TL		09/16/2016	CREDIT SUISSE FIRST BOSTON		5,970,000	6,000,000	
LX1549-63-8	CABLEVISION HOLDINGS TLB		10/12/2016	EXCHANGE		6,915,079	6,907,895	
LX1547-67-3	DTI HOLDCO INC TLB		09/23/2016	BANK OF AMERICA		8,811,000	8,900,000	
LX1549-67-9	COINSTAR LLC 1ST LIEN TL		09/26/2016	BANK OF AMERICA		8,358,000	8,400,000	
LX1549-76-0	MONITRONICS INTERNATIONAL INC TLB 2		09/22/2016	BANK OF AMERICA		6,648,750	6,750,000	
LX1550-84-2	LANDRY'S INC 1ST LIEN TL		09/21/2016	JEFFERIES & COMPANY, INC.		1,990,000	2,000,000	
LX1551-00-6	WELLDYNERX INC TL 1ST LIEN		10/17/2016	J.P. MORGAN		12,610,000	13,000,000	
LX1551-02-2	WELLDYNERX INC TL 2L		10/17/2016	J.P. MORGAN		3,840,000	4,000,000	
LX1550-86-7	WINDSTREAM SERVICES LLC TLB-6		12/21/2016	VARIOUS		4,955,000	5,000,000	
LX1550-94-1	DONNELLEY FINANCIAL SOLUTIONS INC TLB		09/26/2016	J.P. MORGAN		10,945,000	11,000,000	
LX1551-85-7	PRESS GANEY 1ST LIEN		09/30/2016	CREDIT SUISSE FIRST BOSTON		4,975,000	5,000,000	
LX1559-73-6	AMERICAN AIRLINES INC TLB		11/01/2016	EXCHANGE		12,445,901	12,500,000	
LX1553-83-8	CBS RADIO INC TLB		10/07/2016	J.P. MORGAN		4,975,000	5,000,000	
LX1555-70-0	PETSMART INC TLB-2		10/14/2016	EXCHANGE		13,845,560	13,790,314	
LX1553-68-9	NEXSTAR (MISSION) TLB STRIP		09/26/2016	BANK OF AMERICA		408,068	409,091	
LX1439-49-1	COMMUNICATION SALES & LEASING, INC TLB		10/21/2016	EXCHANGE		21,347,518	21,725,000	
LX1556-82-3	FORTERRA FINANCE LLC TL 1ST LIEN		10/20/2016	CREDIT SUISSE FIRST BOSTON		2,985,000	3,000,000	
LX1557-38-3	GENOA A QOL HEALTHCARE CO 1ST LIEN		10/27/2016	CREDIT SUISSE FIRST BOSTON		6,965,000	7,000,000	
LX1558-38-1	WMG ACQUISITION CORP TLC		11/21/2016	EXCHANGE		5,525,673	5,539,003	
LX1521-77-7	MGM GROWTH PROPERTIES TLB		04/07/2016	BANK OF AMERICA		4,987,500	5,000,000	
LX1558-47-2	ENTERCOM RADIO TLB		10/26/2016	BANK OF AMERICA		2,992,500	3,000,000	
LX1562-02-9	GENERAC POWER SYSTEMS TLB		11/02/2016	EXCHANGE		16,972,547	17,012,166	
LX1555-35-3	TESSERA TECHNOLOGIES, INC TLB		11/07/2016	RBC CAPITAL MARKETS		1,584,000	1,600,000	
LX1559-61-1	ADVANCE DISPOSAL SERIVICES INC TLB		11/10/2016	EXCHANGE		3,797,461	3,793,028	
LX1559-59-5	QUIKRETE TLB		11/03/2016	WELLS FARGO SECURITIES LLC		6,766,000	6,800,000	
LX1561-34-4	ASURION LLC TLB-5		10/31/2016	BANK OF AMERICA		5,223,750	5,250,000	
LX1561-96-3	BASS PRO GROUP TLB REFI		11/15/2016	BANK OF AMERICA		20,790,000	21,000,000	
LX1567-17-6	HOSTESS BRANDS LLC TL 1ST LIEN		11/18/2016	EXCHANGE		2,963,129	2,970,000	
LX1572-34-1	FIRST DATA CORPORATION TL 1ST LIEN		12/05/2016	EXCHANGE		18,500,252	18,522,130	
LX1576-43-3	ALBERTSON'S LLC TB5		12/23/2016	EXCHANGE		4,998,488	4,962,518	
LX1577-14-2	RCN GRANDE 1ST LIEN TL		12/09/2016	CREDIT SUISSE FIRST BOSTON		9,950,000	10,000,000	
LX1349-51-8	AXALTA COATING SYSTEMS 1ST LIEN		12/15/2016	EXCHANGE		4,847,070	4,871,704	
LX1579-24-7	NOVOLEX 1ST LIEN TL		12/16/2016	DEUTSCHE BANK		3,283,500	3,300,000	
LX1549-92-7	CONSOLIDATED COMMUNICATIONS TLB2		12/16/2016	MORGAN STANLEY		4,975,000	5,000,000	
LX1578-34-8	REXNORD TLB		12/16/2016	EXCHANGE		12,887,709	12,892,689	
LX1580-69-0	VERTAFORE(VF HOLDING) 1L TL		12/30/2016	EXCHANGE		2,978,985	2,992,500	
BS0414-16-6	AIA COLCHIS LLC		03/24/2016	MITSUBISHI SECURITIES		20,000,000	20,000,000	
BS1213-16-1	OTTER TAIL CORPORATION		09/02/2016	US BANCORP INC		18,000,000	18,000,000	
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH		10/05/2016	CITICORP SECURITIES		10,078,200	9,492,300	
EB0129-16-4	ANDERSONS, INC		01/01/2016	RABOBANK NEDERLAND		6,000,000	6,000,000	
EB0129-61-0	ANDERSONS, INC		01/01/2016	RABOBANK NEDERLAND		6,000,000	6,000,000	
EB1221-16-8	ARCTIC SLOPE REGIONAL CORPORATION		10/05/2016	BANK OF AMERICA		20,000,000	20,000,000	
EB1221-61-4	ARCTIC SLOPE REGIONAL CORPORATION		10/05/2016	BANK OF AMERICA		10,000,000	10,000,000	
GF1216-16-7	BIF II SAFE HARBOR HOLDINGS LLC		11/18/2016	SMBC NIKKO SECURITIES		16,000,000	16,000,000	
Q0332#-AA-5	AMPACET AUSTRALIA PTY LTD		02/08/2016	WELLS FARGO SECURITIES LLC		4,003,736	4,089,874	
Q0332#-AB-3	AMPACET AUSTRALIA PTY LTD		02/08/2016	WELLS FARGO SECURITIES LLC		4,003,736	4,089,874	
Q0332#-AC-1	AMPACET AUSTRALIA PTY LTD		02/08/2016	WELLS FARGO SECURITIES LLC		4,003,736	4,089,874	
TD0114-16-6	SHARYLAND DISTRIBUTION & TRANSMISSION		01/01/2016	WELLS FARGO SECURITIES LLC		9,000,000	9,000,000	
TD0217-16-7	PRUDENTIAL INSURANCE CO OF AMERICA		01/15/2016	J.P. MORGAN		6,000,000	6,000,000	
TD0217-61-3	PRUDENTIAL INSURANCE CO OF AMERICA		01/15/2016	J.P. MORGAN		12,000,000	12,000,000	
TN1220-16-8	CLECO POWER LLC		11/18/2016	J.P. MORGAN		5,000,000	5,000,000	
TN1220-61-4	CLECO POWER LLC		11/18/2016	J.P. MORGAN		10,000,000	10,000,000	
TP1215-16-3	DELAWARE NORTH COMPANIES, INC.		09/16/2016	BANK OF AMERICA		15,000,000	15,000,000	
008474-B#-4	AGNICO EAGLE MINES LIMITED	A	06/14/2016	CITICORP SECURITIES		5,000,000	5,000,000	
008474-C*-7	AGNICO EAGLE MINES LIMITED	A	06/14/2016	CITICORP SECURITIES		5,000,000	5,000,000	
008911-AZ-2	AIR CANADA	A	09/21/2016	ROBERT W. BAIRD & CO, INC		1,082,500	1,000,000	34,660

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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
012873-AK-1	ALBERTA ENERGY CO LTD	A	04/08/2016	MORGAN STANLEY		11,635,000	13,000,000	431,438
136375-BW-1	CANADIAN NATL RAILWAY	A	11/01/2016	JEFFERIES & COMPANY, INC.		2,946,570	3,000,000	49,292
136375-CK-6	CANADIAN NATL RAILWAY	A	11/18/2016	VARIOUS		10,578,160	12,000,000	115,378
136385-AE-1	CANADIAN NATL RESOURCES	A	03/07/2016	J.P. MORGAN		8,364,800	10,000,000	125,417
13645R-AU-8	CANADIAN PACIFIC RR CO	A	10/20/2016	VARIOUS		13,511,495	11,650,000	126,493
349553-AL-1	FORTIS INC	A	10/19/2016	VARIOUS		31,464,271	31,655,000	26,008
380881-CP-5	GCCT 2015-2A A	A	09/15/2016	RBC CAPITAL MARKETS		20,276,563	20,000,000	5,611
380881-DN-9	GCCT 2016-5A A	A	09/13/2016	RBC CAPITAL MARKETS		16,495,365	16,500,000	
559222-AR-5	MAGNA INTERNATIONAL INC	A	09/14/2016	BANK OF AMERICA		16,339,250	15,000,000	288,771
780082-AD-5	ROYAL BANK OF CANADA	A	01/22/2016	RBC CAPITAL MARKETS		9,978,600	10,000,000	
81378B-AD-1	SSTRT 2016-1A A3	A	10/14/2016	BARCLAY'S		9,500,000	9,500,000	
87952V-AL-0	TELESAT CANADA/TELESAT L	A	11/09/2016	J.P. MORGAN		2,890,000	2,890,000	
89114Q-BN-7	TORONTO-DOMINION BANK	A	08/29/2016	MORGAN STANLEY		4,999,100	5,000,000	
891160-MJ-9	TORONTO-DOMINION BANK	A	09/08/2016	J.P. MORGAN		4,991,250	5,000,000	
LX1450-44-9	STANDARD AERO TL		03/29/2016	JEFFERIES & COMPANY, INC.		5,978,430	5,992,481	
LX1549-94-3	AIR CANADA TLB	A	09/23/2016	J.P. MORGAN		6,169,000	6,200,000	
LX1562-04-5	TELESAT CANADA TLB-3	A	11/09/2016	J.P. MORGAN		4,950,000	5,000,000	
EB0601-16-2	WASTE CONNECTION INC.		05/05/2016	BANK OF AMERICA		10,000,000	10,000,000	
00507U-AU-5	ACTAVIS FUNDING SCS	C	04/05/2016	VARIOUS		10,320,250	10,000,000	30,347
00772B-AP-6	AERCAP IRELAND CAP LTD/A	D	03/08/2016	MARKET AXESS		1,015,600	1,000,000	8,993
03328W-AE-8	ANCHC 2016-9A C	D	11/08/2016	J.P. MORGAN		3,750,000	3,750,000	
033290-AN-7	ANCHC 2012-1A A2R	D	09/22/2016	J.P. MORGAN		7,000,000	7,000,000	
033290-AQ-0	ANCHC 2012-1A BR	D	09/22/2016	J.P. MORGAN		7,000,000	7,000,000	
036011-AB-0	ANNSA 2016-2A B	C	07/12/2016	BARCLAY'S		14,952,000	15,000,000	
036011-AC-8	ANNSA 2016-2A C	C	07/12/2016	BARCLAY'S		7,000,000	7,000,000	
03969A-AH-3	ARDAGH PKG FIN/HLDGS USA	D	04/29/2016	CITICORP SECURITIES		1,000,000	1,000,000	
04015W-AE-4	ARES 2016-39A B	D	06/22/2016	J.P. MORGAN		8,500,000	8,500,000	
04015W-AJ-3	ARES 2016-39A C	D	06/22/2016	J.P. MORGAN		7,000,000	7,000,000	
046353-AG-3	ASTRAZENECA PLC	D	10/31/2016	VARIOUS		25,748,350	24,500,000	255,778
046353-AL-2	ASTRAZENECA PLC	D	11/10/2016	VARIOUS		3,233,413	3,146,000	
046353-AM-0	ASTRAZENECA PLC	D	02/12/2016	VARIOUS		13,216,590	13,000,000	102,813
055451-AL-2	BHP BILLITON FIN USA LTD	D	04/20/2016	CREDIT SUISSE FIRST BOSTON		14,634,400	14,000,000	193,285
055451-AV-0	BHP BILLITON FIN USA LTD	D	03/10/2016	CITICORP SECURITIES		10,260,300	10,000,000	229,167
05565Q-DD-7	BP CAPITAL MARKETS PLC	D	09/13/2016	VARIOUS		15,006,000	15,000,000	
05574L-PT-9	BNP PARIBAS	D	11/01/2016	PARIBAS SECURITIES		5,093,350	5,000,000	26,400
06738E-AL-9	BARCLAYS PLC	D	01/05/2016	BARCLAY'S		14,991,750	15,000,000	
06738E-AN-5	BARCLAYS PLC	D	05/19/2016	BARCLAY'S		16,000,760	16,000,000	96,250
06738E-AQ-8	BARCLAYS PLC	D	08/03/2016	BARCLAY'S		9,993,600	10,000,000	
06759Y-AE-5	BABSN 2016-3A B	D	10/28/2016	CITICORP SECURITIES		8,208,750	8,208,750	
08181B-AL-3	BSP 2016-9A C	D	06/16/2016	MORGAN STANLEY		4,000,000	4,000,000	
09628W-AC-6	BLUEM 2016-2A A2	C	07/21/2016	CITICORP SECURITIES		8,000,000	8,000,000	
09628W-AE-2	BLUEM 2016-2A B	C	07/21/2016	CITICORP SECURITIES		8,000,000	8,000,000	
12550A-AQ-9	CIFC 2014-5A BR	D	10/07/2016	MORGAN STANLEY		10,000,000	10,000,000	
13876V-AC-9	CANYC 2016-2A B	D	08/08/2016	J.P. MORGAN		5,000,000	5,000,000	
2027A0-HY-8	COMMONWEALTH BANK AUST	D	08/29/2016	GOLDMAN SACHS		9,970,300	10,000,000	
21685W-DF-1	COOPERATIEVE RABOBANK UA	D	07/28/2016	CREDIT SUISSE FIRST BOSTON		5,258,450	5,000,000	45,370
22541H-CC-4	CREDIT SUISSE NEW YORK	D	12/05/2016	CREDIT SUISSE FIRST BOSTON		1,695,704	1,625,000	30,604
225433-AR-2	CRED SUIS GP FUN LTD	D	09/27/2016	VARIOUS		46,074,065	44,500,000	433,198
22546Q-AD-9	CREDIT SUISSE NEW YORK	D	08/17/2016	MARKET AXESS		1,095,870	1,000,000	5,700
23636T-AB-6	DANONE SA	D	10/26/2016	CITICORP SECURITIES		5,000,000	5,000,000	
23636T-AD-2	DANONE SA	D	10/26/2016	CITICORP SECURITIES		5,000,000	5,000,000	
23636T-AE-0	DANONE SA	D	10/26/2016	CITICORP SECURITIES		25,000,000	25,000,000	
25152R-5D-1	DEUTSCHE BANK AG	D	08/30/2016	MARKET AXESS		2,015,240	2,000,000	17,417
25156P-AS-2	DEUTSCHE TELEKOM INT FIN	D	09/13/2016	RBC CAPITAL MARKETS		4,995,350	5,000,000	
26249K-AM-3	DRSLF 2014-36A CR	D	12/07/2016	GOLDMAN SACHS		10,039,368	10,000,000	
268317-AQ-7	ELECTRICITE DE FRANCE SA	D	05/02/2016	VARIOUS		10,433,350	10,000,000	103,813
29358Q-AD-1	ENSCO PLC	C	12/05/2016	VARIOUS		6,737,500	9,000,000	96,313
33938E-AS-6	FLEX LTD	C	11/30/2016	STIFEL NICOLAUS & COMPANY INC		10,650,000	10,000,000	152,778
33938E-AU-1	FLEX LTD	C	10/25/2016	SEAPORT GROUP		10,388,934	9,600,000	167,543
4041A2-AH-7	HBOS PLC	D	09/14/2016	VARIOUS		1,294,803	1,204,000	21,581
404280-AV-1	HSBC HOLDINGS PLC	D	03/17/2016	HSBC SECURITIES, INC.		15,217,800	15,000,000	19,833
404280-BF-5	HSBC HOLDINGS PLC	D	09/28/2016	HSBC SECURITIES, INC.		4,995,300	5,000,000	
44931N-AC-5	ICG 2016-1A A2	D	07/26/2016	CITICORP SECURITIES		7,000,000	7,000,000	
44931N-AE-1	ICG 2016-1A B	D	07/26/2016	CITICORP SECURITIES		6,000,000	6,000,000	
46115H-AJ-6	INTESA SANPAOLO SPA	D	08/02/2016	J.P. MORGAN		2,046,600	2,000,000	4,090

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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
46359C-AA-1	ENGENIUM CAPITAL EQUIPTMENT	D	08/01/2016	GOLDMAN SACHS		24,995,785	25,000,000	
47048J-AC-7	JTWN 2016-9A A2	D	08/11/2016	CITICORP SECURITIES		13,600,000	13,600,000	
47048J-AE-3	JTWN 2016-9A B	D	08/11/2016	CITICORP SECURITIES		5,200,000	5,200,000	
470498-AQ-9	JTWN 2012-1A BR	D	11/29/2016	CITICORP SECURITIES		4,987,500	5,000,000	19,955
478375-AN-8	JOHNSON CONTROLS INTL PL	C	12/28/2016	EXCHANGE		28,100,000	28,100,000	
478375-AR-9	JOHNSON CONTROLS INTL PL	C	12/28/2016	EXCHANGE		10,274,800	10,000,000	
478375-AS-7	JOHNSON CONTROLS INTL PL	C	12/28/2016	EXCHANGE		27,426,880	26,000,000	
50247V-AB-5	LYB INTL FINANCE BV	C	11/22/2016	RBC CAPITAL MARKETS		5,254,600	5,000,000	96,979
50247V-AC-3	LYB INTL FINANCE BV	C	10/18/2016	VARIOUS		10,469,435	10,000,000	42,656
539439-AM-1	LLOYDS BANKING GROUP PLC	D	09/27/2016	SANTANDER		8,805,110	8,600,000	120,405
53944V-AC-3	LLOYDS BANK PLC	D	10/11/2016	HSBC SECURITIES, INC.		2,002,400	2,000,000	2,722
60920L-AC-8	MONDELEZ INTL HLDINGS NE	C	10/19/2016	MIZUHO SECURITIES		19,926,200	20,000,000	
62854A-AG-9	MYLAN NV	C	05/31/2016	GOLDMAN SACHS		9,998,400	10,000,000	
65504L-AD-9	NOBLE HOLDING INTL LTD	D	12/06/2016	BANK OF AMERICA		5,440,750	8,500,000	186,758
67591E-AC-7	OCT28 2016-1A B1	D	09/08/2016	MORGAN STANLEY		18,000,000	18,000,000	
71429M-AA-3	PERRIGO FINANCE UNLIMITE	C	04/19/2016	VARIOUS		22,250,452	21,768,000	65,553
71429M-AB-1	PERRIGO FINANCE UNLIMITE	C	10/06/2016	VARIOUS		15,828,650	15,000,000	204,774
71654Q-AU-6	PETROLEOS MEXICANOS	D	08/11/2016	VARIOUS		2,259,950	2,000,000	42,667
71654Q-BQ-4	PETROLEOS MEXICANOS	D	10/12/2016	J.P. MORGAN		2,023,500	2,000,000	14,323
71656L-BQ-3	PETROLEOS MEXICANOS	D	12/06/2016	MORGAN STANLEY		4,211,495	4,250,000	
767201-AK-2	RIO TINTO FIN USA LTD	D	09/21/2016	SOCIETE GENERALE		1,590,195	1,500,000	21,000
767201-AQ-9	RIO TINTO FIN USA LTD	D	04/28/2016	VARIOUS		16,740,358	15,860,000	56,979
767201-AS-5	RIO TINTO FIN USA LTD	D	10/05/2016	VARIOUS		39,947,940	42,000,000	330,313
780097-BD-2	ROYAL BK SCOTLND GRP PLC	D	09/07/2016	BANK OF AMERICA		9,997,000	10,000,000	
78467K-C#-2	SSE PLC	D	03/08/2016	ROYAL BANK OF SCOTLAND		25,000,000	25,000,000	
822582-BP-6	SHELL INTERNATIONAL FIN	D	02/25/2016	BARCLAY'S		7,356,000	7,500,000	52,031
822582-BQ-4	SHELL INTERNATIONAL FIN	D	05/06/2016	VARIOUS		9,720,500	10,000,000	1,111
82481L-AA-7	SHIRE ACQ INV IRELAND DA	C	10/13/2016	GOLDMAN SACHS		4,989,200	5,000,000	6,597
82481L-AB-5	SHIRE ACQ INV IRELAND DA	C	09/19/2016	BARCLAY'S		9,989,200	10,000,000	
82481L-AD-1	SHIRE ACQ INV IRELAND DA	C	09/19/2016	BARCLAY'S		14,982,150	15,000,000	
85771P-AL-6	STATOIL ASA	D	05/09/2016	JEFFERIES & COMPANY, INC.		2,959,740	3,000,000	58,263
86960B-AN-2	SVENSKA HANDELSBANKEN AB	D	08/30/2016	DEUTSCHE BANK		4,987,150	5,000,000	
87938W-AH-6	TELEFONICA EMISIONES SAU	D	11/10/2016	MITSUBISHI SECURITIES		2,196,420	2,000,000	39,507
87946F-A*-1	TELEPERFORMANCE S.A.	D	12/14/2016	STONECASTLE SECURITIES LLC		3,908,346	3,900,000	7,492
88433B-AC-1	WINDR 2016-2A B	D	09/27/2016	MORGAN STANLEY		8,500,000	8,500,000	
893830-AT-6	TRANSOCEAN INC	C	12/01/2016	BANK OF AMERICA		4,478,760	6,032,000	92,290
91911T-AH-6	VALE OVERSEAS LIMITED	D	12/02/2016	VARIOUS		24,593,750	25,000,000	344,705
91911T-AM-5	VALE OVERSEAS LIMITED	D	07/28/2016	VARIOUS		37,787,500	43,000,000	257,153
91911T-AP-8	VALE OVERSEAS LIMITED	D	10/05/2016	BARCLAY'S		10,487,500	10,000,000	102,431
94949L-AE-0	WELF 2016-2A B	D	09/28/2016	CITICORP SECURITIES		11,000,000	11,000,000	
961214-DF-7	WESTPAC BANKING CORP	D	11/15/2016	CITICORP SECURITIES		10,000,000	10,000,000	
98420E-AC-9	XLIT LTD	D	05/25/2016	WELLS FARGO SECURITIES LLC		6,955,460	7,000,000	50,063
98420E-AD-7	XLIT LTD	D	08/11/2016	UBS SECURITIES		4,484,880	4,500,000	93,500
AC1215-16-2	ELFELAGIO SEV	B	11/08/2016	CITICORP SECURITIES		24,948,025	23,831,139	
AC1215-61-8	FORTH PORTS FINANCE PLC	B	10/07/2016	BARCLAY'S		4,966,000	4,938,000	
AC1228-16-5	LANDSNET HF	D	12/07/2016	BARCLAY'S		9,000,000	9,000,000	
AC1228-61-1	LANDSNET HF	D	12/07/2016	BARCLAY'S		5,000,000	5,000,000	
BK0502-16-5	FORTIS TCI LIMITED	D	03/18/2016	BANK OF AMERICA		5,500,000	5,500,000	
LX1339-87-3	INTELSAT JACKSON TLB-2	D	08/01/2016	VARIOUS		27,300,000	29,000,000	
LX1539-89-4	AVAGO TECHNOLOGIES TLB3	D	08/02/2016	EXCHANGE		13,508,052	13,528,205	
LX1250-97-1	FLY FUNDING TL	D	10/19/2016	EXCHANGE		3,688,276	3,682,291	
LX1578-22-3	VIRGIN MEDIA BRISTOL TLI	D	12/15/2016	BANK OF NOVA SCOTIA		12,568,500	12,600,000	
BS1214-16-9	ALPHA TRAINS FINANCE S.A.	B	11/18/2016	INTEGRATED RESOURCES		21,190,000	21,094,000	
BS1214-61-5	ICPF FINANCE PTY LTD	D	09/27/2016	NATIONAL AUSTRALIA BANK		15,000,000	15,000,000	
EB0504-16-8	TRANSMISSION FINANCE DAS	B	04/13/2016	ROYAL BANK OF CANADA		16,926,000	15,820,500	
F9120#-AB-2	TELEPERFORMANCE S.A.	C	11/22/2016	SOCIETE GENERALE		7,000,000	7,000,000	
G0566*-AD-1	ARQIVA PP FINANCING PLC	B	11/01/2016	J.P. MORGAN		18,345,000	18,517,500	
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK PLC	B	10/19/2016	BARCLAY'S		11,072,700	11,110,500	
G1846@-BC-0	CAPITA HOLDING LIMITED	D	10/07/2016	ROYAL BANK OF SCOTLAND		10,000,000	10,000,000	
G2765@-AA-0	DIONYSUS AVIATION LIMITED	D	06/29/2016	CITICORP SECURITIES		15,000,000	15,000,000	
G2765@-AB-8	DIONYSUS AVIATION LIMITED	D	06/29/2016	CITICORP SECURITIES		8,000,000	8,000,000	
G2890*-AA-0	ED&F MAN TREASURY MANAGEMENT PLC	D	05/16/2016	GROTON PARTNERS		10,000,000	10,000,000	
G2890*-AB-8	ED&F MAN TREASURY MANAGEMENT PLC	D	05/16/2016	GROTON PARTNERS		5,000,000	5,000,000	
G3225*-AE-6	EVERSHOLT FUNDING PLC	B	10/21/2016	COMMONWEALTH BANK OF AUSTRALIA		18,301,500	18,517,500	
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC	D	08/18/2016	CITICORP SECURITIES		4,000,000	4,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G4588#-BL-4	INTERMEDIATE CAPITAL GROUP PLC	D	08/18/2016	CITICORP SECURITIES		8,000,000	8,000,000	
G5265*-AB-8	KINGSPAN SECURITIES 2016 DESIGNATED	B	11/02/2016	BANK OF AMERICA		27,737,500	26,367,500	
G5600#-AA-0	LONDONMETRIC PROPERTY PLC.	B	08/11/2016	ROYAL BANK OF SCOTLAND		22,715,000	21,603,750	
G5963#-AH-6	MEGGITT PLC	C	04/06/2016	BANK OF AMERICA		15,000,000	15,000,000	
G6970*-AJ-5	PEEL PORTS PP FINANCE LIMITED	B	05/24/2016	COMMONWEALTH BANK OF AUSTRALIA		17,516,400	14,814,000	
G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC	D	04/07/2016	NATIONAL AUSTRALIA BANK		25,000,000	25,000,000	
G8056*-AA-7	SEVERN TRENT WATER LIMITED	D	01/01/2016	BARCLAY'S		10,000,000	10,000,000	
GF1208-16-4	AGL ENERGY LIMITED	D	10/06/2016	J.P. MORGAN		10,000,000	10,000,000	
P3515*-AA-3	FIBRA MACQUARIE MEXICO	D	06/10/2016	DIRECT(1)		25,000,000	25,000,000	
P4368#-AD-9	FORTIS TCI LIMITED	D	03/18/2016	BANK OF AMERICA		5,000,000	5,000,000	
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVELOPMENT LTD	D	02/11/2016	STONECASTLE SECURITIES LLC		3,894,765	4,146,997	37,883
Q3915*-AC-4	FLETCHER BUILDING LIMITED	D	04/28/2016	BANK OF AMERICA		9,000,000	9,000,000	
Q3915*-AD-2	FLETCHER BUILDING LIMITED	D	04/28/2016	BANK OF AMERICA		18,000,000	18,000,000	
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD PRIV PLACE	D	03/22/2016	BANK OF AMERICA		17,000,000	17,000,000	
Q65188-AA-0	NSW ELECTRICITY NETWORKS FINANCE PTY LTD	D	06/30/2016	J.P. MORGAN		10,000,000	10,000,000	
Q87738-AJ-7	STOCKLAND TRUST MANAGEMENT LIMITED	D	07/12/2016	J.P. MORGAN		17,000,000	17,000,000	
Q87738-AK-4	STOCKLAND TRUST MANAGEMENT LIMITED	D	07/12/2016	J.P. MORGAN		5,000,000	5,000,000	
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE PTY LTD	D	10/19/2016	J.P. MORGAN		4,000,000	4,000,000	
TD0720-16-0	PORTERBROOK RAIL FINANCE LIMITED	B	05/25/2016	LLOYDS		22,077,000	18,517,500	
TP1220-16-3	TRANSURBAN QUEENSLAND FINANCE PTY LTD	D	10/19/2016	J.P. MORGAN		4,000,000	4,000,000	
W2710#-AB-6	ELLEVIO AB	B	09/08/2016	BANK OF AMERICA		20,000,000	18,598,816	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,783,742,426	9,489,074,650	37,936,563
8399997. Total - Bonds - Part 3						12,166,457,807	11,791,477,761	44,883,572
8399998. Total - Bonds - Part 5						7,089,925,259	7,014,243,503	22,359,898
8399999. Total - Bonds						19,256,383,066	18,805,721,264	67,243,470
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5						31,615,974	XXX	
8999999. Total - Preferred Stocks						31,615,974	XXX	
001055-10-2	AFLAC INC.		12/27/2016	WEEDEN & CO LP	24.000	1,685		
00130H-10-5	AES CORP.		12/27/2016	WEEDEN & CO LP	67.000	788		
001502-93-9	NEW MILLENNIUM HOLDCO INC		01/06/2016	DIRECT(1)	148,373.000			
00206R-10-2	AT&T, INC.		12/27/2016	WEEDEN & CO LP	822.000	33,909		
002824-10-0	ABBOTT LABORATORIES		12/27/2016	WEEDEN & CO LP	182.000	7,038		
00287Y-10-9	ABBVIE INC		12/27/2016	WEEDEN & CO LP	225.000	14,034		
00507V-10-9	ACTIVISION BLIZZARD INC		12/27/2016	WEEDEN & CO LP	754.000	27,527		
00508Y-10-2	ACTUITY BRANDS INC		06/08/2016	WEEDEN & CO LP	164.000	42,551		
00724F-10-1	ADOBE SYSTEMS INC		12/27/2016	WEEDEN & CO LP	60.000	6,112		
00751Y-10-6	ADVANCED AUTO PARTS INC		12/27/2016	WEEDEN & CO LP	11.000	1,890		
00817Y-10-8	AETNA INC - NEW		12/27/2016	WEEDEN & CO LP	54.000	6,648		
008252-10-8	AFFILIATED MANAGERS GROUP INC.		12/27/2016	WEEDEN & CO LP	10.000	1,451		
00846U-10-1	AGILENT TECHNOLOGIES INC.		12/27/2016	WEEDEN & CO LP	17.000	791		
009158-10-6	AIR PRODUCTS AND CHEMICALS IN		12/27/2016	WEEDEN & CO LP	114.000	16,798		
011659-10-9	ALASKA AIRGROUP INC		06/08/2016	WEEDEN & CO LP	467.000	31,009		
012653-10-1	ALBEMARLE CORP		12/27/2016	WEEDEN & CO LP	431.000	32,799		
015351-10-9	ALEXION PHARMACEUTICALS INC.		12/27/2016	WEEDEN & CO LP	25.000	3,317		
018802-10-8	ALLIANT ENERGY CORP		12/27/2016	WEEDEN & CO LP	871.000	32,733		
020002-10-1	ALLSTATE CORP		12/27/2016	WEEDEN & CO LP	11.000	820		
02079K-10-7	ALPHABET INC-CL-C		12/27/2016	WEEDEN & CO LP	47.000	36,188		
02079K-30-5	ALPHABET, INC.		12/27/2016	WEEDEN & CO LP	56.000	44,027		
02209S-10-3	ALTRIA GROUP INC.		12/27/2016	WEEDEN & CO LP	246.000	16,279		
023135-10-6	AMAZON.COM INC.		12/27/2016	WEEDEN & CO LP	89.000	65,838		
023608-10-2	AMEREN CORP.		12/27/2016	WEEDEN & CO LP	31.000	1,598		
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK		06/08/2016	WEEDEN & CO LP	14.000	455		
025537-10-1	AMERICAN ELECTRIC POWER		12/27/2016	WEEDEN & CO LP	68.000	4,325		
025816-10-9	AMERICAN EXPRESS		06/08/2016	WEEDEN & CO LP	20.000	1,325		
026874-78-4	AMERICAN INTERNATIONAL GROUP		06/08/2016	WEEDEN & CO LP	28.000	1,594		
03027X-10-0	AMERICAN TOWER CORP CL A		12/27/2016	WEEDEN & CO LP	64.000	6,791		
030420-10-3	AMERICAN WATER WORKS CO INC		12/27/2016	WEEDEN & CO LP	682.000	47,301		
031162-10-0	AMGEN INC		12/27/2016	WEEDEN & CO LP	70.000	10,732		
032095-10-1	AMPHENOL CORP. - CL A		12/27/2016	WEEDEN & CO LP	41.000	2,687		
032511-10-7	ANADARKO PETROLEUM CORP		12/27/2016	WEEDEN & CO LP	261.000	18,215		
032654-10-5	ANALOG DEVICES INC		12/27/2016	WEEDEN & CO LP	25.000	1,858		
03674X-10-6	ANTERO RESOURCES CORP. COMMON STK		05/02/2016	DIRECT(1)	94,750.000	2,681,425		

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
036752-10-3	ANTHEM INC		12/27/2016	WEEDEN & CO LP	43.000	6,054		
037411-10-5	APACHE CORP		12/27/2016	WEEDEN & CO LP	54.000	3,482		
03748R-10-1	APARTMENT INVT & MGMT CO - A		12/27/2016	WEEDEN & CO LP	22.000	975		
037833-10-0	APPLE INC.		06/08/2016	WEEDEN & CO LP	172.000	17,242		
038222-10-5	APPLIED MATERIALS INC		12/27/2016	WEEDEN & CO LP	94.000	2,888		
039483-10-2	ARCHER-DANIELS-MIDLAND CO		06/08/2016	WEEDEN & CO LP	24.000	1,052		
03965L-10-0	ARCONIC INC		12/27/2016	VARIOUS	4,960.000	48,893		
053015-10-3	AUTOMATIC DATA PROCESSING		12/27/2016	WEEDEN & CO LP	22.000	2,273		
053484-10-1	AVALON BAY COMMUNITIES INC		12/27/2016	WEEDEN & CO LP	19.000	3,341		
054937-10-7	BB&T CORPORATION		12/27/2016	WEEDEN & CO LP	223.000	8,523		
057224-10-7	BAKER HUGHES INC.		06/08/2016	WEEDEN & CO LP	29.000	1,363		
058498-10-6	BALL CORP		12/27/2016	WEEDEN & CO LP	164.000	12,605		
060505-10-4	BANK OF AMERICA CORP.		12/27/2016	WEEDEN & CO LP	565.000	10,670		
064058-10-0	BANK OF NEW YORK MELLON CORP		12/27/2016	WEEDEN & CO LP	43.000	1,905		
071813-10-9	BAXTER INTERNATIONAL INC		09/14/2016	WEEDEN & CO LP	41.000	1,818		
075887-10-9	BECTON DICKINSON & CO		12/27/2016	WEEDEN & CO LP	33.000	5,449		
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		12/27/2016	WEEDEN & CO LP	364.000	58,069		
09062X-10-3	BIOGEN INC		12/27/2016	WEEDEN & CO LP	18.000	5,056		
09247X-10-1	BLACKROCK INC		06/08/2016	WEEDEN & CO LP	5.000	1,802		
093671-10-5	BLOCK H & R INC		06/08/2016	WEEDEN & CO LP	11.000	231		
097023-10-5	BOEING CO.		06/08/2016	WEEDEN & CO LP	15.000	1,995		
101121-10-1	BOSTON PROPERTIES INC		12/27/2016	WEEDEN & CO LP	20.000	2,485		
101137-10-7	BOSTON SCIENTIFIC CORP		12/27/2016	WEEDEN & CO LP	241.000	5,214		
110122-10-8	BRISTOL-MYERS SQUIBB CO		12/27/2016	WEEDEN & CO LP	250.000	15,960		
12504L-10-9	CBRE GROUP INC		12/27/2016	WEEDEN & CO LP	74.000	2,341		
125269-10-0	CF INDUSTRIES HOLDINGS INC		12/27/2016	WEEDEN & CO LP	30.000	949		
12541W-20-9	C H ROBINSON WORLDWIDE INC		12/27/2016	WEEDEN & CO LP	10.000	745		
125509-10-9	CIGNA CORP		12/27/2016	WEEDEN & CO LP	30.000	4,182		
12572Q-10-5	CME Group Inc. (CI A)		12/27/2016	WEEDEN & CO LP	49.000	5,516		
125896-10-0	CMS ENERGY CORP.		12/27/2016	WEEDEN & CO LP	44.000	1,851		
126408-10-3	CSX CORP.		12/27/2016	WEEDEN & CO LP	37.000	1,137		
12650T-10-4	CSRA INC		12/27/2016	WEEDEN & CO LP	54.000	1,686		
126650-10-0	CVS HEALTH CORPORATION		12/27/2016	WEEDEN & CO LP	92.000	7,733		
12673P-10-5	CA, INC		12/27/2016	WEEDEN & CO LP	105.000	3,397		
127097-10-3	CABOT OIL & GAS CORP CL A		12/27/2016	WEEDEN & CO LP	88.000	2,101		
134429-10-9	CAMPBELL SOUP CO		12/27/2016	WEEDEN & CO LP	77.000	4,659		
14149Y-10-8	CARDINAL HEALTH INC		06/08/2016	WEEDEN & CO LP	18.000	1,434		
143658-30-0	CARNIVAL CORP - CL A		06/08/2016	WEEDEN & CO LP	10.000	477		
149123-10-1	CATERPILLAR INC		12/27/2016	WEEDEN & CO LP	87.000	7,753		
151020-10-4	CELGENE CORP		12/27/2016	WEEDEN & CO LP	98.000	11,279		
15135B-10-1	CENTENE CORP		12/27/2016	WEEDEN & CO LP	654.000	40,706		
15189T-10-7	CENTERPOINT ENERGY		12/27/2016	WEEDEN & CO LP	58.000	1,381		
156700-10-6	CENTURYLINK INC		12/27/2016	WEEDEN & CO LP	63.000	1,558		
156782-10-4	CERNER CORP.		12/27/2016	WEEDEN & CO LP	30.000	1,449		
16119P-10-8	CHARTER COMMUNICATIONS INC-A		12/27/2016	WEEDEN & CO LP	829.000	221,622		
165167-10-7	CHESAPEAKE ENERGY		12/27/2016	WEEDEN & CO LP	941.000	7,030		
166764-10-0	CHEVRONTEXACO CORP		12/27/2016	WEEDEN & CO LP	285.000	32,110		
171340-10-2	CHURCH & DWIGHT CO., INC.		12/27/2016	WEEDEN & CO LP	650.000	56,854		
171798-10-1	CIMAREX ENERGY CO		12/27/2016	WEEDEN & CO LP	13.000	1,777		
172062-10-1	CINCINNATI FINANCIAL CORP		12/27/2016	WEEDEN & CO LP	28.000	2,144		
17275R-10-2	CISCO SYSTEMS INC		12/27/2016	WEEDEN & CO LP	550.000	16,687		
172967-42-4	CITIGROUP INC		06/08/2016	WEEDEN & CO LP	73.000	3,327		
174610-10-5	CITIZENS FINANCIAL GROUP		06/08/2016	WEEDEN & CO LP	2,523.000	48,359		
177376-10-0	CITRIX SYSTEMS INC.		12/27/2016	WEEDEN & CO LP	28.000	2,462		
189054-10-9	CLOROX COMPANY		12/27/2016	WEEDEN & CO LP	15.000	1,829		
189754-10-4	COACH INC.		12/27/2016	WEEDEN & CO LP	47.000	1,686		
191216-10-0	COCA-COLA CO.		12/27/2016	WEEDEN & CO LP	448.000	19,140		
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STK		12/27/2016	WEEDEN & CO LP	93.000	5,418		
194162-10-3	COLGATE PALMOLIVE CO.		12/27/2016	WEEDEN & CO LP	87.000	5,917		
20030N-10-1	COMCAST CORP.-SPECIAL CL A		12/27/2016	WEEDEN & CO LP	182.000	12,140		
205887-10-2	CONAGRA FOODS INC.		06/08/2016	WEEDEN & CO LP	26.000	1,183		
20605P-10-1	CONCHO RESOURCES INC		12/27/2016	WEEDEN & CO LP	559.000	53,687		
20825C-10-4	CONOCOPHILLIPS		12/27/2016	WEEDEN & CO LP	180.000	9,015		
209115-10-4	CONSOLIDATED EDISON INC		12/27/2016	WEEDEN & CO LP	82.000	6,088		
21036P-10-8	CONSTELLATION BRANDS INC		12/27/2016	WEEDEN & CO LP	40.000	6,098		

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216648-40-2	THE COOPER COS INC.		12/27/2016	WEEDEN & CO LP	186.000	33,006		
219350-10-5	CORNING, INC.		06/08/2016	WEEDEN & CO LP	57.000	1,197		
22160K-10-5	COSTCO WHOLESALE CORP		12/27/2016	WEEDEN & CO LP	67.000	10,520		
222070-20-3	COTY COMMON STK		12/27/2016	WEEDEN & CO LP	1,801.000	33,805		
22822V-10-1	CROWN CASTLE INTL CORP.		12/27/2016	WEEDEN & CO LP	146.000	12,884		
23331A-10-9	D.R. HORTON INC		12/27/2016	WEEDEN & CO LP	86.000	2,438		
233331-10-7	DTE ENERGY COMPANY		12/27/2016	WEEDEN & CO LP	23.000	2,269		
235851-10-2	DANAHER CORP		12/27/2016	WEEDEN & CO LP	126.000	10,605		
237194-10-5	DARDEN RESTAURANTS INC		12/27/2016	WEEDEN & CO LP	44.000	3,273		
247361-70-2	DELTA AIR LINES INC.		06/08/2016	WEEDEN & CO LP	10.000	419		
24906P-10-9	DENTSPLY SIRONA INC		04/22/2016	VARIOUS	898.000	47,379		
25179M-10-3	DEVON ENERGY CORP NEW		12/27/2016	WEEDEN & CO LP	173.000	6,060		
253868-10-3	DIGITAL REALTY TRUST, INC.		12/27/2016	WEEDEN & CO LP	609.000	62,113		
254687-10-6	DISNEY (WALT) CO HOLDING CO		12/27/2016	WEEDEN & CO LP	65.000	6,573		
254709-10-8	DISCOVER FINANCIAL SERVICES		06/08/2016	WEEDEN & CO LP	10.000	574		
25470F-10-4	DISCOVERY COMMUNICATIONS-A		12/27/2016	WEEDEN & CO LP	29.000	816		
256677-10-5	DOLLAR GENERAL CORP		06/08/2016	WEEDEN & CO LP	14.000	1,272		
256746-10-8	DOLLAR TREE INC		12/27/2016	WEEDEN & CO LP	35.000	2,883		
25746U-10-9	DOMINION RESOURCES INC.		12/27/2016	WEEDEN & CO LP	199.000	14,882		
260003-10-8	DOVER CORP		12/27/2016	WEEDEN & CO LP	21.000	1,603		
260543-10-3	DOW CHEMICAL		12/27/2016	WEEDEN & CO LP	137.000	7,867		
263534-10-9	DU PONT (E.I.) DE NEMOURS		06/08/2016	WEEDEN & CO LP	26.000	1,778		
26441C-20-4	DUKE ENERGY CORP		12/27/2016	WEEDEN & CO LP	93.000	7,250		
26875P-10-1	EOG RESOURCES INC		12/27/2016	WEEDEN & CO LP	174.000	17,301		
26884L-10-9	EQT CORPORATION		12/27/2016	WEEDEN & CO LP	97.000	6,899		
277432-10-0	EASTMAN CHEMICAL		12/27/2016	WEEDEN & CO LP	12.000	918		
278642-10-3	EBAY INC		12/27/2016	WEEDEN & CO LP	56.000	1,538		
278865-10-0	ECOLAB INC		12/27/2016	WEEDEN & CO LP	33.000	3,972		
281020-10-7	EDISON INTERNATIONAL, INC.		12/27/2016	WEEDEN & CO LP	42.000	3,036		
285512-10-9	ELECTRONIC ARTS INC.		12/27/2016	WEEDEN & CO LP	28.000	2,271		
291011-10-4	EMERSON ELECTRIC CO		12/27/2016	WEEDEN & CO LP	67.000	3,781		
29364G-10-3	ENTERGY CORP		12/27/2016	WEEDEN & CO LP	26.000	1,899		
29414D-10-0	ENVISION HEALTHCARE COMMON STOCK		12/27/2016	WEEDEN & CO LP	449.000	29,540		
294429-10-5	EQUIFAX INC		12/27/2016	WEEDEN & CO LP	19.000	2,253		
29444U-70-0	EQUINIX INC		12/27/2016	WEEDEN & CO LP	49.000	15,552		
29476L-10-7	EQUITY RESIDENTIAL		12/27/2016	WEEDEN & CO LP	53.000	3,439		
30040W-10-8	EVERSOURCE ENERGY		12/27/2016	WEEDEN & CO LP	41.000	2,285		
30161N-10-1	EXELON CORP		12/27/2016	WEEDEN & CO LP	135.000	4,741		
30212P-30-3	EXPEDIA INC. CL A		12/27/2016	WEEDEN & CO LP	26.000	2,955		
302130-10-9	EXPEDITORS INTL WASH INC		12/27/2016	WEEDEN & CO LP	12.000	645		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.		06/08/2016	WEEDEN & CO LP	15.000	1,153		
30225T-10-2	EXTRA SPACE STORAGE		12/27/2016	WEEDEN & CO LP	609.000	51,440		
30231G-10-2	EXXON MOBIL CORP		12/27/2016	WEEDEN & CO LP	558.000	50,416		
302445-10-1	FLIR SYSTEMS INC.		12/27/2016	WEEDEN & CO LP	10.000	367		
302491-30-3	FMC CORP		12/27/2016	WEEDEN & CO LP	17.000	975		
30249U-10-1	FMC TECHNOLOGIES INC		12/27/2016	WEEDEN & CO LP	20.000	714		
30303M-10-2	FACEBOOK INC -A		12/27/2016	WEEDEN & CO LP	571.000	66,675		
311900-10-4	FASTENAL COMPANY		12/27/2016	WEEDEN & CO LP	35.000	1,669		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		12/27/2016	WEEDEN & CO LP	346.000	51,079		
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES		12/27/2016	WEEDEN & CO LP	230.000	17,630		
316773-10-0	FIFTH THIRD BANCORP		12/27/2016	WEEDEN & CO LP	43.000	1,027		
336433-10-7	FIRST SOLAR INC		12/27/2016	WEEDEN & CO LP	18.000	612		
337932-10-7	FIRSTENERGY CORP		12/27/2016	WEEDEN & CO LP	66.000	2,135		
33812L-10-2	FITBIT COMMON STK		05/02/2016	DIRECT(1)	999,161.000	16,198,552		
34354P-10-5	FLOWSERVE CORPORATION		12/27/2016	WEEDEN & CO LP	14.000	692		
344849-10-4	FOOT LOCKER INC		04/22/2016	WEEDEN & CO LP	511.000	30,875		
345370-86-0	FORD MOTOR CO.		12/27/2016	WEEDEN & CO LP	565.000	7,229		
34959J-10-8	FORTIVE CORP		12/27/2016	VARIOUS	1,152.500	42,029		
34964C-10-6	FORTUNE BRANDS HOME & SECURITY INC		12/27/2016	WEEDEN & CO LP	591.000	33,947		
35671D-85-7	FREEPORT MCMORAN INC		09/14/2016	WEEDEN & CO LP	778.000	6,623		
35906A-10-8	FRONTIER COMMUNICATIONS CO.		12/27/2016	WEEDEN & CO LP	173.000	711		
363576-10-9	GALLAGHER (ARTHUR J.) & CO. COMMON STK		12/27/2016	WEEDEN & CO LP	681.000	32,713		
369550-10-8	GENERAL DYNAMICS CORP		12/27/2016	WEEDEN & CO LP	21.000	3,666		
369604-10-3	GENERAL ELECTRIC		06/08/2016	WEEDEN & CO LP	233.000	7,065		
370023-10-3	GENERAL GROWTH PROPERTIES		12/27/2016	WEEDEN & CO LP	83.000	2,145		

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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
370334-10-4	GENERAL MILLS INC		12/27/2016	WEEDEN & CO LP	55.000	3,453		
37045V-10-0	GENERAL MOTORS CORP		12/27/2016	WEEDEN & CO LP	106.000	3,577		
372460-10-5	GENUINE PARTS CO		12/27/2016	WEEDEN & CO LP	11.000	1,073		
375558-10-3	GILEAD SCIENCES INC		12/27/2016	WEEDEN & CO LP	100.000	7,826		
37940X-10-2	GLOBAL PAYMENTS INC.		12/27/2016	WEEDEN & CO LP	588.000	44,821		
40414L-10-9	HCP INC		12/27/2016	WEEDEN & CO LP	71.000	2,202		
40434L-10-5	HP INC		12/27/2016	WEEDEN & CO LP	200.000	2,986		
406216-10-1	HALLIBURTON CO		12/27/2016	WEEDEN & CO LP	146.000	7,401		
410345-10-2	HANESBRANDS INC		12/27/2016	WEEDEN & CO LP	54.000	1,267		
413875-10-5	HARRIS CORP		12/27/2016	WEEDEN & CO LP	15.000	1,552		
418056-10-7	HASBRO INC		12/27/2016	WEEDEN & CO LP	15.000	1,173		
423452-10-1	HELMERICH AND PAYNE		12/27/2016	WEEDEN & CO LP	15.000	1,200		
42809H-10-7	HESS CORP		12/27/2016	WEEDEN & CO LP	155.000	7,709		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		12/27/2016	WEEDEN & CO LP	211.000	4,827		
436440-10-1	HOLOGIC INC		12/27/2016	WEEDEN & CO LP	1,077.000	40,782		
437076-10-2	HOME DEPOT INC		12/27/2016	WEEDEN & CO LP	78.000	10,382		
438516-10-6	HONEYWELL INTERNATIONAL INC.		12/27/2016	WEEDEN & CO LP	103.000	11,996		
440452-10-0	HORMEL FOODS CORP		12/27/2016	WEEDEN & CO LP	50.000	1,863		
44107P-10-4	HOST HOTELS & RESORTS INC		12/27/2016	WEEDEN & CO LP	81.000	1,395		
444859-10-2	HUMANA INC		12/27/2016	WEEDEN & CO LP	22.000	4,534		
446150-10-4	HUNTINGTON BANCSHARES INC		12/27/2016	WEEDEN & CO LP	1,209.000	12,234		
452308-10-9	ILLINOIS TOOL WORKS		06/08/2016	WEEDEN & CO LP	17.000	1,860		
452327-10-9	ILLUMINA INC.		12/27/2016	WEEDEN & CO LP	20.000	2,579		
458140-10-0	INTEL CORP.		12/27/2016	WEEDEN & CO LP	761.000	26,830		
45866F-10-4	INTERCONTINENTAL EXCHANGE, INC.		12/27/2016	WEEDEN & CO LP	102.000	14,348		
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.		12/27/2016	WEEDEN & CO LP	26.000	4,162		
460146-10-3	INTERNATIONAL PAPER		12/27/2016	WEEDEN & CO LP	41.000	2,226		
460690-10-0	INTERPUBLIC GROUP COS INC		12/27/2016	WEEDEN & CO LP	18.000	428		
46284V-10-1	IRON MOUNTAIN INC		12/27/2016	WEEDEN & CO LP	237.000	8,577		
464287-23-4	ISHARES MSCI EMERGING MKT IN		02/29/2016	WALLACHBETH CAPITAL	104,797.000	3,203,550		
464287-46-5	ISHARES MSCI EAFE INDEX FUND		02/29/2016	WALLACHBETH CAPITAL	183,350.000	9,904,567		
464287-47-3	ISHARES RUSSELL MIDCAP VALUE		02/29/2016	WALLACHBETH CAPITAL	74,332.000	4,902,893		
464287-59-8	ISHARES RUSSELL 1000 VALUE		02/29/2016	WALLACHBETH CAPITAL	104,566.000	9,801,896		
464287-63-0	ISHARES RUSSELL 2000 VALUE		02/29/2016	WALLACHBETH CAPITAL	42,358.000	3,699,884		
464288-10-9	ISHARES SILVER TRUST		12/28/2016	WALLACHBETH CAPITAL	125,887.000	2,058,600		
46625H-10-0	JP MORGAN CHASE & CO.		12/27/2016	WEEDEN & CO LP	185.000	12,788		
478160-10-4	JOHNSON & JOHNSON		12/27/2016	WEEDEN & CO LP	251.000	28,974		
48203R-10-4	JUNIPER NETWORKS INC		12/27/2016	WEEDEN & CO LP	144.000	4,131		
482480-10-0	KLA-TENCOR CORPORATION		12/27/2016	WEEDEN & CO LP	22.000	1,761		
487836-10-8	KELLOGG CO		12/27/2016	WEEDEN & CO LP	24.000	1,773		
493267-10-8	KEYCORP		12/27/2016	WEEDEN & CO LP	1,051.000	13,453		
494368-10-3	KIMBERLY-CLARK CORP		12/27/2016	WEEDEN & CO LP	29.000	3,485		
49446R-10-9	KIMCO REALTY CORP		12/27/2016	WEEDEN & CO LP	99.000	2,625		
49456B-10-1	KINDER MORGAN INC.		12/27/2016	WEEDEN & CO LP	606.000	12,533		
500754-10-6	KRAFT HEINZ CO /THE		12/27/2016	WEEDEN & CO LP	85.000	7,276		
501044-10-1	KROGER CO		12/27/2016	WEEDEN & CO LP	105.000	3,740		
501797-10-4	L BRANDS INC		06/08/2016	WEEDEN & CO LP	12.000	837		
501889-20-8	LKQ CORP		12/27/2016	WEEDEN & CO LP	1,178.000	39,077		
502424-10-4	L-3 COMMUNICATIONS HLDGS INC.		12/27/2016	WEEDEN & CO LP	6.000	919		
50540R-40-9	LABORATORY CORP. OF AMERICA HOLDINGS		12/27/2016	WEEDEN & CO LP	19.000	2,445		
512807-10-8	LAM RESEARCH CORP.		12/27/2016	WEEDEN & CO LP	37.000	3,860		
518439-10-4	LAUDER ESTEE		12/27/2016	WEEDEN & CO LP	27.000	2,112		
526057-10-4	LENNAR CORP		12/27/2016	WEEDEN & CO LP	89.000	3,927		
527288-10-4	LEUCADIA NATIONAL CORP		06/08/2016	WEEDEN & CO LP	16.000	288		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC.		12/27/2016	WEEDEN & CO LP	49.000	2,735		
532457-10-8	LILLY (ELI) & CO		12/27/2016	WEEDEN & CO LP	129.000	9,611		
535678-10-6	LINEAR TECHNOLOGY CORP		12/27/2016	WEEDEN & CO LP	36.000	2,078		
539830-10-9	LOCKHEED MARTIN CORP		06/08/2016	WEEDEN & CO LP	7.000	1,683		
540424-10-8	LOEWS CORP		12/27/2016	WEEDEN & CO LP	60.000	2,847		
548661-10-7	LOWE'S COMPANIES		12/27/2016	WEEDEN & CO LP	65.000	4,936		
565849-10-6	MARATHON OIL CORP		12/27/2016	WEEDEN & CO LP	741.000	10,953		
56585A-10-2	MARATHON PETROLEM CORP		12/27/2016	WEEDEN & CO LP	50.000	2,386		
571748-10-2	MARSH & MCLENNAN COS		06/08/2016	WEEDEN & CO LP	24.000	1,550		
571903-20-2	MARRIOTT INTERNATIONAL INC		12/27/2016	VARIOUS	512.200	35,259		
574599-10-6	MASCO CORP		12/27/2016	WEEDEN & CO LP	13.000	419		

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57636Q-10-4	MASTERCARD INC-CL A		12/27/2016	WEEDEN & CO LP	40.000	4,029		
577081-10-2	MATTEL INC		12/27/2016	WEEDEN & CO LP	54.000	1,545		
580135-10-1	MCDONALD'S CORP		06/08/2016	WEEDEN & CO LP	22.000	2,687		
58155Q-10-3	MCKESSON CORP		12/27/2016	WEEDEN & CO LP	24.000	3,410		
582839-10-6	MEAD JOHNSON NUTRITION CO		12/27/2016	WEEDEN & CO LP	17.000	1,222		
58933Y-10-5	MERCK & COMPANY, INC.		12/27/2016	WEEDEN & CO LP	287.000	17,002		
59156R-10-8	METLIFE INC.		12/27/2016	WEEDEN & CO LP	125.000	6,577		
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC.		09/14/2016	WEEDEN & CO LP	100.000	39,536		
594918-10-4	MICROSOFT CORP		12/27/2016	WEEDEN & CO LP	596.000	35,495		
595017-10-4	MICROCHIP TECHNOLOGY INC		12/27/2016	WEEDEN & CO LP	75.000	4,231		
595112-10-3	MICRON TECHNOLOGY		12/27/2016	WEEDEN & CO LP	137.000	2,925		
59522J-10-3	MID-AMERICA APARTMENT COMM COMMON STK		12/27/2016	WEEDEN & CO LP	435.000	41,908		
60871R-20-9	MOLSON COORS BREWING CO. CL-B		12/27/2016	WEEDEN & CO LP	146.000	12,784		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/27/2016	WEEDEN & CO LP	151.000	6,803		
61166W-10-1	MONSANTO CO		12/27/2016	WEEDEN & CO LP	68.000	7,065		
617446-44-8	MORGAN STANLEY		06/08/2016	WEEDEN & CO LP	143.000	3,917		
61945C-10-3	MOSAIC CO/THE		12/27/2016	WEEDEN & CO LP	101.000	2,928		
620076-30-7	MOTOROLA SOLUTIONS INC.		12/27/2016	WEEDEN & CO LP	40.000	3,341		
626717-10-2	MURPHY OIL CORP		12/27/2016	WEEDEN & CO LP	21.000	689		
629377-50-8	NRG ENERGY, INC.		12/27/2016	WEEDEN & CO LP	46.000	596		
631103-10-8	NASDAQ,INC COMMON STK		12/27/2016	WEEDEN & CO LP	10.000	675		
637071-10-1	NATIONAL-OILWELL INC		12/27/2016	WEEDEN & CO LP	57.000	2,182		
64110L-10-6	NETFLIX INC.		12/27/2016	WEEDEN & CO LP	63.000	7,329		
651229-10-6	NEWELL BRANDS, INC.		12/27/2016	WEEDEN & CO LP	860.000	38,779		
651290-10-8	NEWFIELD EXPLORATION COMPANY		12/27/2016	WEEDEN & CO LP	46.000	1,788		
651639-10-6	NEWMONT MINING CORP NEW		12/27/2016	WEEDEN & CO LP	76.000	2,495		
65249B-10-9	NEW CORP-CLASS A		12/27/2016	WEEDEN & CO LP	51.000	607		
65249B-20-8	NEWS CORP-CLASS B		12/27/2016	WEEDEN & CO LP	59.000	723		
65339F-10-1	NEXTERA ENERGY INC.		12/27/2016	WEEDEN & CO LP	86.000	10,247		
654106-10-3	NIKE, INC. CL B		12/27/2016	VARIOUS	210.000	11,162		
65473P-10-5	NISOURCE INC.		12/27/2016	WEEDEN & CO LP	57.000	1,281		
655044-10-5	NOBLE ENERGY INC		12/27/2016	WEEDEN & CO LP	67.000	2,545		
655844-10-8	NORFOLK SOUTHERN CORP		12/27/2016	WEEDEN & CO LP	25.000	2,431		
665859-10-4	NORTHERN TRUST CORP		12/27/2016	WEEDEN & CO LP	11.000	988		
670346-10-5	NUCOR CORP.		12/27/2016	WEEDEN & CO LP	37.000	2,290		
67066G-10-4	NVDIA CORP		12/27/2016	WEEDEN & CO LP	192.000	20,630		
674599-10-5	OCCIDENTAL PETROLEUM		12/27/2016	WEEDEN & CO LP	103.000	7,582		
682680-10-3	ONEOK INC		12/27/2016	WEEDEN & CO LP	31.000	1,670		
68389X-10-5	ORACLE SYSTEMS		06/08/2016	WEEDEN & CO LP	78.000	3,065		
69331C-10-8	PG&E CORPORATION		12/27/2016	WEEDEN & CO LP	123.000	7,449		
693475-10-5	PNC FINANCIAL SERVICES GROUP		06/08/2016	WEEDEN & CO LP	12.000	1,074		
693506-10-7	PPG INDUSTRIES INC		12/27/2016	WEEDEN & CO LP	15.000	1,438		
69351T-10-6	PPL CORPORATION		12/27/2016	WEEDEN & CO LP	119.000	4,209		
693718-10-8	PACCAR INC		12/27/2016	WEEDEN & CO LP	35.000	2,297		
703395-10-3	PATTERSON COS INC		12/27/2016	WEEDEN & CO LP	10.000	409		
704326-10-7	PAYCHEX INC		12/27/2016	WEEDEN & CO LP	46.000	2,725		
70450Y-10-3	PAYPAL HOLDINGS INC		12/27/2016	WEEDEN & CO LP	235.000	9,295		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		12/27/2016	WEEDEN & CO LP	45.000	820		
713448-10-8	PEPSICO INC		12/27/2016	WEEDEN & CO LP	124.000	12,977		
717081-10-3	PFIZER, INC.		12/27/2016	WEEDEN & CO LP	723.000	23,937		
718172-10-9	PHILIP MORRIS INTERNATIONAL		12/27/2016	WEEDEN & CO LP	213.000	20,084		
723484-10-1	PINNACLE WEST CAPITAL CORP.		12/27/2016	WEEDEN & CO LP	16.000	1,246		
723787-10-7	PIONEER NATURAL RESOURCE CO		12/27/2016	WEEDEN & CO LP	115.000	16,980		
73936B-10-1	POWERSHARES DB ENERGY FUND		03/07/2016	WALLACHBETH CAPITAL	47,214.000	502,825		
73936B-40-8	POWERSHARES DB AGRICULTURE F		10/19/2016	WALLACHBETH CAPITAL	151,646.000	3,120,671		
73936B-50-7	POWERSHARES DB OIL FUND		08/05/2016	WALLACHBETH CAPITAL	243,400.000	1,949,717		
74005P-10-4	PRAXAIR INC		12/27/2016	WEEDEN & CO LP	39.000	4,556		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC.		06/08/2016	WEEDEN & CO LP	10.000	438		
742718-10-9	PROCTER & GAMBLE CO.		12/27/2016	WEEDEN & CO LP	372.000	31,348		
743315-10-3	PROGRESSIVE CORP OH		12/27/2016	WEEDEN & CO LP	71.000	2,455		
74340W-10-3	PROLOGIS INC		12/27/2016	WEEDEN & CO LP	85.000	4,289		
744320-10-2	PRUDENTIAL FINANCIAL INC.		06/08/2016	WEEDEN & CO LP	11.000	845		
744573-10-6	PUBLIC SVC ENTERPRISES		12/27/2016	WEEDEN & CO LP	66.000	2,918		
74460D-10-9	PUBLIC STORAGE INC.		12/27/2016	WEEDEN & CO LP	26.000	5,834		
745867-10-1	PULTE HOMES INC.		06/08/2016	WEEDEN & CO LP	15.000	296		

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74736K-10-1	QORVO INC.		12/27/2016	WEEDEN & CO LP	11.000	611		
747525-10-3	QUALCOMM INC		12/27/2016	WEEDEN & CO LP	211.000	13,626		
74762E-10-2	QUANTA SERVICES INC		12/27/2016	WEEDEN & CO LP	12.000	421		
74834L-10-0	QUEST DIAGNOSTICS		02/18/2016	WEEDEN & CO LP	7.000	462		
75281A-10-9	RANGE RESOURCES CORP.		12/27/2016	WEEDEN & CO LP	99.000	3,382		
755111-50-7	RAYTHEON COMPANY		12/27/2016	WEEDEN & CO LP	11.000	1,574		
756109-10-4	REALTY INCOME CORP		12/27/2016	WEEDEN & CO LP	66.000	4,013		
756577-10-2	RED HAT INC.		12/27/2016	WEEDEN & CO LP	11.000	772		
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/22/2016	WEEDEN & CO LP	6.000	2,358		
7591EP-10-0	REGIONS FINANCIAL CORP		06/08/2016	WEEDEN & CO LP	31.000	305		
761713-10-6	REYNOLDS AMERICAN INC		12/27/2016	WEEDEN & CO LP	102.000	5,472		
774341-10-1	ROCKWELL INTL CORP (NEW)		12/27/2016	WEEDEN & CO LP	12.000	1,133		
776696-10-6	ROPER TECHNOLOGIES INC		12/27/2016	WEEDEN & CO LP	15.000	2,793		
778296-10-3	ROSS STORES INC		12/27/2016	WEEDEN & CO LP	36.000	2,176		
78440X-10-1	SL GREEN REALTY CORP		12/27/2016	WEEDEN & CO LP	19.000	2,014		
78463V-10-7	SPDR GOLD TRUST		12/28/2016	WALLACHBETH CAPITAL	35,643.000	4,184,427		
790849-10-3	ST. JUDE MEDICAL INC.		04/22/2016	WEEDEN & CO LP	10.000	607		
79466L-30-2	SALESFORCE.COM INC		12/27/2016	WEEDEN & CO LP	137.000	10,116		
80589M-10-2	SCANA CORP.		12/27/2016	WEEDEN & CO LP	18.000	1,340		
806857-10-8	SCHLUMBERGER LTD		12/27/2016	VARIOUS	683.210	51,697		
808513-10-5	SCHWAB CHARLES CORP		12/27/2016	WEEDEN & CO LP	191.000	6,917		
811065-10-1	SCRIPP NETWORK		12/27/2016	WEEDEN & CO LP	15.000	1,091		
816851-10-9	SEMPRA ENERGY		12/27/2016	WEEDEN & CO LP	85.000	8,697		
824348-10-6	SHERWIN-WILLIAMS CO		12/27/2016	WEEDEN & CO LP	16.000	4,358		
828806-10-9	SIMON PROPERTY GROUP INC.		12/27/2016	WEEDEN & CO LP	59.000	10,769		
83088M-10-2	SKYWORKS SOLUTIONS INC.		06/08/2016	WEEDEN & CO LP	11.000	752		
833551-10-4	SNYDERS-LANCE INC		03/01/2016	MERGER	65.000	1,989		
842587-10-7	SOUTHERN CO		12/27/2016	WEEDEN & CO LP	393.000	19,578		
844741-10-8	SOUTHWEST AIRLINES		06/08/2016	WEEDEN & CO LP	15.000	653		
845467-10-9	SOUTHWESTERN ENERGY CO		12/27/2016	WEEDEN & CO LP	458.000	6,006		
847560-10-9	SPECTRA ENERGY CORP		12/27/2016	WEEDEN & CO LP	204.000	8,203		
854502-10-1	STANLEY BLACK + DECKER INC		12/27/2016	WEEDEN & CO LP	23.000	2,617		
855030-10-2	STAPLES INC		12/27/2016	WEEDEN & CO LP	111.000	1,053		
855244-10-9	STARBUCKS CORP.		12/27/2016	WEEDEN & CO LP	149.000	8,424		
858912-10-8	STERICYCLE INC.		12/27/2016	WEEDEN & CO LP	11.000	849		
863667-10-1	STRYKER CORP.		12/27/2016	WEEDEN & CO LP	21.000	2,538		
871503-10-8	SYMANTEC CORP		12/27/2016	WEEDEN & CO LP	115.000	2,706		
87165B-10-3	SYNCHRONY FINANCIAL COMMON STK		06/08/2016	WEEDEN & CO LP	42.000	1,310		
871829-10-7	SYSCO CORP		06/08/2016	WEEDEN & CO LP	27.000	1,277		
872540-10-9	TJX COMPANIES, INC.		12/27/2016	WEEDEN & CO LP	58.000	4,439		
87612E-10-6	TARGET CORP.		06/08/2016	WEEDEN & CO LP	14.000	961		
882508-10-4	TEXAS INSTRUMENTS INC		12/27/2016	WEEDEN & CO LP	90.000	6,522		
883203-10-1	TEXTRON		12/27/2016	WEEDEN & CO LP	22.000	1,079		
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/27/2016	WEEDEN & CO LP	36.000	5,127		
88579Y-10-1	3M CO		12/27/2016	WEEDEN & CO LP	50.000	8,842		
887317-30-3	TIME WARNER INC.		12/27/2016	WEEDEN & CO LP	32.000	2,692		
893641-10-0	TRANSDIGM GROUP INC COMMON STK		06/08/2016	WEEDEN & CO LP	201.000	53,263		
896945-20-1	TRIPADVISOR INC		12/27/2016	WEEDEN & CO LP	19.000	899		
90130A-10-1	TWENTY FIRST CENTURY FOX INC		06/08/2016	WEEDEN & CO LP	27.000	795		
90130A-20-0	TWENTY FIRST CENTURY FOX		12/27/2016	WEEDEN & CO LP	271.000	7,600		
902494-10-3	TYSON FOODS, INC.		09/14/2016	WEEDEN & CO LP	29.000	2,120		
902653-10-4	UDR INC		12/27/2016	WEEDEN & CO LP	1,024.000	36,862		
902973-30-4	U.S. BANCORP		12/27/2016	WEEDEN & CO LP	95.000	4,571		
90384S-30-3	ULTA SALON, COSMETICS & FRAGRANCE INC		04/22/2016	WEEDEN & CO LP	237.000	48,680		
904311-10-7	UNDER ARMOUR, INC.		12/27/2016	WEEDEN & CO LP	37.000	1,221		
904311-20-6	UNDER ARMOUR, INC. CLASS C		12/27/2016	VARIOUS	704.000	25,314		
907818-10-8	UNION PACIFIC CORP		12/27/2016	WEEDEN & CO LP	25.000	2,410		
911312-10-6	UNITED PARCEL SERVICE CL B		12/27/2016	WEEDEN & CO LP	66.000	7,517		
912318-20-1	US NATURAL GAS FUND LP		03/07/2016	WALLACHBETH CAPITAL	155,541.000	937,462		
91288V-10-3	UNITED STATES 12 MONTH OIL		03/07/2016	WALLACHBETH CAPITAL	23,823.000	400,465		
913017-10-9	UNITED TECHNOLOGIES CORP		12/27/2016	WEEDEN & CO LP	56.000	5,937		
91324P-10-2	UNITEDHEALTH GROUP INC.		12/27/2016	WEEDEN & CO LP	121.000	18,719		
917047-10-2	URBAN OUTFITTERS INC.		12/27/2016	WEEDEN & CO LP	16.000	458		
918204-10-8	VF CORP		12/27/2016	WEEDEN & CO LP	31.000	1,771		
91913Y-10-0	VALERO ENERGY CORP		06/08/2016	WEEDEN & CO LP	11.000	598		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92276F-10-0	VENTAS INC		12/27/2016	WEEDEN & CO LP	124.000	7,690		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/27/2016	WEEDEN & CO LP	605.000	31,853		
92345Y-10-6	VERISK ANALYTICS INC - CL A		12/27/2016	WEEDEN & CO LP	19.000	1,561		
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/27/2016	WEEDEN & CO LP	41.000	3,374		
92553P-20-1	VIACOM INC- CLASS B		12/27/2016	WEEDEN & CO LP	46.000	1,770		
92826C-83-9	VISA INC - CLASS A		12/27/2016	WEEDEN & CO LP	80.000	6,427		
929160-10-9	VULCAN MATERIALS CO		12/27/2016	WEEDEN & CO LP	13.000	1,658		
92939U-10-6	WEC ENERGY CORP INC		12/27/2016	WEEDEN & CO LP	41.000	2,448		
931142-10-3	WAL-MART STORES INC		12/27/2016	WEEDEN & CO LP	138.000	9,641		
931427-10-8	WALGREENS BOOTS ALLIANCE INC		12/27/2016	WEEDEN & CO LP	57.000	4,746		
94106L-10-9	WASTE MANAGEMENT INC		06/08/2016	WEEDEN & CO LP	18.000	1,120		
949746-10-1	WELLS FARGO COMPANY		12/27/2016	WEEDEN & CO LP	174.000	8,962		
95040Q-10-4	WELLTOWER INC		12/27/2016	WEEDEN & CO LP	80.000	5,401		
958102-10-5	WESTERN DIGITAL CORPORATION		12/27/2016	VARIOUS	235.350	10,000		
959802-10-9	WESTERN UNION		12/27/2016	WEEDEN & CO LP	33.000	698		
96145D-10-5	WESTROCK CO		12/27/2016	WEEDEN & CO LP	11.000	575		
962166-10-4	WEYERHAEUSER		12/27/2016	VARIOUS	1,403.000	33,730		
966837-10-6	WHOLE FOODS MARKET, INC.		12/27/2016	WEEDEN & CO LP	10.000	317		
969457-10-0	WILLIAMS COMPANIES INC.		12/27/2016	WEEDEN & CO LP	94.000	2,622		
98389B-10-0	XCEL ENERGY INC.		12/27/2016	WEEDEN & CO LP	69.000	2,808		
983919-10-1	XILINX INC		12/27/2016	WEEDEN & CO LP	16.000	980		
984121-10-3	XEROX CORP.		06/08/2016	WEEDEN & CO LP	50.000	537		
98419M-10-0	XYLEM INC		12/27/2016	WEEDEN & CO LP	23.000	1,170		
984332-10-6	YAHOO! INC		12/27/2016	WEEDEN & CO LP	149.000	5,714		
988498-10-1	YUM BRANDS INC		06/08/2016	WEEDEN & CO LP	20.000	1,654		
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC		12/27/2016	WEEDEN & CO LP	139.000	15,747		
989701-10-7	ZIONS BANCORPORATION		12/27/2016	WEEDEN & CO LP	24.000	906		
98978V-10-3	ZOETIS INC		12/27/2016	WEEDEN & CO LP	197.000	10,479		
G0176J-10-9	ALLEGION PLC		12/27/2016	WEEDEN & CO LP	19.000	1,197		
G0177J-10-8	ALLERGAN PLC		06/08/2016	WEEDEN & CO LP	22.000	5,249		
G47791-10-1	INGERSOLL-RAND PLC		12/27/2016	WEEDEN & CO LP	23.000	1,772		
G491BT-10-8	INVESCO LTD		12/27/2016	WEEDEN & CO LP	13.000	405		
G7945M-10-7	SEAGATE TECHNOLOGY		12/27/2016	WEEDEN & CO LP	22.000	833		
G7S00T-10-4	PENTAIR LTD		04/22/2016	WEEDEN & CO LP	12.000	687		
G91442-10-6	TYCO INTERNATIONAL PLC		04/01/2016	CAPITAL CONTRIBUTION	0.000	611		
G97822-10-3	PERRIGO CO PLC		02/18/2016	WEEDEN & CO LP	7.000	913		
H1467J-10-4	CHUBB LIMITED		12/27/2016	VARIOUS	726.250	81,039		
H8817H-10-0	TRANSOCEAN INC.		12/27/2016	WEEDEN & CO LP	226.000	3,376		
N59465-10-9	MYLAN NV		12/27/2016	WEEDEN & CO LP	235.000	9,442		
Y09827-10-9	BROADCOM LTD		12/27/2016	VARIOUS	1,915.000	206,792		
28176E-10-8	EDWARDS LIFESCIENCES SP - WI	C	12/27/2016	WEEDEN & CO LP	21.000	1,961		
G0408V-10-2	AON PLC	D	12/27/2016	WEEDEN & CO LP	17.000	1,913		
G1151C-10-1	ACCENTURE PLC-CL A FOREIGN EQ	D	12/27/2016	WEEDEN & CO LP	86.000	10,036		
G27823-10-6	DELPHI AUTOMOTIVE PLC	C	12/27/2016	WEEDEN & CO LP	16.000	1,089		
G29183-10-3	EATON CORP PLC NPV	D	12/27/2016	WEEDEN & CO LP	18.000	1,233		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL	D	12/27/2016	VARIOUS	3,608.330	155,903		
G5960L-10-3	MEDTRONIC PLC	C	06/08/2016	WEEDEN & CO LP	72.000	5,891		
G6518L-10-8	NIELSEN N.V.	D	06/08/2016	WEEDEN & CO LP	10.000	547		
G96629-10-3	WILLIS TOWERS WATSON PLC COMMON STK	C	02/18/2016	WEEDEN & CO LP	650.000	72,547		
H84989-10-4	TE CONNECTIVITY LTD	D	12/27/2016	WEEDEN & CO LP	23.000	1,623		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						67,805,882	XXX	
319983-10-2	FIRST COMMONWEALTH		07/31/2016	CAPITAL CONTRIBUTION	0.000	204,230,522		
40137*-10-2	GUARDIAN INS & ANNUITY CO NY NY		12/31/2016	CAPITAL CONTRIBUTION	0.000	100,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						304,230,522	XXX	
9799997. Total - Common Stocks - Part 3						372,036,404	XXX	
9799998. Total - Common Stocks - Part 5						62,334,636	XXX	
9799999. Total - Common Stocks						434,371,040	XXX	
9899999. Total - Preferred and Common Stocks						465,987,014	XXX	
9999999 - Totals						19,722,370,080	XXX	67,243,470

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36207E-NA-8	GN 6.000000 12/15/2033		12/01/2016	MBS PAYDOWN		94,321	94,321	98,963	94,181		140		140		94,321				2,781	12/15/2033
61772*-AC-2	AID - MOROCCO KINGDOM #608-HG-003 A01		12/31/2016	VARIOUS		1,125,000	1,125,000	1,100,490	1,117,403		7,596		7,596		1,125,000				38,320	11/01/2021
912810-DW-5	US TREASURY N/B		05/15/2016	MATURITY		250,000	250,000	246,797	249,843		157		157		250,000				9,063	05/15/2016
912810-DX-3	US TREASURY N/B		11/15/2016	MATURITY		400,000	400,000	459,891	405,246		(5,246)		(5,246)		400,000				29,810	11/15/2016
912810-FE-3	US TREASURY N/B		11/16/2016	MITSUBISHI SECURITIES		10,580,000	8,000,000	10,594,688							10,594,688		(14,688)	(14,688)	112,391	08/15/2028
912810-FT-0	US TREASURY N/B		12/07/2016	GOLDMAN SACHS		2,547,969	2,000,000	2,757,891			(3,728)		(3,728)		2,754,163		(206,194)	(206,194)	28,125	02/15/2036
912810-QX-9	US TREASURY N/B		03/31/2016	GOLDMAN SACHS		2,212,702	2,145,000	1,794,427	1,811,570		1,834		1,834		1,813,404		399,298	399,298	36,786	08/15/2042
912810-RC-4	US TREASURY N/B		03/23/2016	GOLDMAN SACHS		1,886,186	1,575,000	1,551,129	1,551,954		115		115		1,552,069		334,117	334,117	34,507	08/15/2043
912810-RD-2	US TREASURY N/B		05/11/2016	VARIOUS		41,796,515	35,655,000	37,677,489	37,608,988		(1,297)		(1,297)		37,607,691		4,188,824	4,188,824	213,229	11/15/2043
912810-RE-0	US TREASURY N/B		09/29/2016	VARIOUS		63,231,843	51,020,000	53,594,868	53,517,767		(23,432)		(23,432)		53,494,335		9,737,508	9,737,508	1,493,048	02/15/2044
912810-RG-5	US TREASURY N/B		11/22/2016	VARIOUS		50,898,785	42,985,000	44,584,331	44,541,874		(22,874)		(22,874)		44,519,000		6,379,785	6,379,785	1,185,298	05/15/2044
912810-RH-3	US TREASURY N/B		11/17/2016	VARIOUS		39,394,414	36,700,000	39,005,175	38,954,385		(20,828)		(20,828)		38,933,557		460,857	460,857	1,013,305	08/15/2044
912810-RJ-9	US TREASURY N/B		11/15/2016	VARIOUS		99,299,159	96,360,000	103,323,675	103,204,517		(109,133)		(109,133)		103,095,384		(3,796,225)	(3,796,225)	2,241,330	11/15/2044
912810-RK-6	US TREASURY N/B		05/11/2016	VARIOUS		35,543,873	36,846,000	32,608,398	32,647,960		20,091		20,091		32,668,050		2,875,823	2,875,823	557,876	02/15/2045
912810-RM-2	US TREASURY N/B		11/15/2016	GOLDMAN SACHS		1,302,986	1,296,000	1,323,844	1,323,724		(507)		(507)		1,323,217		(20,231)	(20,231)	38,987	05/15/2045
912810-RN-0	US TREASURY N/B		05/11/2016	VARIOUS		43,782,809	43,350,000	42,066,016	42,068,857		2,226		2,226		42,071,083		1,711,726	1,711,726	572,869	08/15/2045
912810-RP-5	US TREASURY N/B		12/22/2016	VARIOUS		40,600,313	40,500,000	43,976,688			(50,204)		(50,204)		43,931,058		(3,330,746)	(3,330,746)	1,295,362	11/15/2045
912810-RQ-3	US TREASURY N/B		08/11/2016	UBS SECURITIES		882,656	840,000	886,331			(3)		(3)		886,328		(3,672)	(3,672)	57	02/15/2046
912810-RS-9	US TREASURY N/B		12/30/2016	MITSUBISHI SECURITIES		1,416,625	1,600,000	1,600,750			(14)		(14)		1,600,736		(184,111)	(184,111)	24,972	05/15/2046
912810-RT-7	US TREASURY N/B		11/17/2016	BANK OF AMERICA		7,983,879	9,450,000	8,092,301			74		74		8,092,375		(108,496)	(108,496)	54,862	08/15/2046
912828-G8-7	US TREASURY N/B		01/15/2016	GOLDMAN SACHS		51,337,109	50,000,000	50,459,766	50,397,700		(3,322)		(3,322)		50,394,379		942,731	942,731	586,710	12/31/2021
912828-H5-2	US TREASURY N/B		01/15/2016	VARIOUS		120,165,801	120,500,000	118,886,387	119,091,053		16,580		16,580		119,107,633		1,058,167	1,058,167	704,008	01/31/2020
912828-H8-6	US TREASURY N/B		02/09/2016	GOLDMAN SACHS		50,020,742	49,700,000	49,427,855	49,461,510		4,096		4,096		49,465,607		555,136	555,136	391,067	01/31/2022
912828-J2-7	US TREASURY N/B		02/09/2016	VARIOUS		60,312,436	59,468,000	58,258,909	58,326,817		10,643		10,643		58,337,460		1,974,975	1,974,975	554,156	02/15/2025
912828-J7-6	US TREASURY N/B		02/09/2016	GOLDMAN SACHS		16,842,246	16,500,000	16,401,387	16,409,323		1,530		1,530		16,410,854		431,392	431,392	104,928	03/31/2022
912828-K7-4	US TREASURY N/B		11/08/2016	VARIOUS		298,570,373	293,825,000	290,291,696	288,310,069		104,767		104,767		290,453,430		8,116,943	8,116,943	3,855,001	08/15/2025
912828-KQ-2	US TREASURY N/B		06/02/2016	GOLDMAN SACHS		647,339	610,000	596,990	605,048		597		597		605,645		41,694	41,694	10,515	05/15/2019
912828-L5-7	US TREASURY N/B		02/09/2016	VARIOUS		54,462,539	54,000,000	53,762,031	53,766,547		1,524		1,524		53,768,071		694,468	694,468	317,582	09/30/2022
912828-L9-9	US TREASURY N/B		01/05/2016	UBS SECURITIES		5,903,672	6,000,000	5,914,688	5,916,092		228		228		5,916,320		(12,648)	(12,648)	15,185	10/31/2020
912828-M5-6	US TREASURY N/B		03/14/2016	VARIOUS		196,867,498	193,690,000	193,689,511	193,687,400		106		106		193,687,506		3,179,993	3,179,993	816,160	11/15/2025
912828-M8-0	US TREASURY N/B		02/09/2016	GOLDMAN SACHS		31,060,547	30,000,000	29,975,391	29,975,449		217		217		29,975,666		1,084,881	1,084,881	118,033	11/30/2022
912828-N4-8	US TREASURY N/B		01/15/2016	VARIOUS		39,243,742	39,000,000	38,971,836	38,971,842		40		40		38,971,883		271,859	271,859	20,375	12/31/2020
912828-P4-6	US TREASURY N/B		11/23/2016	VARIOUS		21,985,024	22,285,000	21,898,787			2,850		2,850		21,900,823		84,201	84,201	38,312	02/15/2026
912828-P8-7	US TREASURY N/B		09/26/2016	VARIOUS		9,704,500	9,700,000	9,586,707			6,668		6,668		9,593,375		111,125	111,125	57,008	02/28/2021
912828-PS-3	US TREASURY N/B		01/31/2016	VARIOUS		650,000	650,000	640,047	649,816		184		184		650,000				1,500	01/31/2016
912828-R3-6	US TREASURY N/B		11/08/2016	VARIOUS		36,801,885	36,800,000	37,244,488			(3,649)		(3,649)		37,240,839		(438,955)	(438,955)	181,658	05/15/2026
912828-T3-4	US TREASURY N/B		11/17/2016	GOLDMAN SACHS		4,853,711	5,000,000	4,967,188			538		538		4,967,725		(114,014)	(114,014)	7,572	09/30/2021
912828-T4-2	US TREASURY N/B		12/13/2016	MITSUBISHI SECURITIES		34,745,703	35,000,000	34,931,641			5,832		5,832		34,937,473		(191,770)	(191,770)	54,087	09/30/2018
912828-T5-9	US TREASURY N/B		10/31/2016	BARCLAY'S		8,000,313	8,000,000	8,002,188			(37)		(37)		8,002,151		(1,838)	(1,838)	3,736	10/15/2019
912828-U2-4	US TREASURY N/B		12/02/2016	BARCLAY'S		5,314,375	5,500,000	5,300,625							5,300,625		13,750	13,750	6,077	11/15/2026
912828-WE-6	US TREASURY N/B		03/14/2016	VARIOUS		36,010,383	34,000,000	34,216,945	34,179,103		(1,602)		(1,602)		34,177,501		1,832,882	1,832,882	182,233	11/15/2023
912828-WJ-5	US TREASURY N/B		02/09/2016	VARIOUS		83,125,542	78,820,000	78,187,162	78,271,566		4,862		4,862		78,276,428		4,849,114	4,849,114	418,976	05/15/2024
912828-XB-1	US TREASURY N/B		05/10/2016	VARIOUS		163,666,277	156,950,000	154,814,207	154,897,768		22,160		22,160		154,919,928		8,746,349	8,746,349	813,986	05/15/2025
912828-XG-0	US TREASURY N/B		01/05/2016	CREDIT SUISSE FIRST BOSTON		9,059,063	9,000,000	9,029,531	9,027,792		(56)		(56)		9,027,736		31,326	31,326	3,152	06/30/2022
0599999. Subtotal - Bonds - U.S. Governments						1,784,580,855	1,727,189,321	1,732,800,105	1,541,043,164		(30,277)		(30,277)		1,732,895,517		51,685,336	51,685,336	18,244,995	XXX
105756-BV-1	FED REPUBLIC OF BRAZIL	D	02/17/2016	VARIOUS		8,325,000	10,000,000	9,200,000	9,223,425		5,860		5,860		9,229,285		(904,285)	(904,285)	243,785	01/07/2025
195325-BQ-7	REPUBLIC OF COLOMBIA	D	03/17/2016	CIBC WORLD MARKETS		10,000,000	10,000,000	10,240,000	10,212,446		(5,074)		(5,074)		10,207,371		(207,371)	(207,371)	228,889	02/26/2024
195325-CX-1	REPUBLIC OF COLOMBIA	D	03/17/2016	CIBC WORLD MARKETS		10,110,000	10,000,000	10,100,000	10,098,061		(2,243)		(2,243)		10,095,818		14,182	14,182	217,500	01/28/2026
46513E-MM-1	STATE OF ISRAEL	D	02/01/2016	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				26,000	02/01/2016
731011-AT-9	REPUBLIC OF POLAND	D	01/25/2016	MIZUHO SECURITIES		9,781,250	10,000,000	9,458,800	9,567,771		3,958		3,958		9,571,730		209,520	209,520	109,167	03/17/2023
900123-CJ-7	REPUBLIC OF TURKEY	D	01/07/2016	MIZUHO SECURITIES		9,237,500	10,000,000	9,400,000	9,401,924		1,349		1,349		9,403,273		(165,773)	(165,773)	103,889	04/14/2026
910860-AV-0	UNITED MEXICAN STATES	D	12/06/2016	VARIOUS		31,996,500	27,000,000	25,239,300	25,363,012		8,326		8,326		25,371,338		6,625,162	6,625,162	1,440,236	01/11/2040
910860-AY-4	UNITED MEXICAN STATES	D	01/27/2016	VARIOUS		27,065,000	25,000,000	25,159,260	25,080,055		(1,395)		(1,395)		25,078,660		1,986,340	1,986,340	678,351	01/15/2020
910860-BB-3	UNITED MEXICAN STATES	D	03/30/2016	VARIOUS		9,456,250	10,000,000	9,490,800	9,507,970		1,939		1,939		9,509,909		(53,659)	(53,659)	220,347	03/08/2044
910860-BF-4	UNITED MEXICAN STATES	D	02/10/2016	HSBC SECURITIES, INC.		8,771,250	10,000,000	9,350,000	9,351,869		957		957		9,352,826		(581,576)	(581,576)	242,778	01/23/2046
91087B-AA-8	UNITED MEXICAN STATES	D	01/14/2016	HSBC SECURITIES, INC.		9,700,000	10,000,000	9,933,500	9,940,052		429		429		9,940,480		(240,480)	(240,480)	170,000	01/30/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
1099999. Subtotal - All Other Governments						136,442,750	134,000,000	129,571,660	129,746,585		14,106		14,106		129,760,690		6,682,060	6,682,060	3,680,942	XXX
13063C-MA-5	CALIFORNIA ST		03/07/2016	VARIOUS		15,213,563	12,950,000	15,016,352	14,807,241		(24,136)		(24,136)		14,783,105		430,458	430,458	244,484	10/01/2039
13063C-MC-1	CALIFORNIA ST		01/20/2016	VARIOUS		18,082,962	15,445,000	18,000,284	17,794,116		(14,382)		(14,382)		17,779,734		303,228	303,228	240,614	10/01/2044
13063C-Z8-6	CALIFORNIA ST		11/30/2016	UBS SECURITIES		1,131,650	1,000,000	1,234,640			(4,235)		(4,235)		1,230,405		(98,755)	(98,755)	11,389	09/01/2034
20772J-A7-7	CONNECTICUT ST		03/14/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		13,727,173	11,750,000	13,746,678	13,627,380		(37,045)		(37,045)		13,590,335		136,838	136,838	297,014	03/15/2031
882723-RN-1	TEXAS ST		03/08/2016	JEFFERIES & COMPANY, INC.		11,787,952	10,075,000	12,116,195	11,883,952		(38,162)		(38,162)		11,845,790		(57,839)	(57,839)	223,889	04/01/2035
882723-TB-5	TEXAS ST		10/05/2016	UBS SECURITIES		3,582,090	3,000,000	3,532,740	3,483,408		(38,113)		(38,113)		3,445,295		136,795	136,795	154,167	10/01/2039
882723-TC-3	TEXAS ST		05/03/2016	VARIOUS		5,301,470	4,500,000	5,253,255	5,183,814		(11,840)		(11,840)		5,171,973		129,497	129,497	95,139	10/01/2044
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						68,826,860	58,720,000	68,900,144	66,779,911		(167,913)		(167,913)		67,846,637		980,222	980,222	1,266,696	XXX
03588E-5J-8	ANNE ARUNDEL CNTY MD		10/21/2016	JANNEY MONTGOMERY/SCOTT		5,185,734	4,480,000	4,788,403	4,658,006		(25,211)		(25,211)		4,632,795		552,940	552,940	239,556	04/01/2027
03588E-5K-5	ANNE ARUNDEL CNTY MD		12/13/2016	RAMIREZ & CO, INC		1,343,873	1,195,000	1,274,049	1,240,652		(7,622)		(7,622)		1,233,030		110,843	110,843	72,198	04/01/2028
05914F-LN-8	BALTIMORE CNTY MD		10/18/2016	VARIOUS		10,347,008	8,750,000	10,837,225	10,074,861		(165,084)		(165,084)		9,909,777		437,230	437,230	534,653	02/01/2026
181070-CS-0	CLARK CNTY NV WTR RECLAMATION		09/22/2016	JANNEY MONTGOMERY/SCOTT		3,349,170	3,000,000	3,195,330	3,097,856		(19,686)		(19,686)		3,078,170		271,000	271,000	195,125	07/01/2038
250433-NV-7	DESERT SANDS CA UNIF SCH DIST		04/22/2016	VARIOUS		9,258,432	8,340,000	8,904,118	8,526,615		(18,501)		(18,501)		8,508,114		750,318	750,318	313,414	08/01/2028
341150-XW-5	FLORIDA ST		11/22/2016	LOOP CAPTIAL		4,598,130	4,445,000	4,509,497	4,463,965		(6,841)		(6,841)		4,457,124		141,006	141,006	336,477	07/01/2027
34153P-GA-0	FLORIDA ST BRD OF EDU PUBLIC E		11/01/2016	JEFFERIES & COMPANY, INC.		10,775,300	10,000,000	9,779,900	9,819,157		5,598		5,598		9,824,755		950,545	950,545	497,188	06/01/2033
549108-NG-9	LUBBOCK COOPER TX INDEP SCH DI		03/03/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		4,126,835	3,565,000	4,094,616	4,059,575		(6,361)		(6,361)		4,053,214		73,621	73,621	91,825	02/15/2045
64966H-JL-5	NEW YORK NY		06/14/2016	EXCHANGE		10,178,198	10,000,000	10,524,000	10,202,394		(26,390)		(26,390)		10,176,004		2,194	2,194	281,250	04/01/2029
64966H-JQ-4	NEW YORK NY		03/22/2016	EXCHANGE		5,997,597	5,935,000	6,084,087	6,000,512		(3,838)		(3,838)		5,996,675		922	922		04/01/2036
64966L-8J-3	NEW YORK NY		07/15/2016	EXCHANGE		3,129,728	3,100,000	3,132,696			(3,359)		(3,359)		3,129,337		391	391	83,313	04/01/2036
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						68,290,005	62,810,000	67,123,921	62,143,593		(277,295)		(277,295)		64,998,995		3,291,010	3,291,010	2,644,999	XXX
02765U-KQ-6	AMERICAN MUNI PWR-OHIO INC OHR		08/25/2016	KEY BANK		597,865	500,000	585,900			(2,340)		(2,340)		583,560		14,305	14,305	7,569	02/15/2046
10741L-BX-3	BREVARD CNTY FL HLTH FACS AUTH		05/10/2016	PIPER, JAFFRAY & HOPWOOD INC		1,893,636	1,615,000	1,701,725	1,650,650		(3,667)		(3,667)		1,646,982		246,654	246,654	69,714	04/01/2039
130685-TE-0	CALIFORNIA ST PUBLIC WKS BRD L		11/02/2016	RAMIREZ & CO, INC		8,954,794	7,915,000	8,071,559	7,975,799		(14,632)		(14,632)		7,961,167		993,627	993,627	565,923	04/01/2029
130685-UA-6	CALIFORNIA ST PUBLIC WKS BRD L		10/04/2016	BLAIR, WILLIAM, & CO.		1,127,500	1,000,000	1,000,000	1,000,000						1,000,000		127,500	127,500	62,271	04/01/2028
20048E-BA-8	COMM 2013-LC6 AM		02/19/2016	CITICORP SECURITIES		5,028,320	5,000,000	5,149,711	5,108,901		(2,163)		(2,163)		5,106,738		(78,417)	(78,417)	37,834	01/10/2046
31283H-Q8-1	FG 7.500000 2/1/2032		12/25/2016	MBS PAYDOWN		3,966	3,966	4,153	3,973		(7)		(7)		3,966				116	02/01/2032
31287Q-7G-0	FG 6.500000 4/1/2032		12/01/2016	MBS PAYDOWN		3,739	3,739	3,891	3,778		(39)		(39)		3,739				112	04/01/2032
31287U-AX-0	FG 7.500000 6/1/2032		12/01/2016	MBS PAYDOWN		8,121	8,121	8,507	8,131		(9)		(9)		8,121				265	06/01/2032
31287U-JM-5	FG 7.500000 6/1/2032		12/01/2016	MBS PAYDOWN		54,030	54,030	56,597	54,112		(81)		(81)		54,030				1,996	06/01/2032
31287U-JN-3	FG 7.500000 6/1/2032		12/01/2016	MBS PAYDOWN		5,952	5,952	6,235	5,960		(8)		(8)		5,952				212	06/01/2032
31288D-CE-7	FG 7.500000 12/1/2032		12/01/2016	MBS PAYDOWN		180	180	188	179		1		1		180				6	12/01/2032
31288J-ZU-3	FG 6.500000 4/1/2033		12/01/2016	MBS PAYDOWN		89,453	89,453	93,466	90,239		(785)		(785)		89,453				2,029	04/01/2033
3128M6-RR-1	FG 7.000000 9/1/2038		12/31/2016	MBS PAYDOWN		23,527	23,527	24,479	23,446		81		81		23,527				762	09/01/2038
31292G-GS-9	FG 7.500000 2/1/2023		12/01/2016	MBS PAYDOWN		112	112	117	113		(1)		(1)		112				4	02/01/2023
31292H-PJ-7	FG 7.500000 1/1/2032		12/01/2016	MBS PAYDOWN		604	604	632	615		(11)		(11)		604				22	01/01/2032
31292K-6A-0	FG 4.000000 12/1/2040		12/01/2016	MBS PAYDOWN		987,294	987,294	989,685	987,324		(31)		(31)		987,294				14,631	12/01/2040
312941-3N-5	FG 4.500000 8/1/2040		11/14/2016	VARIOUS		5,179,662	4,849,007	5,078,577	5,053,904		(51,555)		(51,555)		5,002,349		177,313	177,313	187,424	08/01/2040
312943-UG-6	FG 4.000000 11/1/2040		12/01/2016	MBS PAYDOWN		1,264,651	1,264,651	1,267,714	1,264,848		(197)		(197)		1,264,651				26,233	11/01/2040
312943-WG-4	FG 4.000000 11/1/2040		12/01/2016	MBS PAYDOWN		201,462	201,462	201,950	201,471		(9)		(9)		201,462				2,778	11/01/2040
312946-L6-1	FG 4.000000 3/1/2041		12/01/2016	MBS PAYDOWN		1,459,530	1,459,530	1,412,552	1,455,712		3,818		3,818		1,459,530				27,525	03/01/2041
31295W-2T-4	FG 9.000000 1/1/2020		06/30/2016	MBS PAYDOWN		13	13	14	13						13					01/01/2020
31296R-H8-4	FG 6.500000 12/1/2033		12/01/2016	MBS PAYDOWN		15,217	15,217	15,713	15,228		(11)		(11)		15,217				459	12/01/2033
31296S-YF-7	FG 6.500000 1/1/2034		12/01/2016	MBS PAYDOWN		1,368	1,368	1,413	1,392		(23)		(23)		1,368				42	01/01/2034
31298M-7F-8	FG 7.500000 5/1/2031		12/01/2016	MBS PAYDOWN		24,812	24,812	25,978	24,854		(42)		(42)		24,812				918	05/01/2031
313626-ZH-9	FN 9.750000 8/1/2019		12/01/2016	MBS PAYDOWN		77	77	77	77						77				4	08/01/2019
31362K-CT-7	FN 9.750000 6/1/2018		12/01/2016	MBS PAYDOWN		363	363	363	363						363				17	06/01/2018
313637-FB-1	FN 6.640000 3/1/2028		12/01/2016	MBS PAYDOWN		873	873	873	873						873				27	03/01/2028
313637-FH-8	FN 6.640000 7/1/2028		12/01/2016	MBS PAYDOWN		851	851	851	851						851				26	07/01/2028
313637-LM-0	FN 6.240000 7/1/2029		12/01/2016	MBS PAYDOWN		801	801	801	801						801				23	07/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31363C-BZ-1	FN 9.500000 10/1/2019		12/01/2016	MBS PAYDOWN		114	114	114	114						114				5	10/01/2019
31363D-AX-5	FN 8.250000 11/1/2019		12/01/2016	MBS PAYDOWN		27	27	27	27						27				1	11/01/2019
31371G-2Y-5	FN 7.000000 8/1/2028		12/01/2016	MBS PAYDOWN		24,376	24,376	25,751	24,637		(261)		(261)		24,376				840	08/01/2028
31371G-4T-4	FN 7.000000 9/1/2028		12/01/2016	MBS PAYDOWN		4,647	4,647	4,909	4,676		(29)		(29)		4,647				148	09/01/2028
31371H-BY-3	FN 7.000000 10/1/2028		12/01/2016	MBS PAYDOWN		37,210	37,210	39,308	37,379		(169)		(169)		37,210				1,668	10/01/2028
31371H-D9-6	FN 7.000000 12/1/2028		12/01/2016	MBS PAYDOWN		8,011	8,011	8,462	8,034		(24)		(24)		8,011				328	12/01/2028
31371H-F2-9	FN 7.000000 12/1/2028		12/01/2016	MBS PAYDOWN		3,294	3,294	3,480	3,295		(1)		(1)		3,294				161	12/01/2028
31371H-HL-5	FN 7.000000 2/1/2029		12/01/2016	MBS PAYDOWN		1,210	1,210	1,278	1,209		1		1		1,210				45	02/01/2029
31371H-KX-5	FN 7.000000 3/1/2029		12/01/2016	MBS PAYDOWN		13,633	13,633	14,402	13,732		(99)		(99)		13,633				545	03/01/2029
31371H-PB-8	FN 7.000000 5/1/2029		12/01/2016	MBS PAYDOWN		2,894	2,894	3,058	2,908		(14)		(14)		2,894				87	05/01/2029
31371H-YB-8	FN 7.500000 10/1/2029		12/01/2016	MBS PAYDOWN		4,746	4,746	5,004	4,762		(16)		(16)		4,746				157	10/01/2029
31371K-BU-4	FN 7.500000 9/1/2031		12/01/2016	MBS PAYDOWN		1,110	1,110	1,170	1,111		(1)		(1)		1,110				21	09/01/2031
31371K-NJ-6	FN 7.500000 4/1/2032		12/01/2016	MBS PAYDOWN		3,767	3,767	4,033	3,774		(7)		(7)		3,767				89	04/01/2032
31371K-P8-8	FN 7.000000 6/1/2032		12/01/2016	MBS PAYDOWN		66,931	66,931	69,733	67,095		(164)		(164)		66,931				2,195	06/01/2032
31371K-QE-4	FN 7.000000 5/1/2017		12/01/2016	MBS PAYDOWN		10,781	10,781	10,616	10,725		56		56		10,781				310	05/01/2017
31371K-R4-5	FN 7.000000 8/1/2032		12/01/2016	MBS PAYDOWN		19,263	19,263	20,105	19,263						19,263				564	08/01/2032
31375H-E5-9	FN 7.000000 2/1/2026		12/01/2016	MBS PAYDOWN		434	434	422	433		2		2		434				14	02/01/2026
31384W-J2-7	FN 7.000000 3/1/2016		02/29/2016	MBS PAYDOWN		1	1	1			1		1		1					03/01/2016
31384W-K5-8	FN 8.000000 5/1/2031		12/01/2016	MBS PAYDOWN		11,624	11,624	11,630	11,621		3		3		11,624				452	05/01/2031
31385H-XF-4	FN 7.500000 11/1/2031		12/01/2016	MBS PAYDOWN		323	323	341	325		(2)		(2)		323				8	11/01/2031
31385J-HA-9	FN 7.000000 6/1/2017		12/01/2016	MBS PAYDOWN		536	536	528			536		536		536				15	06/01/2017
31385X-N9-4	FN 6.500000 4/1/2018		12/01/2016	MBS PAYDOWN		30,980	30,980	32,412	31,153		(172)		(172)		30,980				786	04/01/2018
31387X-2G-9	FN 8.000000 9/1/2031		12/01/2016	MBS PAYDOWN		2,240	2,240	2,241	2,240						2,240				81	09/01/2031
31387X-GX-7	FN 8.000000 8/1/2031		12/01/2016	MBS PAYDOWN		11,624	11,624	11,630	11,625		(1)		(1)		11,624				422	08/01/2031
31388J-W9-2	FN 8.000000 9/1/2031		12/01/2016	MBS PAYDOWN		6,179	6,179	6,182	6,184		(5)		(5)		6,179				264	09/01/2031
31388Q-VX-4	FN 7.000000 7/1/2029		12/01/2016	MBS PAYDOWN		1,632	1,632	1,724	1,637		(5)		(5)		1,632				53	07/01/2029
3138A1-J3-6	FN 4.000000 12/1/2040		12/01/2016	MBS PAYDOWN		456,647	456,647	486,864	459,012		(2,365)		(2,365)		456,647				9,401	12/01/2040
3138A4-NR-2	FN 4.000000 1/1/2041		11/14/2016	VARIOUS		468,188	444,478	473,890	473,469		(4,407)		(4,407)		469,062		(874)	(874)	15,671	01/01/2041
3138E6-VW-3	FN 3.500000 2/1/2042		12/01/2016	MBS PAYDOWN		274,661	274,661	278,910	274,915		(254)		(254)		274,661				3,192	02/01/2042
3138E9-D9-8	FN 3.500000 7/1/2042		12/25/2016	MBS PAYDOWN		325,723	325,723	330,761	325,831		(108)		(108)		325,723				6,269	07/01/2042
3138EJ-TK-4	FN 3.500000 8/1/2042		12/01/2016	MBS PAYDOWN		231,354	231,354	234,933	231,473		(119)		(119)		231,354				2,612	08/01/2042
3138EP-AM-6	FN 4.500000 11/1/2044		12/01/2016	MBS PAYDOWN		2,877,390	2,877,390	3,102,761	2,930,818		(53,428)		(53,428)		2,877,390				43,519	11/01/2044
3138LU-VL-6	FN 3.500000 7/1/2042		12/01/2016	MBS PAYDOWN		217,442	217,442	220,806	217,501		(59)		(59)		217,442				1,751	07/01/2042
3138LW-DV-0	FN 3.500000 7/1/2042		12/01/2016	MBS PAYDOWN		51,583	51,583	52,381	51,575		9		9		51,583				668	07/01/2042
3138M5-3B-3	FN 4.000000 8/1/2042		12/01/2016	MBS PAYDOWN		18,959	18,959	20,214	18,900		59		59		18,959				351	08/01/2042
3138M9-PP-0	FN 3.500000 11/1/2042		12/01/2016	MBS PAYDOWN		324,771	324,771	329,795	326,208		(1,437)		(1,437)		324,771				2,563	11/01/2042
3138MJ-7G-8	FN 3.500000 11/1/2042		12/01/2016	MBS PAYDOWN		303,727	303,727	308,425	303,879		(152)		(152)		303,727				7,276	11/01/2042
3138ML-B4-5	FN 3.500000 12/1/2042		12/01/2016	MBS PAYDOWN		125,462	125,462	127,403	125,679		(217)		(217)		125,462				1,682	12/01/2042
3138MQ-BA-0	FN 3.000000 8/1/2043		12/13/2016	VARIOUS		4,371,978	4,284,187	4,172,540	4,175,677		24,808		24,808		4,200,484		171,494	171,494	114,396	08/01/2043
3138NY-QR-9	FN 3.500000 2/1/2043		11/14/2016	VARIOUS		1,463,855	1,425,169	1,447,215	1,444,991		(5,618)		(5,618)		1,439,373		24,481	24,481	41,719	02/01/2043
3138W6-GB-6	FN 3.000000 5/1/2043		12/01/2016	MBS PAYDOWN		638,392	638,392	621,756	637,228		1,164		1,164		638,392				7,279	05/01/2043
3138W7-5S-9	FN 3.000000 4/1/2043		12/01/2016	MBS PAYDOWN		186,480	186,480	181,646	186,349		131		131		186,480				2,212	04/01/2043
3138W7-NW-0	FN 3.500000 6/1/2043		12/01/2016	MBS PAYDOWN		17,278	17,278	17,545	17,281		(4)		(4)		17,278				190	06/01/2043
3138W9-2G-4	FN 3.000000 10/1/2043		12/01/2016	MBS PAYDOWN		335,286	335,286	326,595	334,797		490		490		335,286				3,477	10/01/2043
3138W9-KP-4	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		553,894	553,894	539,459	553,169		725		725		553,894				6,110	08/01/2043
3138W9-KT-6	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		416,514	416,514	405,659	416,497		17		17		416,514				4,578	08/01/2043
3138W9-PA-2	FN 4.000000 9/1/2043		12/01/2016	MBS PAYDOWN		12,051,288	12,051,288	12,818,145			(42,024)		(42,024)		12,051,288				160,915	09/01/2043
3138WA-RV-1	FN 3.500000 12/1/2043		12/01/2016	MBS PAYDOWN		251,672	251,672	255,565	251,770		(98)		(98)		251,672				3,663	12/01/2043
3138WB-3A-1	FN 3.500000 6/1/2044		12/01/2016	MBS PAYDOWN		104,899	104,899	106,686	104,953		(54)		(54)		104,899				1,837	06/01/2044
3138WD-5T-4	FN 3.500000 2/1/2045		12/01/2016	MBS PAYDOWN		12,558,208	12,558,208	13,173,364	12,638,282		(80,074)		(80,074)		12,558,208				157,956	02/01/2045
3138WD-BH-3	FN 4.000000 10/1/2044		12/01/2016	MBS PAYDOWN		723,042	723,042	769,391	730,159		(7,116)		(7,116)		723,042				8,964	10/01/2044
3138WD-LV-1	FN 3.500000 12/1/2044		12/01/2016	MBS PAYDOWN		2,474,342	2,474,342	2,526,525	2,476,458		(2,117)		(2,117)		2,474,342				35,139	12/01/2044
3138WD-LW-9	FN 3.500000 12/1/2044		12/01/2016	MBS PAYDOWN		2,631,576	2,631,576	2,687,075	2,636,062		(4,486)		(4,486)		2,631,576				35,886	12/01/2044
3138WD-LZ-2	FN 3.500000 12/1/2044		12/01/2016	MBS PAYDOWN		5,297,210	5,297,210	5,408,927	5,300,152		(2,942)		(2,942)		5,297,210				67,230	12/01/2044
3138WD-Y8-8	FN 3.000000 1/1/2045		12/01/2016	MBS PAYDOWN		207,662	207,662	202,760	207,138		524		524		207,662				2,120	01/01/2045
3138WD-Y9-6	FN 3.000000 1/1/2045		12/01/2016	MBS PAYDOWN		271,990	271,990	265,570	271,252		739		739		271,990				3,114	01/01/2045
3138WE-JX-8	FN 3.500000 4/1/2045		12/01/2016	MBS PAYDOWN		621,129	621,129	653,447			(308)		(308)		621,129				1,455	04/01/2045
3138WE-KS-7	FN 3.500000 4/1/2045		12/01/2016	MBS PAYDOWN		9,545,577	9,545,577	10,013,162	9,618,092		(72,514)		(72,514)		9,545,577				112,881	04/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WE-Q3-6	FN 3.000000 5/1/2045		12/01/2016	MBS PAYDOWN		58,191	58,191	56,683	58,064		127		127		58,191				656	05/01/2045
3138WF-D8-6	FN 3.500000 7/1/2045		12/01/2016	MBS PAYDOWN		2,391,048	2,391,048	2,508,172	2,383,207		7,840		7,840		2,391,048				32,867	07/01/2045
3138WF-KF-2	FN 3.000000 8/1/2045		12/01/2016	MBS PAYDOWN		134,922	134,922	131,431	135,007		(85)		(85)		134,922				1,639	08/01/2045
3138WF-LC-8	FN 3.500000 9/1/2045		12/27/2016	VARIOUS		6,576,252	6,525,936	6,811,410	2,960,525		(15,581)		(15,581)		6,575,484		767	767	90,482	09/01/2045
3138WF-XF-8	FN 3.500000 10/1/2045		12/01/2016	MBS PAYDOWN		820,405	820,405	863,092			(721)		(721)		820,405				1,630	10/01/2045
3138WG-A6-1	FN 3.500000 12/1/2045		12/01/2016	MBS PAYDOWN		324,644	324,644	341,535			(105)		(105)		324,644				661	12/01/2045
3138WM-SR-3	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		606,667	606,667	590,857	605,984		683		683		606,667				8,404	08/01/2043
3138WP-LH-5	FN 3.000000 4/1/2043		12/01/2016	MBS PAYDOWN		439,611	439,611	428,155	439,282		329		329		439,611				5,343	04/01/2043
3138WV-BK-6	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		513,426	513,426	500,046	510,850		2,576		2,576		513,426				8,123	08/01/2043
3138X0-3Q-9	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		189,149	189,149	184,219	189,059		90		90		189,149				1,202	08/01/2043
3138X0-Y3-6	FN 3.000000 7/1/2043		12/13/2016	VARIOUS		9,024,977	8,827,817	8,598,990	8,601,089		35,129		35,129		8,636,219		388,758	388,758	251,291	07/01/2043
3138X0-Y9-3	FN 3.500000 7/1/2043		12/01/2016	MBS PAYDOWN		492,596	492,596	497,137	492,807		(211)		(211)		492,596				5,888	07/01/2043
3138X0-ZA-9	FN 3.500000 7/1/2043		12/01/2016	MBS PAYDOWN		124,961	124,961	126,894	125,052		(91)		(91)		124,961				1,589	07/01/2043
3138X1-AR-7	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		214,455	214,455	208,866	214,211		244		244		214,455				883	08/01/2043
3138X1-FH-4	FN 3.000000 7/1/2043		12/01/2016	MBS PAYDOWN		590,960	590,960	575,560	591,092		(132)		(132)		590,960				6,211	07/01/2043
3138X2-RR-7	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		558,830	558,830	544,267	558,647		183		183		558,830				6,250	08/01/2043
3138X2-T9-5	FN 3.500000 8/1/2043		12/01/2016	MBS PAYDOWN		113,490	113,490	115,423	113,724		(234)		(234)		113,490				1,148	08/01/2043
3138X2-TY-0	FN 3.000000 8/1/2043		12/13/2016	VARIOUS		5,343,683	5,229,921	5,093,628	5,097,727		23,088		23,088		5,120,815		222,868	222,868	147,882	08/01/2043
3138X3-GV-8	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		60,571	60,571	59,001	60,448		124		124		60,571				590	08/01/2043
3138X3-L7-5	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		547,914	547,914	533,635	547,188		726		726		547,914				4,830	08/01/2043
3138X3-YK-2	FN 3.000000 8/1/2043		12/01/2016	MBS PAYDOWN		282,303	282,303	274,946	282,172		131		131		282,303				3,489	08/01/2043
3138X5-JZ-1	FN 3.000000 9/1/2043		12/01/2016	MBS PAYDOWN		546,715	546,715	532,468	546,144		571		571		546,715				6,370	09/01/2043
3138X5-SG-3	FN 3.000000 9/1/2043		12/01/2016	MBS PAYDOWN		570,856	570,856	555,979	570,456		400		400		570,856				5,348	09/01/2043
3138X6-PV-1	FN 3.000000 10/1/2043		12/25/2016	MBS PAYDOWN		462,608	462,608	450,552	462,389		219		219		462,608				4,712	10/01/2043
3138X7-W3-3	FN 3.000000 9/1/2043		12/01/2016	MBS PAYDOWN		824,338	824,338	802,856	821,174		3,164		3,164		824,338				7,336	09/01/2043
3138XH-MC-2	FN 3.500000 12/1/2043		12/01/2016	MBS PAYDOWN		442,866	442,866	449,717	445,512		(2,646)		(2,646)		442,866				2,786	12/01/2043
3138XJ-CK-1	FN 4.500000 1/1/2044		11/14/2016	VARIOUS		10,866,919	10,170,594	10,967,203	10,819,433		(57,953)		(57,953)		10,761,480		105,439	105,439	398,433	01/01/2044
3138XM-MN-7	FN 4.500000 3/1/2044		11/14/2016	VARIOUS		11,383,602	10,709,538	11,548,360	11,326,736		(99,454)		(99,454)		11,227,282		156,321	156,321	405,952	03/01/2044
3138Y2-3J-0	FN 3.000000 11/1/2044		12/01/2016	MBS PAYDOWN		9,048	9,048	8,834	9,035		13		13		9,048				128	11/01/2044
3138Y5-YH-3	FN 3.000000 2/1/2045		12/01/2016	MBS PAYDOWN		145,284	145,284	141,855	144,951		333		333		145,284				1,669	02/01/2045
3138Y6-NT-7	FN 3.500000 12/1/2044		12/01/2016	MBS PAYDOWN		11,364,233	11,364,233	11,603,901	11,377,318		(13,086)		(13,086)		11,364,233				140,770	12/01/2044
3138Y8-HE-3	FN 3.500000 12/1/2044		12/01/2016	MBS PAYDOWN		4,351,870	4,351,870	4,443,650	4,362,643		(10,773)		(10,773)		4,351,870				57,765	12/01/2044
3138Y9-EJ-3	FN 3.000000 9/1/2044		12/01/2016	MBS PAYDOWN		361,978	361,978	353,434	361,415		564		564		361,978				3,884	09/01/2044
3138Y9-M4-7	FN 3.000000 1/1/2045		12/13/2016	VARIOUS		44,323,620	43,393,666	42,369,328	42,372,496		232,902		232,902		42,605,397		1,718,223	1,718,223	1,226,616	01/01/2045
3138YB-Q5-5	FN 4.000000 1/1/2045		12/01/2016	MBS PAYDOWN		1,082,651	1,082,651	1,152,051	1,094,016		(11,365)		(11,365)		1,082,651				26,029	01/01/2045
3138YD-DQ-9	FN 3.000000 1/1/2045		12/01/2016	MBS PAYDOWN		155,246	155,246	151,581	155,014		232		232		155,246				940	01/01/2045
3138YD-F4-6	FN 3.000000 12/1/2044		12/01/2016	MBS PAYDOWN		135,187	135,187	131,996	135,181		6		6		135,187				534	12/01/2044
3138YE-RQ-2	FN 3.000000 4/1/2045		12/13/2016	VARIOUS		35,392,672	34,623,640	33,806,324	33,808,783		172,740		172,740		33,981,524		1,411,148	1,411,148	987,630	04/01/2045
3138YF-AZ-7	FN 3.000000 1/1/2045		12/01/2016	MBS PAYDOWN		264,994	264,994	258,738	264,318		676		676		264,994				3,296	01/01/2045
3138YF-GV-0	FN 4.000000 2/1/2045		12/01/2016	MBS PAYDOWN		234,072	234,072	249,076	233,802		270		270		234,072				3,108	02/01/2045
3138YJ-MR-4	FN 3.000000 6/1/2045		12/01/2016	MBS PAYDOWN		548,494	548,494	534,302	547,443		1,051		1,051		548,494				6,845	06/01/2045
3138YK-2N-2	FN 3.000000 4/1/2045		12/13/2016	VARIOUS		11,937,457	11,664,675	11,389,321	11,390,515		39,261		39,261		11,429,776		507,682	507,682	340,891	04/01/2045
3138YN-PE-1	FN 3.000000 7/1/2045		12/25/2016	MBS PAYDOWN		83,100	83,100	81,138	83,368		(269)		(269)		83,100				804	07/01/2045
3138YP-AY-8	FN 3.000000 5/1/2045		12/26/2016	MBS PAYDOWN		193,671	193,671	188,660	193,282		389		389		193,671				2,458	05/01/2045
3138YS-BR-6	FN 3.000000 8/1/2045		12/26/2016	MBS PAYDOWN		299,171	299,171	285,782	294,795		4,376		4,376		299,171				2,774	08/01/2045
3138YT-4Q-4	FN 3.000000 9/1/2045		12/01/2016	MBS PAYDOWN		98,630	98,630	96,078	98,776		(146)		(146)		98,630				1,339	09/01/2045
3138YU-HS-3	FN 3.500000 9/1/2045		12/01/2016	MBS PAYDOWN		2,957,854	2,957,854	3,079,403			8,227		8,227		2,957,854				33,989	09/01/2045
3138YV-ZN-2	FN 3.000000 7/1/2045		12/01/2016	MBS PAYDOWN		156,514	156,514	152,465	156,272		242		242		156,514				1,894	07/01/2045
3138YX-4Z-5	FN 3.000000 9/1/2045		12/01/2016	MBS PAYDOWN		127,147	127,147	123,858	127,120		27		27		127,147				1,214	09/01/2045
3138YX-RQ-0	FN 3.000000 9/1/2045		12/01/2016	MBS PAYDOWN		184,894	184,894	180,110	185,006		(112)		(112)		184,894				1,787	09/01/2045
3138YX-Y6-6	FN 3.000000 9/1/2045		12/01/2016	MBS PAYDOWN		250,858	250,858	244,367	250,496		362		362		250,858				2,733	09/01/2045
31390A-G4-6	FN 7.000000 2/1/2032		12/01/2016	MBS PAYDOWN		1,659	1,659	1,753	1,662		(3)		(3)		1,659				54	02/01/2032
31390B-7K-8	FN 7.000000 4/1/2017		12/01/2016	MBS PAYDOWN		6,621	6,621	6,520	6,586		35		35		6,621				147	04/01/2017
31390B-KG-2	FN 7.000000 5/1/2017		12/01/2016	MBS PAYDOWN		10,712	10,712	10,548	10,645		67		67		10,712				265	05/01/2017
31390F-QJ-1	FN 7.000000 5/1/2032		12/01/2016	MBS PAYDOWN		2,188	2,188	2,263	2,188		1		1		2,188				76	05/01/2032
31390N-PR-7	FN 6.500000 7/1/2017		12/01/2016	MBS PAYDOWN		73,224	73,224	76,608	73,485		(261)		(261)		73,224				2,156	07/01/2017
31392F-4F-1	FNR 2002-77 QG		12/27/2016	MBS PAYDOWN		485,601	485,601	545,761	490,065		(4,464)		(4,464)		485,601				12,298	12/25/2032
31397F-Y3-0	FHR 3291 NE		12/01/2016	MBS PAYDOWN		5,225,564	5,225,564	5,016,745	5,213,844		11,720		11,720		5,225,564				130,132	03/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397H-HQ-4	FHR 3320 TE		11/25/2016	VARIOUS		11,112,384	10,252,721	9,827,794	10,105,989		14,900		14,900		10,120,889		991,495	991,495	416,904	05/15/2037
31402C-UJ-9	FN 5.000000 2/1/2019		12/01/2016	MBS PAYDOWN		231,677	231,677	234,786	231,948		(271)		(271)		231,677				4,840	02/01/2019
31407J-DD-1	FN 6.500000 9/1/2036		12/01/2016	MBS PAYDOWN		221,681	221,681	247,140	224,786		(3,105)		(3,105)		221,681				4,712	09/01/2036
31407S-EK-4	FN 5.500000 11/1/2035		12/01/2016	MBS PAYDOWN		47,408	47,408	46,423	47,443		(35)		(35)		47,408				1,767	11/01/2035
31408H-PN-9	FN 6.000000 1/1/2036		12/01/2016	MBS PAYDOWN		3,280	3,280	3,315	3,292		(12)		(12)		3,280				89	01/01/2036
3140E1-4J-9	FN 3.000000 9/1/2045		12/01/2016	MBS PAYDOWN		1,446,041	1,446,041	1,408,625	1,450,751		(4,711)		(4,711)		1,446,041				14,255	09/01/2045
3140E1-BU-6	FN 3.000000 9/1/2045		12/01/2016	MBS PAYDOWN		329,334	329,334	320,813	332,673		(3,340)		(3,340)		329,334				2,855	09/01/2045
3140E1-SF-1	FN 3.000000 9/1/2045		12/01/2016	MBS PAYDOWN		1,036,101	1,036,101	1,009,293	1,035,871		230		230		1,036,101				6,230	09/01/2045
3140EU-LG-2	FN 3.500000 12/1/2045		12/01/2016	MBS PAYDOWN		562,051	562,051	591,296			(171)		(171)		562,051				1,119	12/01/2045
3140EY-R2-9	FN 3.500000 2/1/2046		12/01/2016	MBS PAYDOWN		297,477	297,477	312,955			(24)		(24)		297,477				127	02/01/2046
31410X-VS-2	FN 6.000000 8/1/2021		12/01/2016	MBS PAYDOWN		67,541	67,541	68,129	67,579		(38)		(38)		67,541				1,573	08/01/2021
31411G-JU-7	FN 3.247000 12/1/2036		12/26/2016	MBS PAYDOWN		145,838	145,838	146,726	145,700		137		137		145,838				567	12/01/2036
31412S-RC-1	FN 6.500000 3/1/2038		12/01/2016	MBS PAYDOWN		337,923	337,923	376,732	327,185		10,738		10,738		337,923				7,457	03/01/2038
31412X-4V-3	FN 5.500000 7/1/2022		12/01/2016	MBS PAYDOWN		156,321	156,321	159,740	156,590		(269)		(269)		156,321				3,770	07/01/2022
31413D-S5-7	FN 6.500000 8/1/2037		12/26/2016	MBS PAYDOWN		24,197	24,197	26,975	24,752		(556)		(556)		24,197				517	08/01/2037
31413F-5A-6	FN 6.500000 7/1/2037		12/01/2016	MBS PAYDOWN		181,944	181,944	202,839	168,304		13,640		13,640		181,944				6,769	07/01/2037
31413L-LL-1	FN 6.000000 8/1/2037		12/01/2016	MBS PAYDOWN		34,146	34,146	37,672	34,245		(100)		(100)		34,146				757	08/01/2037
31413N-4S-1	FN 6.500000 11/1/2037		12/26/2016	MBS PAYDOWN		2,711	2,711	2,776	2,662		48		48		2,711				58	11/01/2037
31413T-T9-3	FN 6.500000 11/1/2037		12/01/2016	MBS PAYDOWN		243,014	243,014	270,922	241,470		1,544		1,544		243,014				1,060	11/01/2037
31414P-U3-1	FN 6.500000 2/1/2038		12/01/2016	MBS PAYDOWN		137,540	137,540	153,336	137,891		(351)		(351)		137,540				2,107	02/01/2038
31414R-CN-3	FN 5.000000 3/1/2038		12/01/2016	MBS PAYDOWN		625,041	625,041	682,027	636,857		(11,816)		(11,816)		625,041				12,730	03/01/2038
31414R-PN-9	FN 5.000000 4/1/2038		12/01/2016	MBS PAYDOWN		601,562	601,562	656,408	612,334		(10,772)		(10,772)		601,562				6,251	04/01/2038
31416V-R9-7	FN 6.500000 11/1/2038		12/01/2016	MBS PAYDOWN		366,322	366,322	408,391	372,014		(5,693)		(5,693)		366,322				13,313	11/01/2038
31417B-NC-7	FN 3.500000 4/1/2042		12/01/2016	MBS PAYDOWN		186,141	186,141	189,021	186,292		(151)		(151)		186,141				2,900	04/01/2042
31417E-MS-7	FN 3.000000 1/1/2043		12/26/2016	MBS PAYDOWN		129,163	129,163	125,815	128,981		182		182		129,163				1,408	01/01/2043
31417E-MU-2	FN 3.000000 1/1/2043		12/01/2016	MBS PAYDOWN		309,174	309,174	301,160	308,829		345		345		309,174				3,228	01/01/2043
31417F-NR-5	FN 3.000000 2/1/2043		12/01/2016	MBS PAYDOWN		26,966	26,966	26,267	26,927		39		39		26,966				239	02/01/2043
31417G-T5-5	FN 3.500000 6/1/2043		12/26/2016	MBS PAYDOWN		104,617	104,617	106,236	104,617		1		1		104,617				1,387	06/01/2043
31418A-UP-1	FN 3.000000 7/1/2043		12/13/2016	VARIOUS		4,124,812	4,036,611	3,931,416	3,934,069		17,583		17,583		3,951,652		173,160	173,160	114,310	07/01/2043
31418A-XY-9	FN 4.500000 9/1/2043		12/01/2016	MBS PAYDOWN		1,857,268	1,857,268	2,002,738	1,884,166		(26,898)		(26,898)		1,857,268				37,064	09/01/2043
31418B-LF-1	FN 3.500000 12/1/2044		12/01/2016	MBS PAYDOWN		4,880,266	4,880,266	4,983,189	4,887,652		(7,386)		(7,386)		4,880,266				57,880	12/01/2044
31418B-V5-2	FN 3.000000 10/1/2045		12/01/2016	MBS PAYDOWN		117,012	117,012	113,984	117,180		(168)		(168)		117,012				1,139	10/01/2045
31418B-WF-9	FN 3.500000 11/1/2045		12/01/2016	MBS PAYDOWN		2,405,544	2,405,544	2,523,002	2,399,736		5,808		5,808		2,405,544				32,069	11/01/2045
45129Y-VW-3	IDAHO ST HSG & FIN ASSN SF MTG		01/04/2016	CALLED BY ISSUER at 100.000		25,000	25,000	25,000	25,000						25,000				719	07/01/2035
45201L-VF-9	ILLINOIS ST HSG DEV AUTH		12/27/2016	CALLED BY ISSUER at 100.000		730,000	730,000	712,152	712,160		519		519		712,679		17,321	17,321	25,257	07/01/2033
452252-FC-8	ILLINOIS ST TOLL HIGHWAY AUTH		06/16/2016	BOSC INC		15,017,100	14,000,000	13,848,215	13,827,801		(2,167)		(2,167)		13,825,634		1,191,466	1,191,466	748,611	01/01/2033
520453-AL-5	LAWRENCEBURG IN POLL CONTROL R		10/17/2016	KEY BANK		500,000	500,000	500,000							500,000				167	10/01/2019
544495-H6-4	LOS ANGELES CA DEPT WTR & PWRR		03/01/2016	VARIOUS		5,476,351	4,715,000	5,440,497	5,372,284		(6,719)		(6,719)		5,365,565		110,786	110,786	22,905	07/01/2044
54811G-MC-1	LOWER COLORADO RIVER TX AUTH R		11/16/2016	JANNEY MONTGOMERY/SCOTT		5,637,592	4,850,000	5,227,136	5,157,237		(32,023)		(32,023)		5,125,213		512,378	512,378	258,869	05/15/2027
574218-Q4-8	MARYLAND ST HLTH & HGR EDUCTNL		12/05/2016	VARIOUS		1,166,865	1,190,000	1,224,534			(261)		(261)		1,224,273		(57,408)	(57,408)	3,708	07/01/2041
592041-RR-0	MET GOVT NASHVILLE & DAVIDSON		09/20/2016	PIPER, JAFFRAY & HOPWOOD INC		9,642,485	8,500,000	8,738,935	8,599,526		(17,378)		(17,378)		8,582,148		1,060,337	1,060,337	457,111	10/01/2034
59259Y-5W-5	MET TRANSPRTN AUTH NY REVENUE		05/02/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		1,082,515	900,000	1,020,276	1,016,546		(3,302)		(3,302)		1,013,244		69,271	69,271	20,729	11/15/2034
59261A-CW-5	MET TRANSPRTN AUTH NY REVENUE		05/31/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		1,216,310	1,000,000	1,155,760			(3,558)		(3,558)		1,152,202		64,108	64,108	14,292	11/15/2056
592646-3V-3	MET WASHINGTON DC ARPTS AUTH A		09/06/2016	JEFFERIES & COMPANY, INC.		5,845,900	5,000,000	5,231,650	5,182,073		(16,081)		(16,081)		5,165,992		679,908	679,908	234,722	10/01/2030
592646-3W-1	MET WASHINGTON DC ARPTS AUTH A		09/20/2016	JEFFERIES & COMPANY, INC.		6,427,598	5,545,000	5,768,464	5,720,728		(16,254)		(16,254)		5,704,473		723,124	723,124	271,089	10/01/2031
59333P-H8-4	MIAMI-DADE CNTY FL AVIATION RE		03/17/2016	CITICORP SECURITIES		4,329,470	3,845,000	4,014,142	3,990,981		(2,880)		(2,880)		3,988,100		341,370	341,370	91,319	10/01/2034
59333P-WB-0	MIAMI-DADE CNTY FL AVIATION RE		09/20/2016	RAMIREZ & CO, INC		8,665,496	7,540,000	7,883,673	7,685,439		(25,500)		(25,500)		7,659,939		1,005,557	1,005,557	442,347	10/01/2027
59333P-YH-5	MIAMI-DADE CNTY FL AVIATION RE		09/01/2016	EXCHANGE		6,449,325	6,530,000	6,432,050	6,446,587		2,738		2,738		6,449,325				179,575	10/01/2030
594659-AM-6	MICHIGAN ST HSG DEV AUTH SF HO		06/01/2016	CALLED BY ISSUER at 100.000		1,060,000	1,060,000	1,060,000	1,060,000						1,060,000				29,150	12/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60636P-B5-8	MISSOURI ST ENVRNMNTL IMPT & E		01/13/2016	EXCHANGE		986,715	1,000,000	982,350	986,715		(2)		(2)		986,713		2	2	28,750	01/01/2029
64577B-TT-1	NEW JERSEY ST ECON DEV AUTH RE		12/21/2016	KEY BANK		1,474,520	1,505,000	1,466,457			36		36		1,466,493		8,026	8,026	2,578	06/15/2031
646136-E2-3	NEW JERSEY ST TRANSPRTN TRUST		06/22/2016	HERBERT J. SIMS		5,084,726	4,620,000	5,078,249	4,935,341		(25,824)		(25,824)		4,909,517		175,209	175,209	129,360	06/15/2036
64971W-UD-0	NEW YORK CITY NY TRANSITIONAL		11/30/2016	UBS SECURITIES		3,867,728	3,500,000	4,002,320	3,972,096		(41,814)		(41,814)		3,930,282		(62,555)	(62,555)	233,965	02/01/2041
64986A-3X-7	NEW YORK ST ENVRNMNTL FACS COR		10/27/2016	RAMIREZ & CO, INC		351,901	290,000	325,223	320,005		(2,582)		(2,582)		317,423		34,477	34,477	12,728	06/15/2032
649903-6R-7	NEW YORK ST DORM AUTH REVENUES		10/07/2016	RAMIREZ & CO, INC		5,618,550	5,000,000	5,384,500	5,130,211		(34,557)		(34,557)		5,095,655		522,895	522,895	374,583	10/01/2028
662858-FU-8	N TX TOLLWAY AUTH DALLAS N TOL		08/24/2016	JEFFERIES & COMPANY, INC.		10,216,752	9,100,000	9,372,856	9,202,660		(22,052)		(22,052)		9,180,609		1,036,143	1,036,143	633,967	01/01/2023
66285W-DV-5	N TX TOLLWAY AUTH REVENUE		01/04/2016	CALLED BY ISSUER at 100.000		16,395,000	16,395,000	16,892,398	16,395,000						16,395,000				502,097	01/01/2031
66285W-PS-9	N TX TOLLWAY AUTH REVENUE		05/09/2016	RAMIREZ & CO, INC		5,731,377	5,315,000	5,413,832	5,405,006		(16,103)		(16,103)		5,388,903		342,474	342,474	258,276	01/01/2033
66285W-QC-3	N TX TOLLWAY AUTH REVENUE		06/09/2016	EXCHANGE		6,420,459	6,335,000	6,452,799	6,442,279		(22,915)		(22,915)		6,419,364		1,094	1,094	178,172	01/01/2033
67759H-JC-9	OHIO ST SPL OBLG		11/16/2016	KEY BANK		3,650,000	3,650,000	3,650,000							3,650,000				1,284	10/01/2036
68608W-AA-0	OREGON ST UNIV GEN REVENUE		01/14/2016	PIPER, JAFFRAY & HOPWOOD INC		2,320,560	2,000,000	2,296,020	2,279,179		(1,365)		(1,365)		2,277,814		42,746	42,746	30,278	04/01/2045
71884A-ZF-9	PHOENIX AZ CIVIC IMPT CORP EXC		01/27/2016	JEFFERIES & COMPANY, INC.		11,637,700	10,000,000	11,500,500	11,420,709		(10,945)		(10,945)		11,409,764		227,936	227,936	359,722	07/01/2041
79739G-ES-1	SAN DIEGO CNTY CA REGL ARPT AU		06/21/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		6,690,068	5,800,000	6,028,868	5,992,630		(10,579)		(10,579)		5,982,051		708,017	708,017	284,361	07/01/2038
79765R-XX-2	SAN FRANCISCO CITY & CNTY CA P		05/09/2016	MORGAN STANLEY		12,054,700	10,000,000	11,434,255	10,970,037		(50,161)		(50,161)		10,919,875		1,134,825	1,134,825	265,278	11/01/2030
84247P-FJ-5	STHRN CA PUBLIC PWR AUTH REVEN		10/20/2016	RAMIREZ & CO, INC		5,900,650	5,000,000	5,470,300	5,285,261		(38,764)		(38,764)		5,246,497		654,153	654,153	345,625	07/01/2030
880558-GF-2	TENNESSEE ST SCH BOND AUTH		06/09/2016	JEFFERIES & COMPANY, INC.		3,108,795	2,875,000	2,832,234	2,834,107		709		709		2,834,816		273,979	273,979	91,271	05/01/2033
88278P-LT-9	TEXAS ST UNIV SYS FING REVENUE		10/11/2016	BOSC INC		4,876,549	4,435,000	4,553,415	4,480,358		(10,408)		(10,408)		4,469,950		406,599	406,599	251,594	03/15/2027
914760-T4-5	UNIV OF OKLAHOMA OK		10/19/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV		5,370,833	5,210,000	5,525,153	5,270,218		(32,542)		(32,542)		5,237,676		133,157	133,157	376,495	07/01/2032
91754T-NY-5	UTAH ST CHRT SCH FIN AUTH CHRT		05/06/2016	D.A. DAVIDSON		5,038,550	5,000,000	4,956,700	4,956,659		21		21		4,956,681		81,870	81,870	58,568	10/15/2045
3199999. Subtotal - Bonds - U.S. Special Revenues						484,986,349	461,173,993	472,978,843	436,757,250		(445,276)		(445,276)		466,195,136		18,791,209	18,791,209	14,271,470	XXX
000780-MP-8	AMAC 2003-11 A4		12/27/2016	MBS PAYDOWN		92,085	92,085	97,466	92,906		(821)		(821)		92,085				1,695	10/25/2033
00114*-AA-1	AEP TRANSMISSION COMPANY LLC		02/25/2016	STONECASTLE SECURITIES LLC		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				286,000	10/18/2022
00130H-BN-4	AES CORP/VA		01/04/2016	CITICORP SECURITIES		516,753	473,000	490,738	482,192		(37)		(37)		482,155		34,598	34,598	3,784	06/01/2020
00182C-AA-1	ANI PHARMACEUTICALS INC C.S.N.		11/14/2016	VARIOUS		8,143,131	6,900,000	7,014,000	6,990,814		(18,800)		(18,800)		6,972,014		1,171,117	1,171,117	189,967	12/01/2019
00184A-AC-9	TIME WARNER INC		03/29/2016	MORGAN STANLEY		3,774,540	3,000,000	3,431,173	3,349,299		(3,112)		(3,112)		3,346,187		428,353	428,353	105,479	04/15/2031
00206R-AD-4	AT&T INC		09/08/2016	EXCHANGE		19,542,128	15,000,000	16,348,800	16,222,880		(18,609)		(18,609)		16,204,271		3,337,857	3,337,857	991,250	09/01/2037
00206R-AG-7	AT&T INC		09/08/2016	EXCHANGE		19,051,838	15,000,000	15,533,650	15,479,458		(8,392)		(8,392)		15,471,066		3,580,772	3,580,772	1,081,500	01/15/2038
00206R-AS-1	AT&T INC		08/01/2016	J.P. MORGAN		6,381,850	5,000,000	4,978,400	4,980,657		550		550		4,981,207		1,400,643	1,400,643	317,493	02/15/2039
00206R-BH-4	AT&T INC		05/25/2016	RBC CAPITAL MARKETS		4,661,800	5,000,000	4,476,500	4,497,104		3,775		3,775		4,500,879		160,921	160,921	99,139	12/15/2042
00206R-CE-0	AT&T INC		01/22/2016	J.P. MORGAN		10,213,000	10,000,000	10,214,800	10,188,994		(1,394)		(1,394)		10,187,600		25,400	25,400	147,333	03/11/2024
00209A-AF-3	NEW CINGULAR WIRELESS SV		08/12/2016	BARCLAY'S		24,619,170	15,700,000	20,714,268	19,563,433		(97,391)		(97,391)		19,466,042		5,153,128	5,153,128	1,320,326	03/01/2031
002474-A*-5	AZZ INC.		03/31/2016	SINK		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				89,143	03/31/2018
00287Y-AL-3	ABBVIE INC		01/14/2016	JEFFERIES & COMPANY, INC.		4,851,700	5,000,000	5,058,950	5,043,896		(323)		(323)		5,043,573		(191,873)	(191,873)	29,806	11/06/2022
00287Y-AS-8	ABBVIE INC		09/06/2016	BARCLAY'S		13,376,640	12,000,000	11,430,200	11,430,785		5,881		5,881		11,436,666		1,939,974	1,939,974	462,167	05/14/2045
00440E-AP-2	CHUBB INA HOLDINGS INC		09/28/2016	CREDIT SUISSE FIRST BOSTON		10,365,900	10,000,000	9,296,200	9,435,177		52,840		52,840		9,488,016		877,884	877,884	285,000	03/13/2023
00673*-AA-4	ADVANTAGE CAPITAL STATE TAX CREDIT		07/29/2016	SINK		200	200	2,000	243		(43)		(43)		200				524	03/15/2017
00751Y-AC-0	ADVANCE AUTO PARTS		01/25/2016	STIFEL NICOLAUS & COMPANY INC		1,030,070	1,000,000	1,057,480	1,049,993		(439)		(439)		1,049,554		(19,484)	(19,484)	7,125	12/01/2023
00752*-AA-8	ADVANTAGE CAPITAL NEW YORK PA PRIV PLACE		12/15/2016	SINK		36,198	36,198	72,289	37,995		(1,797)		(1,797)		36,198					12/15/2019
00783B-AA-9	ADVANTAGE CAPITAL ALABAMA PARTNERS LP		04/01/2016	SINK		57,665	57,665	116,959	58,443		(778)		(778)		57,665					04/01/2019
00817Y-AM-0	AETNA INC		06/30/2016	JEFFERIES & COMPANY, INC.		2,033,820	2,000,000	1,918,120	1,920,129		810		810		1,920,939		112,881	112,881	52,938	11/15/2042
00835*-AA-9	ADVANTAGE CAPITAL SMALL BUSINESS INVEST		12/31/2016	MATURITY		6,950,000	6,950,000	6,950,000	6,950,000						6,950,000				308,761	12/31/2016
00854E-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS		10/01/2016	MATURITY		839,000	839,000	839,000	839,000						839,000				51,011	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF		10/01/2016	MATURITY		308,000	308,000	308,000	308,000						308,000				19,835	10/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00855L-AB-5	AGUA CALIENTE BAND OF		10/04/2016	CALLED BY ISSUER at 101.000		4,040,000	4,000,000	4,000,000	4,000,000						4,000,000		40,000	40,000	276,283	10/01/2021
00949P-AD-0	AIRTRAN CORP. C.S.B.		11/03/2016	CONVERSION		10,005,751	3,600,000	5,050,689	3,911,831		(311,831)		(311,831)		3,600,000		6,405,751	6,405,751	189,000	12/01/2016
013093-AC-3	ALBERTSONS COS LLC/SAFEW		11/01/2016	BANK OF AMERICA		2,435,400	2,460,000	2,460,000							2,460,000		(24,600)	(24,600)	33,398	03/15/2025
02079D-AB-9	ALPHABET HOLDING CO INC		05/16/2016	CALLED BY ISSUER at 101.000		2,020,000	2,000,000	1,975,000	1,976,330		4,719		4,719		1,981,049		38,951	38,951	83,958	11/01/2017
021345-AA-1	ALTA WIND HOLDINGS LLC		12/30/2016	SINK		1,085,616	1,085,616	1,137,833	1,089,403		(3,788)		(3,788)		1,085,616				47,957	06/30/2035
02343*-AA-0	AMCOR FINANCE (USA) INC. SERIES A		12/15/2016	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				269,000	12/15/2016
02406P-AK-6	AMERICAN AXLE & MFG INC		10/06/2016	VARIOUS		3,057,394	2,700,000	2,710,000	2,705,374		(953)		(953)		2,704,421		352,973	352,973	185,442	11/15/2019
025816-BF-5	AMERICAN EXPRESS CO		03/14/2016	VARIOUS		12,136,565	12,500,000	11,046,575	11,104,168		4,474		4,474		11,108,642		1,027,923	1,027,923	132,131	12/03/2042
0258M0-DP-1	AMERICAN EXPRESS CREDIT		03/16/2016	J.P. MORGAN		9,995,700	10,000,000	10,013,100	10,010,298		(600)		(600)		10,009,698		(13,998)	(13,998)	135,000	08/15/2019
026874-CU-9	AMERICAN INTL GROUP		11/15/2016	CREDIT SUISSE FIRST BOSTON		21,979,800	20,000,000	21,055,900	20,887,744		(111,453)		(111,453)		20,776,292		1,203,508	1,203,508	939,792	06/01/2022
026874-DB-0	AMERICAN INTL GROUP		09/20/2016	MORGAN STANLEY		9,294,100	10,000,000	9,955,000	9,955,238		(67)		(67)		9,955,171		(661,071)	(661,071)	520,139	01/15/2055
026874-DF-1	AMERICAN INTL GROUP		08/31/2016	CITICORP SECURITIES		10,760,900	10,000,000	10,132,850	5,034,372		(1,149)		(1,149)		10,131,872		629,028	629,028	434,667	07/10/2045
029912-BC-5	AMERICAN TOWER CORP		09/09/2016	GOLDMAN SACHS		5,549,560	5,000,000	4,994,000	4,996,559		670		670		4,997,229		552,331	552,331	261,197	09/01/2020
029912-BD-3	AMERICAN TOWER CORP		09/20/2016	VARIOUS		15,593,000	15,000,000	16,248,750	15,698,448		(161,016)		(161,016)		15,537,432		55,568	55,568	632,813	01/15/2018
03027X-AB-6	AMERICAN TOWER CORP		08/31/2016	SUNTRUST EQUITABLE		3,659,285	3,500,000	3,148,285	3,217,794		23,125		23,125		3,240,919		418,366	418,366	134,750	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP		12/02/2016	SUNTRUST EQUITABLE		3,501,843	3,250,000	3,417,603	3,391,956		(13,962)		(13,962)		3,377,994		123,848	123,848	213,056	02/15/2024
03072S-FY-6	AMSI 2003-5 A6		12/27/2016	MBS PAYDOWN		694,853	694,853	703,647	702,399		(7,546)		(7,546)		694,853				7,769	04/25/2033
03076C-AE-6	AMERIPRISE FINANCIAL INC		10/24/2016	ROBERT W. BAIRD & CO, INC		15,524,180	14,000,000	14,700,580	14,364,217		(66,205)		(66,205)		14,298,012		1,226,168	1,226,168	828,567	03/15/2020
03076C-AF-3	AMERIPRISE FINANCIAL INC		10/26/2016	WELLS FARGO SECURITIES LLC		10,331,725	9,500,000	9,454,210	9,463,069		3,690		3,690		9,466,759		864,966	864,966	396,889	10/15/2023
030955-AB-4	AMERITECH CAP FUNDING		06/01/2016	MATURITY		362,969	362,969	362,969	362,969						362,969				16,517	06/01/2016
031162-AW-0	AMGEN INC		06/14/2016	EXCHANGE		55,055,605	42,000,000	43,697,149	43,494,975		(15,446)		(15,446)		43,479,529		11,576,076	11,576,076	1,467,667	06/01/2037
031162-BC-3	AMGEN INC		06/14/2016	EXCHANGE		12,491,156	10,000,000	10,286,950	10,262,313		(2,513)		(2,513)		10,259,800		2,231,356	2,231,356	429,653	03/15/2040
031162-BH-2	AMGEN INC		06/14/2016	EXCHANGE		22,355,817	18,000,000	18,757,500	18,732,767		(5,871)		(5,871)		18,726,897		3,628,921	3,628,921	505,675	06/15/2042
031162-BK-5	AMGEN INC		06/14/2016	EXCHANGE		11,609,086	10,000,000	10,412,290	10,387,903		(3,537)		(3,537)		10,384,366		1,224,719	1,224,719	298,986	11/15/2041
031162-BM-1	AMGEN INC		06/22/2016	STIFEL NICOLAUS & COMPANY INC		8,121,075	7,500,000	7,360,950	7,411,286		6,601		6,601		7,417,887		703,188	703,188	179,219	11/15/2021
031162-BP-4	AMGEN INC		06/14/2016	EXCHANGE		10,812,109	9,000,000	9,936,090	9,910,849		(7,634)		(7,634)		9,903,216		908,893	908,893	281,781	05/15/2043
031162-CC-2	AMGEN INC		11/14/2016	GOLDMAN SACHS		342,327	351,000	361,004			(75)		(75)		360,929		(18,602)	(18,602)	6,811	06/15/2048
03200#-AE-8	AMPACET CORPORATION		02/29/2016	SINK		818,000	818,000	818,000	818,000						818,000				26,462	01/31/2017
03232P-AB-4	ENVISION HEALTHCARE CORP		12/01/2016	TENDER		2,889,264	2,800,000	2,800,000	2,800,000						2,800,000		89,264	89,264	157,938	11/30/2020
032511-BF-3	ANADARKO PETROLEUM CORP		08/31/2016	BARCLAY'S		5,540,000	5,000,000	5,689,380	5,311,700		(57,675)		(57,675)		5,254,025		285,975	285,975	251,938	06/15/2019
032511-BP-1	ANADARKO PETROLEUM CORP		04/27/2016	MORGAN STANLEY		1,959,073	1,750,000	1,761,725			(87)		(87)		1,761,638		197,435	197,435	14,438	03/15/2046
04010L-AB-9	ARES CAPITAL CORP. C.S.B.		01/08/2016	VARIOUS		13,893,050	13,900,000	14,421,743	13,916,438		(6,243)		(6,243)		13,910,195		(17,145)	(17,145)	358,209	02/01/2016
045054-AB-9	ASHTEAD CAPITAL INC		03/10/2016	BARCLAY'S		42,500	40,000	40,700	40,437		(20)		(20)		40,417		2,083	2,083	1,733	07/15/2022
045054-AC-7	ASHTEAD CAPITAL INC		06/20/2016	J.P. MORGAN		511,250	500,000	500,000	500,000						500,000		11,250	11,250	20,469	10/01/2024
04544R-AC-9	ABSHE 2007-HE1 A4		12/27/2016	MBS PAYDOWN		320,717	320,717	289,448			572		572		320,717				290	12/25/2036
04621X-AE-8	ASSURANT INC		10/03/2016	US BANCORP INC		2,023,880	2,000,000	1,996,400	1,998,302		587		587		1,998,888		24,992	24,992	52,917	03/15/2018
04621X-AF-5	ASSURANT INC		04/28/2016	JEFFERIES & COMPANY, INC.		15,030,750	15,000,000	15,198,710	15,151,681		(6,165)		(6,165)		15,145,517		(114,767)	(114,767)	380,000	03/15/2023
053773-AY-3	AVIS BUDGET CAR/FINANCE		03/14/2016	CITICORP SECURITIES		2,215,600	2,320,000	2,320,000	2,320,000						2,320,000		(104,400)	(104,400)	35,009	06/01/2022
05377R-BN-3	AESOP 2014-1A A		03/22/2016	DEUTSCHE BANK		4,993,555	5,000,000	4,997,727	4,998,512		104		104		4,998,615		(5,061)	(5,061)	33,483	07/20/2020
05490V-AC-1	BBCMS 2015-MSQ B		09/01/2016	J.P. MORGAN		5,363,281	5,000,000	5,149,740	5,144,739		(13,585)		(13,585)		5,131,154		232,127	232,127	144,943	09/15/2032
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		06/29/2016	CREDIT SUISSE FIRST BOSTON		7,437,500	7,000,000	6,917,400	6,917,655		3,521		3,521		6,921,176		516,324	516,324	153,465	12/15/2025
05526W-AA-1	BAMLL 2015-HAUL A1		12/27/2016	MBS PAYDOWN		443,234	443,234	456,524	444,414		(1,180)		(1,180)		443,234				7,011	07/05/2043
05531F-AS-2	BB&T CORPORATION		04/06/2016	BB&T CAPITAL MARKETS		5,098,650	5,000,000	4,996,100	4,996,920		134		134		4,997,054		101,596	101,596	90,514	01/15/2020
05531G-AA-9	BB&T CORPORATION		08/04/2016	SUNTRUST EQUITABLE		4,348,360	4,000,000	3,972,240	3,981,246		1,661		1,661		3,982,907		365,453	365,453	139,128	03/22/2022
055778-AG-5	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/31/2016	SINK		185,816	185,816	185,816	185,816						185,816				9,128	02/26/2021
055778-AH-3	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/31/2016	SINK		178,838	178,838	178,838	178,838						178,838				8,785	02/26/2021
055778-AJ-9	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/31/2016	SINK		58,106	58,106	58,106	58,106						58,106				2,800	02/26/2021
055778-AK-6	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/31/2016	SINK		56,236	56,236	56,236	56,236						56,236				2,763	02/26/2021
055778-AM-2	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/31/2016	SINK		23,972	23,972	23,972	23,972						23,972				1,156	02/26/2021
05948K-PW-3	BOAA 2004-4 5A1		12/27/2016	MBS PAYDOWN		231,304	231,304	228,774			572		572		231,304				1,680	05/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05948X-YD-7	BOAMS 2003-J 2A2		12/27/2016	MBS PAYDOWN		590,108	590,108	567,066	589,148		960		960		590,108				9,278	11/25/2033
05950V-AH-3	BACM 2006-6 AM		10/31/2016	VARIOUS		16,500,000	16,500,000	17,916,914	16,974,307		(477,927)		(477,927)		16,496,381		3,619	3,619	775,035	10/10/2045
059513-AE-1	BACM 2007-4 A4		08/31/2016	VARIOUS		9,311,204	9,073,816	10,374,633	9,380,549		(125,386)		(125,386)		9,255,162		56,042	56,042	377,410	02/10/2051
05951U-AE-1	BAFC 2006-8T2 A4		12/01/2016	VARIOUS		532,537	701,625	577,635	693,016		8,610		8,610		701,625		(169,088)	(169,088)	18,349	10/25/2036
05951V-AA-7	BAFC 2006-I 1A1		12/27/2016	VARIOUS		1,073,390	1,073,390	1,078,348	1,039,809		(84)		(84)		1,073,390				13,278	12/20/2036
05952A-AE-4	BACM 2008-1 A4		12/27/2016	MBS PAYDOWN		1,418,486	1,418,486	1,712,462	1,426,910		(8,424)		(8,424)		1,418,486				22,328	02/10/2051
06051G-DM-8	BAFC 2005-D A1		12/27/2016	MBS PAYDOWN		347,641	347,641	349,488	347,899		(258)		(258)		347,641				4,078	05/25/2035
06051G-EM-7	BANK OF AMERICA CORP		10/03/2016	BANK OF AMERICA		8,476,541	7,300,000	8,230,733	7,932,803		(71,771)		(71,771)		7,861,032		615,509	615,509	499,320	01/24/2022
06051G-EU-9	BANK OF AMERICA CORP		02/29/2016	BANK OF AMERICA		9,971,100	10,000,000	9,680,940	9,750,900		5,005		5,005		9,755,905		215,195	215,195	212,667	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP		06/29/2016	BANK OF AMERICA		16,208,080	14,000,000	13,969,760	13,970,225		327		327		13,970,552		2,237,528	2,237,528	668,889	01/21/2044
06849R-AF-9	BARRICK NA FINANCE LLC		12/02/2016	TENDER		4,158,930	3,797,000	3,717,035	10,184		10,184		10,184		3,727,219		431,711	431,711	167,996	05/30/2021
06887#-AB-7	BARRY WEHMILLER COMPANIES INC		04/15/2016	THE SEAPORT GROUP		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				345,000	10/03/2023
07177M-AL-7	BAXALTA INC		10/19/2016	PARIBAS SECURITIES		5,247,750	5,000,000	4,995,700	4,995,951		70		70		4,996,021		251,729	251,729	150,500	06/23/2022
07274E-AF-0	BAYER US FINANCE LLC		05/25/2016	VARIOUS		10,201,000	10,000,000	9,995,000	9,995,527		325		325		9,995,852		205,148	205,148	194,167	10/08/2021
07386H-CT-6	BALTA 2003-3 2A		12/27/2016	MBS PAYDOWN		1,272,742	1,272,742	1,282,526	1,273,818		(1,075)		(1,075)		1,272,742				13,399	10/25/2033
07386H-JU-6	BALTA 2004-6 1A		12/27/2016	MBS PAYDOWN		954,123	954,123	907,854	944,773		9,350		9,350		954,123				5,633	07/25/2034
07386H-KK-6	BALTA 2004-7 2A1		12/27/2016	MBS PAYDOWN		655,697	655,697	662,092	656,661		(964)		(964)		655,697				8,387	08/25/2034
07388N-AF-3	BSCMS 2006-T24 AM		09/30/2016	VARIOUS		5,025,000	5,025,000	5,516,999	5,161,131		(138,206)		(138,206)		5,022,925		2,075	2,075	209,844	10/12/2041
075887-BG-3	BECTON DICKINSON AND CO		07/25/2016	BARCLAY'S		8,656,125	7,500,000	7,541,610	7,540,995		(451)		(451)		7,540,543		1,115,582	1,115,582	217,657	12/15/2044
09061G-AF-8	BIOMARIN PHARMACEUTICAL INC C.S.N.		09/19/2016	VARIOUS		8,958,385	7,000,000	7,404,683	7,279,238		(40,653)		(40,653)		7,238,585		1,719,800	1,719,800	96,250	10/15/2020
09064A-AE-1	BIOMED REALTY LP		02/26/2016	CALLED BY ISSUER at 118.386		14,798,259	12,500,000	12,530,735	12,512,876		(288)		(288)		12,512,588		2,285,671	2,285,671	278,602	04/15/2020
09064A-AG-6	BIOMED REALTY LP		02/26/2016	CALLED BY ISSUER at 114.139		5,706,959	5,000,000	4,956,300	4,969,461		499		499		4,969,961		736,998	736,998	130,451	07/15/2022
09172#-AB-5	BISSELL INC.		11/18/2016	MATURITY		400,000	400,000	400,000	400,000						400,000				23,200	11/18/2016
10117#-AA-5	BOSTONIA WAG TRUST 2009-1		12/27/2016	SINK		1,569,186	1,569,186	1,643,816	1,579,219		(10,033)		(10,033)		1,569,186				58,571	11/25/2018
101388-AA-4	BOTTOMLINE TECHNOLOGIES INC. C.S.B.		08/26/2016	VARIOUS		8,375,525	8,250,000	8,791,826	8,460,153		(72,791)		(72,791)		8,387,362		(11,837)	(11,837)	89,500	12/01/2017
10468*-AB-0	BRADY CORP/BRADY WORLDWIDE/TRICOR DIRECT		02/14/2016	MATURITY		3,285,715	3,285,715	3,285,715	3,285,715						3,285,715				87,071	02/14/2016
105340-AM-5	BRANDYWINE OPER PARTNERS		04/14/2016	STIFEL NICOLAUS & COMPANY INC		9,965,200	10,000,000	9,927,300	9,946,262		1,868		1,868		9,948,130		17,070	17,070	267,722	02/15/2023
10623*-AA-4	BRAZOS SANDY CREEK ELEC. COOPERATIVE INC		12/30/2016	SINK		519,444	519,444	519,444	519,444						519,444				25,479	06/30/2024
106777-AB-1	BREITBURN ENER/BREIT FIN		03/17/2016	J.P. MORGAN		300,000	3,000,000	3,307,500	600,000						600,000		(300,000)	(300,000)	112,844	10/15/2020
11120V-AA-1	BRIXMOR OPERATING PART		02/23/2016	WELLS FARGO SECURITIES LLC		4,368,700	5,000,000	4,997,900	4,997,986		45		45		4,998,031		(629,331)	(629,331)	109,618	02/01/2025
112463-AA-2	BROOKDALE SENIOR LIVING INC C.S.B.		09/22/2016	VARIOUS		6,010,863	6,000,000	7,419,296	6,678,182		(204,639)		(204,639)		6,473,542		(462,679)	(462,679)	127,772	06/15/2018
124857-AN-3	CBS CORP		11/07/2016	VARIOUS		28,454,907	27,975,000	27,412,280	27,415,319		6,399		6,399		27,421,718		1,033,188	1,033,188	1,409,753	01/15/2045
1248EP-AW-3	CCO HLDGS LLC/CAP CORP		05/09/2016	CALLED BY ISSUER at 103.688		1,171,674	1,130,000	1,130,000	1,130,000						1,130,000		41,674	41,674	36,113	06/01/2020
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		07/07/2016	BANK OF AMERICA		1,037,500	1,000,000	1,009,000	1,008,375		(847)		(847)		1,007,528		29,972	29,972	41,125	09/30/2022
124900-C*-0	CCL INDUSTRIES, INC		03/07/2016	MATURITY		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				334,200	03/07/2016
12514A-AE-1	CD 2007-CD5 A4		12/27/2016	MBS PAYDOWN		632,203	632,203	728,588	641,802		(9,599)		(9,599)		632,203				56,400	11/15/2044
12527G-AB-9	CF INDUSTRIES INC		11/03/2016	MORGAN STANLEY		5,437,500	5,000,000	6,250,000	5,737,323		(136,422)		(136,422)		5,600,902		(163,402)	(163,402)	363,177	05/01/2020
12527G-AD-5	CF INDUSTRIES INC		11/03/2016	VARIOUS		16,347,420	20,000,000	19,472,500	19,493,227		6,769		6,769		19,499,995		(3,152,575)	(3,152,575)	893,475	06/01/2043
12527G-AE-3	CF INDUSTRIES INC		11/03/2016	VARIOUS		8,410,020	10,000,000	10,891,800	10,874,689		(12,384)		(12,384)		10,862,305		(2,452,285)	(2,452,285)	606,479	03/15/2044
12542R-H#-0	CHS INC.		10/26/2016	SINK		4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				284,280	10/04/2017
12543D-AV-2	CHS/COMMUNITY HEALTH SYS		02/17/2016	BANK OF AMERICA		4,106,250	5,000,000	5,179,725	5,168,124		(5,126)		(5,126)		5,162,997		(1,056,747)	(1,056,747)	191,927	02/01/2022
125509-BU-2	CIGNA CORP		02/16/2016	VARIOUS		5,885,870	6,000,000	5,996,280	5,996,450		62		62		5,996,512		(110,642)	(110,642)	66,715	04/15/2025
125581-GL-6	CIT GROUP INC		11/14/2016	VARIOUS		1,957,338	1,900,000	1,900,000	1,900,000						1,900,000		57,338	57,338	114,202	03/15/2018
125896-BM-1	CMS ENERGY CORP		04/14/2016	WELLS FARGO SECURITIES LLC		5,292,550	5,000,000	4,996,300	4,996,689		131		131		4,996,821		295,729	295,729	120,017	03/01/2024
12591Q-AT-9	COMM 2014-UBS4 AM		08/04/2016	CITICORP SECURITIES		5,379,688	5,000,000	5,312,500	5,285,840		(18,161)		(18,161)		5,267,678		112,009	112,009	136,676	08/10/2047
126117-AS-9	CNA FINANCIAL CORP		07/19/2016	WELLS FARGO SECURITIES LLC		7,395,500	7,000,000	6,999,160	6,998,752		(2)		(2)		6,998,750		396,750	396,750	189,710	05/15/2024
12624Q-BA-0	COMM 2012-CR4 B		03/28/2016	DEUTSCHE BANK		5,117,188	5,000,000	5,242,188	5,178,708		(6,195)		(6,195)		5,172,513		(55,326)	(55,326)	61,717	10/15/2045
12630D-BA-1	COMM 2014-CR14 AM		11/03/2016	WELLS FARGO SECURITIES LLC		5,554,883	5,000,000	5,549,219	5,512,940		(49,563)		(49,563)		5,463,378		91,505	91,505	211,842	02/10/2047
126349-AC-3	CSG SYSTEMS INTL INC. S.C.N.		03/14/2016	VARIOUS		14,904,948	8,900,000	9,082,455	8,928,743		(4,989)		(4,989)		8,923,754		5,981,194	5,981,194	144,650	03/01/2017
126650-BJ-8	CVS HEALTH CORP		05/31/2016	TENDER		11,346,120	9,000,000	9,016,830	9,015,184		152		152		9,015,336		2,330,784	2,330,784	281,250	06/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126650-BP-4	CVS PASS-THROUGH TRUST		12/27/2016	SINK		922,766	922,766	944,743	923,673		(907)		(907)		922,766				30,449	12/10/2028
126650-BR-0	CVS HEALTH CORP		05/31/2016	TENDER		9,176,230	7,000,000	7,135,155	7,122,396		(1,010)		(1,010)		7,121,386		2,054,844	2,054,844	304,889	09/15/2039
12667G-F3-2	CWALT 2005-J7 1A1		12/27/2016	MBS PAYDOWN		132,558	132,558	94,447			1,666		1,666		132,558				213	07/25/2035
12668A-HE-8	CWALT 2005-56 5A1		12/27/2016	MBS PAYDOWN		116,620	116,620	98,507			358		358		116,620				142	11/25/2035
12668A-VL-6	CWALT 2005-61 1A1		12/27/2016	MBS PAYDOWN		308,244	308,244	271,447	295,736		12,508		12,508		308,244				1,742	12/25/2035
12669E-CV-6	CWHL 2003-21 A2		12/27/2016	MBS PAYDOWN		606,997	606,997	617,240	606,495		502		502		606,997				7,682	05/25/2033
12669E-G6-7	CWHL 2003-46 4A1		12/27/2016	MBS PAYDOWN		737,139	737,139	727,003	735,460		1,679		1,679		737,139				8,793	01/19/2034
12669F-WD-1	CWHL 2004-5 2A9		12/27/2016	MBS PAYDOWN		324,778	324,778	332,587	326,141		(1,364)		(1,364)		324,778				7,357	05/25/2034
12681#-AA-5	CABELA'S INC		02/27/2016	MATURITY		25,000,000	25,000,000	25,282,050	25,031,396		(31,396)		(31,396)		25,000,000				748,750	02/27/2016
12695*-AA-3	CVS HEALTH CORPORATION		12/27/2016	SINK		91,798	91,798	91,798							91,798				610	10/10/2038
127055-AH-4	CABOT CORP		06/24/2016	VARIOUS		3,097,830	3,000,000	2,996,760	2,997,720		147		147		2,997,867		99,963	99,963	106,067	07/15/2022
12811@-AC-6	CALAMOS HOLDINGS, LLC		08/31/2016	SINK		1,096,181	1,096,181	1,096,181	1,096,181						1,096,181				244,118	07/15/2019
14040H-AY-1	CAPITAL ONE FINANCIAL CO		10/26/2016	KEY BANK		11,498,886	10,410,000	11,127,820	10,931,434		(72,443)		(72,443)		10,858,991		639,895	639,895	664,794	07/15/2021
14149Y-AY-4	CARDINAL HEALTH INC		04/15/2016	BARCLAY'S		10,293,700	10,000,000	10,161,300	10,122,330		(4,536)		(4,536)		10,117,793		175,907	175,907	191,111	03/15/2023
14181@-AA-8	CARIB HOLDINGS LLC		11/21/2016	SINK		10,636,023	10,636,023	10,636,023	10,648,315		(12,292)		(12,292)		10,636,023				3,252,705	11/21/2023
149123-CD-1	CATERPILLAR INC		03/24/2016	CITICORP SECURITIES		8,334,480	8,000,000	7,794,240	7,796,020		899		899		7,796,919		537,561	537,561	129,000	05/15/2044
15189X-AN-8	CENTERPOINT ENER HOUSTON		02/01/2016	SCOTIA MCLEOD		10,578,900	10,000,000	9,892,500	9,895,206		252		252		9,895,458		683,442	683,442	153,750	04/01/2044
153527-AL-0	CENTRAL GARDEN & PET CO		10/31/2016	J.P. MORGAN		429,000	400,000	400,000	400,000						400,000		29,000	29,000	24,092	11/15/2023
15672J-AA-1	CEQUEL COM HLDG I/CAP CP		03/16/2016	VARIOUS		3,263,250	3,300,000	3,547,500	3,433,216		(9,829)		(9,829)		3,423,388		(160,138)	(160,138)	107,631	09/15/2020
15672W-AF-1	CEQUEL COM HLDG I/CAP CP		04/21/2016	J.P. MORGAN		1,890,000	2,000,000	1,945,000	1,953,459		2,042		2,042		1,955,501		(65,501)	(65,501)	37,299	12/15/2021
15724*-AN-3	CF INDUSTRIES, INC		11/25/2016	SINK		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				4,252,362	09/24/2025
15724*-AP-8	CF INDUSTRIES, INC		11/25/2016	SINK		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				1,347,868	09/24/2027
16115Q-AC-4	CHART INDUSTRIES INC S.C.B.		09/08/2016	BCP SECURITIES		10,703,014	11,000,000	10,832,921	10,957,775		10,756		10,756		10,968,531		(265,517)	(265,517)	245,667	08/01/2018
161175-AL-8	CHARTER COMM OPT LLC/CAP		05/26/2016	EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				223,200	07/23/2022
161175-AM-6	CHARTER COMM OPT LLC/CAP		05/26/2016	EXCHANGE		25,007,877	25,000,000	25,008,270	25,009,270		(1,233)		(1,233)		25,008,037		(160)	(160)	613,500	07/23/2025
161175-AP-9	CHARTER COMM OPT LLC/CAP		05/26/2016	EXCHANGE		13,331,962	13,000,000	13,466,930	13,464,616		(1,768)		(1,768)		13,462,847		(130,885)	(130,885)	421,460	10/23/2045
161546-FX-9	CFAB 2003-4 1M1		12/27/2016	MBS PAYDOWN		382,846	382,846	368,011	382,181		665		665		382,846				13,133	11/25/2032
16162W-KQ-1	CHASE 2005-S1 1A10		03/25/2016	MBS PAYDOWN		15,256	15,256	15,286	15,251		5		5		15,256				109	05/25/2035
161630-AE-8	CHASE 2007-A1 1A5		12/27/2016	MBS PAYDOWN		249,892	249,892	245,385	249,232		660		660		249,892				3,241	02/25/2037
161630-AG-3	CHASE 2007-A1 2A1		12/27/2016	MBS PAYDOWN		1,300,344	1,300,344	1,299,351	1,299,681		663		663		1,300,344				27,910	02/25/2037
161630-AU-2	CHASE 2007-A1 7A1		12/27/2016	MBS PAYDOWN		494,811	494,811	480,297	488,460		6,351		6,351		494,811				11,485	02/25/2037
161630-AY-4	CHASE 2007-A1 9A1		12/27/2016	MBS PAYDOWN		908,032	908,032	900,748	906,345		1,687		1,687		908,032				7,731	02/25/2037
16165M-AF-5	CFLX 2006-2 A4		12/27/2016	MBS PAYDOWN		845,778	845,778	775,473			6,442		6,442		845,778				9,813	09/25/2036
166764-AH-3	CHEVRON CORP		06/10/2016	VARIOUS		7,318,150	7,000,000	7,000,000	7,000,000						7,000,000		318,150	318,150	102,378	06/24/2023
16876A-AA-2	CHILDREN'S HOSPITAL MEDI		07/27/2016	J.P. MORGAN		11,284,300	10,000,000	10,000,000	10,000,000						10,000,000		1,284,300	1,284,300	303,502	05/15/2044
171855-AA-7	CINCP VA A		11/05/2016	VARIOUS		1,172,547	1,172,547	1,172,547	1,172,547						1,172,547				57,661	11/05/2016
172967-ES-6	CITIGROUP INC		12/02/2016	CITICORP SECURITIES		21,187,000	20,000,000	20,432,450	20,146,305		(55,224)		(55,224)		20,091,081		1,095,919	1,095,919	1,299,861	05/15/2018
172967-FF-3	CITIGROUP INC		10/05/2016	DEUTSCHE BANK		22,391,000	20,000,000	20,367,850	20,214,511		(34,008)		(34,008)		20,180,504		2,210,496	2,210,496	1,243,715	08/09/2020
172967-HE-4	CITIGROUP INC		12/20/2016	TENDER		20,906,260	19,000,000	19,451,330	19,439,829		(8,697)		(8,697)		19,431,132		1,475,128	1,475,128	1,054,463	11/07/2043
172967-HS-3	CITIGROUP INC		07/08/2016	BANK OF AMERICA		14,579,760	13,000,000	13,063,270	13,061,051		(647)		(647)		13,060,405		1,519,355	1,519,355	472,731	05/06/2044
172967-JT-9	CITIGROUP INC		08/04/2016	VARIOUS		26,129,100	25,000,000	25,298,100	25,292,895		(12,993)		(12,993)		25,279,902		849,198	849,198	611,722	06/10/2025
172973-SE-5	CMSI 2006-1 1A13		12/27/2016	MBS PAYDOWN		285,345	285,345	267,600	251,277						251,277		34,067	34,067	12,386	02/25/2036
17310M-AG-5	CGCMT 2006-C5 AM		10/31/2016	VARIOUS		12,430,000	12,430,000	13,300,100	12,570,146		(140,146)		(140,146)		12,430,000				565,764	10/15/2049
17320Q-AA-7	CGCMT 2013-375P A		12/14/2016	KGS-ALPHA CAPITAL MARKETS LP		1,401,467	1,370,000	1,408,531	1,414,687		(14,129)		(14,129)		1,400,558		910	910	154,943	05/10/2035
17322F-AC-5	CGCMT 2014-388G B		06/16/2016	CALLED BY ISSUER at 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				52,115	06/15/2033
18055#-AG-7	CLARION LION PROPERTIES FUND HOLDINGS		12/06/2016	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				171,900	12/06/2016
184691-A#-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC		02/29/2016	SINK		3,268,542	3,268,542	3,268,542	3,268,542						3,268,542				37,991	10/15/2023
184691-B*-3	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC		02/29/2016	SINK		2,191,304	2,191,304	2,191,304	2,191,304						2,191,304				25,842	10/15/2025
184692-3#-6	CLEARBRIDGE ENERGY MLP FUND		03/01/2016	SINK		10,800,000	10,800,000	10,800,000	10,800,000						10,800,000				275,603	01/08/2023
18469P-2#-6	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND		02/29/2016	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				26,667	03/26/2020
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND		02/29/2016	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				26,667	03/28/2022
18469P-A@-9	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND		02/29/2016	SINK		1,905,732	1,905,732	1,905,732	1,905,732						1,905,732				82,760	02/07/2023
18469Q-2#-4	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND		02/29/2016	VARIOUS		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				56,768	03/26/2020
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND		02/29/2016	VARIOUS		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				48,559	03/28/2022
191216-AV-2	COCA-COLA CO/THE		04/27/2016	JEFFERIES & COMPANY, INC.		7,307,144	6,800,000	7,086,756	6,971,670		(9,452)		(9,452)		6,962,218		344,926	344,926	150,223	09/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20030N-AM-3	COMCAST CORP		11/21/2016	SUNTRUST EQUITABLE		10,165,040	8,000,000	8,393,910	8,353,842		(7,665)		(7,665)		8,346,177		1,818,863	1,818,863	616,333	03/15/2037
20030N-AX-9	COMCAST CORP		12/07/2016	BARCLAY'S		12,757,700	10,000,000	9,286,950	9,352,597		11,682		11,682		9,364,279		3,393,421	3,393,421	688,000	05/15/2038
20030N-BE-0	COMCAST CORP		12/07/2016	VARIOUS		28,525,669	26,000,000	26,681,530	26,678,772		(14,318)		(14,318)		26,664,455		1,861,215	1,861,215	1,608,021	07/15/2042
20030N-BQ-3	COMCAST CORP		03/16/2016	VARIOUS		35,275,236	34,200,000	34,392,363	34,387,618		279		279		34,387,898		887,338	887,338	796,976	08/15/2045
203233-AA-9	EQUITY COMMONWEALTH		01/08/2016	WELLS FARGO SECURITIES LLC		9,194,875	8,500,000	8,317,505	8,399,363		672		672		8,400,035		794,840	794,840	163,684	09/15/2020
205887-BS-0	CONAGRA FOODS INC		02/17/2016	TENDER		37,394,255	39,500,000	36,038,055	36,155,020		7,157		7,157		36,162,177		1,232,078	1,232,078	2,215,621	01/25/2043
20826F-AC-0	CONOCOPHILLIPS COMPANY		04/28/2016	VARIOUS		16,280,117	20,000,000	20,399,260	20,392,102		(971)		(971)		20,391,131		(4,111,014)	(4,111,014)	249,758	11/15/2044
209111-EQ-2	CONSOLIDATED EDISON CO O		09/28/2016	SCOTIA MCLEOD		12,844,400	10,000,000	9,246,050	9,330,625		11,384		11,384		9,342,009		3,502,391	3,502,391	473,417	12/01/2036
209111-ES-8	CONSOLIDATED EDISON CO O		09/30/2016	SCOTIA MCLEOD		13,719,638	10,000,000	9,944,300	9,950,037		766		766		9,950,803		3,768,835	3,768,835	716,678	08/15/2037
209115-A*-5	CONSOLIDATED EDISON		12/30/2016	SINK		57,908	57,908	57,908	57,908						57,908				3,852	06/30/2022
21036P-AP-3	CONSTELLATION BRANDS INC		10/25/2016	BANK OF AMERICA		5,568,750	5,000,000	5,063,500	5,062,972		(4,286)		(4,286)		5,058,686		510,064	510,064	213,750	12/01/2025
210795-QB-9	CONTL AIRLINES 2012-2 A		08/22/2016	VARIOUS		14,359,140	13,454,570	13,667,600	13,619,248		(14,544)		(14,544)		13,604,704		754,436	754,436	431,357	10/29/2024
21079N-AA-9	CONTL AIRLINES 2007-1		10/28/2016	SINK		3,198	3,198	3,198	3,198						3,198				143	04/19/2022
212168-AA-6	CONTINENTAL WIND		08/28/2016	SINK		851,994	851,994	851,994	851,994						851,994				25,743	02/28/2033
22025Y-AP-5	CORRECTIONS CORP OF AMER		08/19/2016	CREDIT SUISSE FIRST BOSTON		1,845,000	2,000,000	2,045,000	2,034,271		(2,722)		(2,722)		2,031,550		(186,550)	(186,550)	75,285	05/01/2023
22541S-AX-6	CSFB 2004-1 DB1		11/01/2016	MBS PAYDOWN		279,517	279,517	256,806			993		993		279,517				5,876	02/25/2034
22541S-GE-2	CSFB 2004-3 1A4		12/27/2016	MBS PAYDOWN		703,397	703,397	742,744	711,954		(8,557)		(8,557)		703,397				21,721	06/25/2034
22541S-GJ-1	CSFB 2004-3 1A8		12/27/2016	MBS PAYDOWN		590,429	590,429	611,832	595,115		(4,687)		(4,687)		590,429				18,266	06/25/2034
22545L-AG-4	CSMC 2006-C5 AM		10/31/2016	VARIOUS		6,750,000	6,750,000	7,106,484	6,962,407		(213,647)		(213,647)		6,748,760		1,240	1,240	310,405	12/15/2039
225470-EC-3	CSFB 2005-10 5A1		12/25/2016	MBS PAYDOWN		957,131	1,051,316	801,629	993,657		57,659		57,659		1,051,316		(94,185)	(94,185)	5,803	11/25/2035
22959#-AA-9	CSOLAR IV SOUTH, LLC		09/30/2016	SINK		462,714	462,714	462,685	462,685						462,685		29	29	14,467	09/30/2038
231021-AQ-9	CUMMINS INC		12/14/2016	VARIOUS		40,324,730	37,000,000	38,604,930	38,567,464		(17,587)		(17,587)		38,549,877		1,774,853	1,774,853	1,177,448	10/01/2043
23157#-AF-6	CURTISS WRIGHT CORPORATION		03/08/2016	STONECASTLE SECURITIES LLC		20,766,900	21,000,000	21,000,000	21,000,000						21,000,000		(233,100)	(233,100)	472,675	02/26/2023
233046-AD-3	DNKN 2015-1A A2II		11/25/2016	MBS PAYDOWN		100,000	100,000	100,000	100,000						100,000				2,488	02/20/2045
233331-AJ-6	DTE ENERGY CO		04/01/2016	KEY BANK		3,729,810	3,000,000	3,019,140	3,014,648		163		163		3,014,812		714,998	714,998	90,844	04/15/2033
233331-AS-6	DTE ENERGY CO		04/06/2016	SCOTIA MCLEOD		5,183,350	5,000,000	4,995,700	4,996,266		56		56		4,996,322		187,028	187,028	63,194	06/01/2024
235851-AR-3	DANAHER CORP		06/17/2016	VARIOUS		8,120,720	7,000,000	7,127,190	7,126,300		(1,060)		(1,060)		7,125,240		995,480	995,480	234,792	09/15/2045
24617#-AA-9	DELAWARE NORTH COMPANIES, INC - BOSTON		11/06/2016	SINK		549,727	549,727	549,727	549,727						549,727				15,799	11/06/2034
249908-AA-2	DEPOMED INC C.S.N		10/31/2016	VARIOUS		9,505,778	7,000,000	7,179,230	7,134,220		(29,620)		(29,620)		7,104,599		2,401,178	2,401,178	203,559	09/01/2021
25150U-AA-6	DBALT 2007-OA2 A1		12/27/2016	MBS PAYDOWN		1,057,064	1,057,064	930,501	1,049,239		7,825		7,825		1,057,064				5,215	04/25/2047
25150V-BA-3	DBALT 2007-AR3 2A2B		12/25/2016	MBS PAYDOWN		3,992,447	4,173,883	3,485,210	3,863,158		87,789		87,789		4,173,883		(181,436)	(181,436)	15,201	06/25/2037
25179M-AN-3	DEVON ENERGY CORPORATION		06/07/2016	J.P. MORGAN		4,266,850	5,000,000	4,591,900	4,605,461		3,205		3,205		4,608,666		(341,816)	(341,816)	135,243	05/15/2042
25271C-AN-2	DIAMOND OFFSHORE DRILL		07/18/2016	GOLDMAN SACHS		11,445,000	15,000,000	13,569,250	13,573,206		9,557		9,557		13,582,764		(2,137,764)	(2,137,764)	528,125	11/01/2043
25389J-AK-2	DIGITAL REALTY TRUST LP		07/27/2016	BANK OF AMERICA		25,721,500	25,000,000	24,714,740	24,794,463		15,825		15,825		24,810,288		911,212	911,212	755,208	10/01/2022
25389M-AD-1	DIGITALGLOBE INC		12/22/2016	VARIOUS		4,061,840	4,000,000	4,005,000	4,002,602		(883)		(883)		4,001,719		60,121	60,121	292,422	02/01/2021
25459H-AT-2	DIRECTV HOLDINGS/FING		01/19/2016	WELLS FARGO SECURITIES LLC		5,456,950	5,000,000	5,204,550	5,099,951		(1,211)		(1,211)		5,098,739		358,211	358,211	91,722	03/15/2020
25466A-AD-3	DISCOVER BANK		10/11/2016	CITICORP SECURITIES		3,203,730	3,000,000	2,975,880	2,981,552		375		375		2,981,927		221,803	221,803	86,100	08/08/2023
25470D-AJ-8	DISCOVERY COMMUNICATIONS		03/31/2016	VARIOUS		1,750,660	2,000,000	1,930,260	1,932,554		443		443		1,932,996		(182,336)	(182,336)	49,833	04/01/2043
256882-AD-3	DPL INC		09/13/2016	GOLDMAN SACHS		5,994,625	5,950,000	6,343,875	6,278,672		(35,882)		(35,882)		6,242,790		(248,165)	(248,165)	396,625	10/15/2021
25755T-AC-4	DPABS 2012-1A A2		10/26/2016	MBS PAYDOWN		292,500	292,500	292,500	292,500						292,500				7,219	01/25/2042
260003-AC-2	DOVER CORP		09/29/2016	BARCLAY'S		2,622,120	2,000,000	1,800,853	1,833,888		6,193		6,193		1,840,082		782,038	782,038	111,942	06/01/2028
260543-CE-1	DOW CHEMICAL CO/THE		12/06/2016	DEUTSCHE BANK		1,584,630	1,500,000	1,489,860	1,490,239		208		208		1,490,447		94,183	94,183	84,000	11/15/2041
260543-CG-6	DOW CHEMICAL CO/THE		11/22/2016	RBC CAPITAL MARKETS		4,790,200	5,000,000	4,521,650	4,540,523		7,772		7,772		4,548,295		241,905	241,905	226,649	11/15/2042
260543-CH-4	DOW CHEMICAL CO/THE		01/21/2016	GOLDMAN SACHS		4,782,600	5,000,000	4,920,050	4,932,848		577		577		4,933,426		(150,826)	(150,826)	29,583	11/15/2022
260543-CL-5	DOW CHEMICAL CO/THE		09/26/2016	MARKET AXESS		1,836,378	1,730,000	1,638,362	1,638,555		1,213		1,213		1,639,768		196,609	196,609	79,568	10/01/2044
26441C-AS-4	DUKE ENERGY CORP		12/28/2016	JEFFERIES & COMPANY, INC.		4,623,350	5,000,000	4,881,450			1,656		1,656		4,883,106		(259,756)	(259,756)	50,792	09/01/2026
26441Y-AW-7	DUKE REALTY LP		08/19/2016	WELLS FARGO SECURITIES LLC		8,013,750	7,500,000	7,564,450	7,546,098		(4,155)		(4,155)		7,541,943		471,807	471,807	249,453	10/15/2022
267475-AB-7	DYCOM INDUSTRIES INC. C.B.		10/19/2016	GOLDMAN SACHS		9,546,542	8,600,000	8,703,535	8,698,528		(13,822)		(13,822)		8,684,706		861,836	861,836	71,129	09/15/2021
277432-AP-5	EASTMAN CHEMICAL CO		08/11/2016	MORGAN STANLEY		8,411,010	8,000,000	7,641,740	7,648,333		3,424		3,424		7,651,757		759,253	759,253	301,346	10/15/2044
27875T-AA-9	ECHO GLOBAL LOGISTICS INC C.S.N.		09/21/2016	JEFFERIES & COMPANY, INC.		6,630,869	7,000,000	7,186,597	7,163,124		(26,789)		(26,789)		7,136,335		(505,466)	(505,466)	157,986	05/01/2020
283677-AW-2	EL PASO ELECTRIC CO		04/12/2016	KEY BANK		3,592,500	3,000,000	3,018,288	3,015,486		(64)		(64)		3,015,422		577,078	577,078	74,500	05/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29089Q-AB-1	EMERGENT BIOSOLUTIONS INC C.S.N.		09/21/2016	VARIOUS		8,044,208	7,000,000	7,163,141	7,058,839		(39,736)		(39,736)		7,019,103		1,025,105	1,025,105	235,060	01/15/2021
292480-AH-3	ENABLE MIDSTREAM PARTNER		10/11/2016	VARIOUS		9,294,220	10,000,000	9,994,340	9,994,550		358		358		9,994,908		(700,688)	(700,688)	341,272	05/15/2024
29250R-AT-3	ENBRIDGE ENERGY PARTNERS		07/07/2016	MORGAN STANLEY		5,677,855	5,650,000	5,962,820	5,952,310		(3,406)		(3,406)		5,948,904		(271,049)	(271,049)	256,369	09/15/2040
29250R-AW-6	ENBRIDGE ENERGY PARTNERS		08/09/2016	US BANCORP INC		5,553,850	5,000,000	5,120,650	5,118,400		(5,759)		(5,759)		5,112,642		441,208	441,208	249,688	10/15/2025
29252R-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC		02/22/2016	SINK		408,600	408,600	408,600	408,600						408,600					06/30/2040
292554-AH-5	ENCORE CAPITAL GROUP INC. C.S.N.		07/20/2016	VARIOUS		4,721,614	7,000,000	7,145,090	7,109,983		(11,307)		(11,307)		7,098,677		(2,377,063)	(2,377,063)	172,949	03/15/2021
29273R-AE-9	ENERGY TRANSFER PARTNERS		11/14/2016	SCOTIA MCLEOD		10,108,200	10,000,000	10,317,810	10,057,808		(46,786)		(46,786)		10,011,022		97,178	97,178	769,028	02/15/2017
29273R-AP-4	ENERGY TRANSFER PARTNERS		12/06/2016	JEFFERIES & COMPANY, INC.		4,980,950	5,000,000	5,507,850	5,482,785		(8,819)		(8,819)		5,473,966		(493,016)	(493,016)	309,222	06/01/2041
29273R-AS-8	ENERGY TRANSFER PARTNERS		04/28/2016	FTN FINANCIAL SECURITIES CORP		4,566,050	5,000,000	4,774,550	4,814,119		7,590		7,590		4,821,709		(255,659)	(255,659)	136,000	02/01/2023
29273R-AZ-2	ENERGY TRANSFER PARTNERS		07/14/2016	US BANCORP INC		5,286,400	5,000,000	5,355,150	5,347,805		(3,118)		(3,118)		5,344,686		(58,286)	(58,286)	238,000	10/01/2043
29273R-BD-0	ENERGY TRANSFER PARTNERS		09/19/2016	BARCLAY'S		4,899,050	5,000,000	5,115,450	5,108,177		(7,283)		(7,283)		5,100,893		(201,843)	(201,843)	206,438	03/15/2025
29273R-BF-5	ENERGY TRANSFER PARTNERS		07/13/2016	GOLDMAN SACHS		3,911,800	4,000,000	3,990,880	3,990,689		108		108		3,990,796		(78,996)	(78,996)	173,383	03/15/2045
29364D-AL-4	ENTERGY ARKANSAS INC		02/09/2016	CALLED BY ISSUER at 100.000		7,000,000	7,000,000	6,998,110	6,998,611		277		277		6,998,889		1,111	1,111	206,904	02/01/2025
29379V-AP-8	ENTERPRISE PRODUCTS OPER		07/12/2016	SOCIETE GENERALE		10,427,525	9,250,000	9,624,683	9,498,086		(27,402)		(27,402)		9,470,684		956,841	956,841	419,539	09/01/2020
29379V-AV-5	ENTERPRISE PRODUCTS OPER		07/22/2016	VARIOUS		11,787,070	10,000,000	10,587,500	10,567,417		(5,302)		(5,302)		10,562,115		1,224,955	1,224,955	514,900	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPER		06/20/2016	BARCLAY'S		5,144,050	5,000,000	5,303,950	5,285,313		(2,830)		(2,830)		5,282,483		(138,433)	(138,433)	207,472	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPER		03/31/2016	MORGAN STANLEY		2,671,740	3,000,000	2,989,440	2,990,023		38		38		2,990,061		(318,321)	(318,321)	85,292	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPER		09/06/2016	RBC CAPITAL MARKETS		6,375,060	6,000,000	6,050,160	6,048,959		(241)		(241)		6,048,718		326,342	326,342	286,150	03/15/2044
29379V-BF-9	ENTERPRISE PRODUCTS OPER		08/09/2016	VARIOUS		20,213,400	20,000,000	20,091,580	20,089,106		(562)		(562)		20,088,544		124,856	124,856	749,375	10/15/2054
29481#-AC-7	ERGON INC		05/27/2016	SINK		2,493,600	2,493,600	2,493,600	2,493,600						2,493,600				68,574	05/20/2018
29736R-AG-5	ESTEE LAUDER CO INC		07/01/2016	JEFFERIES & COMPANY, INC.		1,157,990	1,000,000	972,770	973,010		223		223		973,233		184,757	184,757	24,306	06/15/2045
298736-AH-2	EURONET WORLDWIDE INC C.S.B.		11/15/2016	VARIOUS		10,676,851	8,700,000	8,833,266	8,807,920		(19,230)		(19,230)		8,788,690		1,888,161	1,888,161	143,517	10/01/2044
302491-AQ-8	FMC CORP		12/02/2016	KEY BANK		1,294,608	1,200,000	1,261,968	1,229,181		(6,421)		(6,421)		1,222,761		71,847	71,847	61,013	12/15/2019
302491-AR-6	FMC CORP		12/02/2016	KEY BANK		4,070,400	4,000,000	3,983,000	3,989,194		1,423		1,423		3,990,617		79,783	79,783	213,300	02/01/2022
30256Y-AA-1	FPL ENERGY MARCUS HOOK L		12/02/2016	VARIOUS		30,284,732	27,800,625	29,055,997	28,813,838		(375,248)		(375,248)		28,438,591		1,846,141	1,846,141	2,891,538	07/10/2018
30571#-AA-0	FAIRVIEW HEALTH SERVICES		11/25/2016	SINK		134,704	134,704	134,704	134,704						134,704				5,604	11/15/2043
30605X-AA-1	FWAY 2012-1A A2		12/27/2016	MBS PAYDOWN		231,325	231,325	231,325	231,325						231,325				5,278	10/15/2042
316773-CP-3	FIFTH THIRD BANCORP		12/02/2016	BB&T CAPITAL MARKETS		2,065,980	2,000,000	1,994,600	1,995,656		384		384		1,996,040		69,940	69,940	119,683	01/16/2024
31953*-AJ-1	UNION PACIFIC RAILROAD		07/29/2016	SINK		552,381	552,381	552,381	552,381						552,381				22,661	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD		07/29/2016	SINK		514,285	514,285	514,285	514,285						514,285				21,099	11/15/2022
31953*-AL-6	BNSF RAILWAY COMPANY (LESSEE)		11/25/2016	SINK		269,116	269,116	269,116	269,116						269,116				12,651	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY (LESSEE)		11/25/2016	SINK		22,686	22,686	22,686	22,686						22,686				1,014	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY (LESSEE)		11/25/2016	SINK		147,526	147,526	147,526	147,526						147,526				6,621	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY (LESSEE)		11/25/2016	SINK		60,954	60,954	60,954	60,954						60,954				2,777	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY (LESSEE)		11/25/2016	SINK		83,912	83,912	83,912	83,912						83,912				3,853	10/15/2027
31953*-AR-3	BNSF RAILWAY COMPANY (LESSEE)		11/25/2016	SINK		68,993	68,993	68,993	68,993						68,993				3,054	12/13/2027
319963-AZ-7	FIRST DATA CORPORATION		01/15/2016	CALLED BY ISSUER at 104.375		3,131,250	3,000,000	3,196,050	3,114,074		(1,140)		(1,140)		3,112,934		18,316	18,316	131,250	01/15/2022
345370-CQ-1	FORD MOTOR COMPANY		11/07/2016	MORGAN STANLEY		5,007,900	5,000,000	4,487,600	4,505,143		6,867		6,867		4,512,010		495,890	495,890	313,368	01/15/2043
345397-VU-4	FORD MOTOR CREDIT CO LLC		10/03/2016	VARIOUS		17,143,450	15,000,000	16,948,200	16,274,368		(155,480)		(155,480)		16,118,889		1,024,561	1,024,561	1,028,125	08/02/2021
350910-AN-5	FTST 2006-4TS A		12/11/2016	MBS PAYDOWN		16,777	16,777	16,861	16,785		(8)		(8)		16,777				906	12/13/2028
354613-AJ-0	FRANKLIN RESOURCES INC		08/08/2016	WELLS FARGO SECURITIES LLC		6,261,780	6,000,000	5,985,000	5,989,299		934		934		5,990,234		271,547	271,547	152,133	09/15/2022
35687M-AZ-0	FREESCALE SEMICONDUCTOR		09/12/2016	CALLED BY ISSUER at 105.350		2,106,992	2,000,000	2,017,500	2,011,875		(2,008)		(2,008)		2,009,868		97,124	97,124	99,000	01/15/2022
35906A-AP-3	FRONTIER COMMUNICATIONS		05/12/2016	SUNTRUST EQUITABLE		2,511,000	2,700,000	2,705,125	2,704,008		(222)		(222)		2,703,786		(192,786)	(192,786)	113,438	09/15/2021
359694-D*-4	H. B. FULLER COMPANY		12/16/2016	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				102,600	12/16/2016
36159R-AE-3	GEO GROUP INC/THE		04/18/2016	TENDER		4,147,120	4,000,000	4,030,000	4,013,176		(1,267)		(1,267)		4,011,909		135,211	135,211	178,875	02/15/2021
36192H-AA-2	GSMS 2012-ALOH A		11/07/2016	BANK OF AMERICA		10,753,516	10,000,000	10,164,126	10,143,227		(50,182)		(50,182)		10,093,046		660,470	660,470	643,619	04/10/2034
36228F-YY-6	GSR 2003-13 1A1		12/27/2016	MBS PAYDOWN		144,081	144,081	146,628	144,081						144,081				1,920	10/25/2033
362320-BA-0	GTE CORP		04/14/2016	VARIOUS		4,305,045	3,500,000	3,216,450	3,305,833		3,223		3,223		3,309,056		995,989	995,989	194,811	04/15/2028
362341-RT-8	GSR 2005-AR6 1A1		12/26/2016	MBS PAYDOWN		1,713,306	1,713,306	1,739,094	1,633,463		(47,930)		(47,930)		1,713,306				132,860	09/25/2035
362341-RX-9	GSR 2005-AR6 2A1		12/27/2016	MBS PAYDOWN		633,593	633,593	643,493	639,475		(5,882)		(5,882)		633,593				71,996	09/25/2035
36242D-5W-9	GSR 2005-5F 2A2		12/01/2016	MBS PAYDOWN		285,333	285,333	284,620	285,071		262		262		285,333				11,392	06/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36242D-7X-5	GSR 2005-5F B1		12/26/2016	MBS PAYDOWN		94,081	94,081	90,961			88		88		94,081				1,884	06/25/2035
36242D-ET-6	GSR 2004-10F 2A4		12/01/2016	MBS PAYDOWN		314,370	314,370	322,561	316,534		(2,164)		(2,164)		314,370				8,763	08/25/2019
36242D-EY-5	GSR 2004-10F 6A1		12/01/2016	MBS PAYDOWN		365,886	365,886	378,381	370,235		(4,349)		(4,349)		365,886				7,671	09/25/2034
36242D-0Y-2	GSR 2004-15F 2A2		12/01/2016	MBS PAYDOWN		90,287	90,287	89,102	89,965		322		322		90,287				4,231	12/25/2034
36242D-RF-2	GSR 2004-15F 5A1		12/01/2016	MBS PAYDOWN		650,579	650,579	741,638	727,195		(76,616)		(76,616)		650,579				20,084	01/25/2020
36248F-AG-7	GSMS 2011-GC3 A4		12/01/2016	MBS PAYDOWN		173,790	173,790	196,465	175,427		(1,636)		(1,636)		173,790				5,059	03/10/2044
36250P-AD-7	GSMS 2015-GC32 A4		06/28/2016	VARIOUS		4,418,125	4,000,000	4,119,707	4,115,314		(5,368)		(5,368)		4,109,946		308,179	308,179	87,827	07/10/2048
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH TRUST		07/29/2016	SINK		353,396	353,396	353,396	353,396						353,396				22,002	01/02/2024
369622-SM-8	GENERAL ELECTRIC CO		08/04/2016	BARCLAY'S		9,931,844	8,590,000	9,722,677	9,513,435		(101,935)		(101,935)		9,411,500		520,344	520,344	452,741	02/11/2021
37045X-BD-7	GENERAL MOTORS FINL CO		09/27/2016	MORGAN STANLEY		10,426,100	10,000,000	9,992,800	9,992,658		917		917		9,993,574		432,526	432,526	314,500	11/24/2020
37244D-AC-3	GENON ENERGY INC		10/04/2016	CREDIT SUISSE FIRST BOSTON		1,276,000	1,600,000	1,590,750	1,591,571		2,345		2,345		1,593,916		(317,916)	(317,916)	148,622	10/15/2018
375558-AP-8	GILEAD SCIENCES INC S.C.B. (D)		04/06/2016	VARIOUS		23,309,007	5,500,000	8,164,169	5,705,486		(168,241)		(168,241)		5,537,245		17,771,762	17,771,762	39,099	05/01/2016
375558-AQ-6	GILEAD SCIENCES INC		10/05/2016	MITSUBISHI SECURITIES		11,045,600	10,000,000	9,914,200	9,949,499		7,162		7,162		9,956,661		1,088,939	1,088,939	462,500	04/01/2021
375558-BA-0	GILEAD SCIENCES INC		08/15/2016	VARIOUS		18,383,190	17,000,000	17,479,910	17,476,449		(5,559)		(5,559)		17,470,890		912,300	912,300	755,500	02/01/2045
375558-BF-9	GILEAD SCIENCES INC		08/16/2016	DEUTSCHE BANK		2,158,380	2,000,000	2,143,160			(3,817)		(3,817)		2,139,343		19,037	19,037	34,067	03/01/2026
37636#-AK-6	GIVAUDAN UNITED STATES INC SENIOR NOTES		02/26/2016	CRT CAPITAL GROUP		14,871,900	15,000,000	15,000,000	15,000,000						15,000,000		(128,100)	(128,100)	305,250	02/06/2023
38141E-A5-8	GOLDMAN SACHS GROUP INC		10/13/2016	GOLDMAN SACHS		30,990,170	28,000,000	27,763,620	27,883,027		19,093		19,093		27,902,120		3,088,050	3,088,050	1,600,406	03/15/2020
38141G-FG-4	GOLDMAN SACHS GROUP INC		11/14/2016	MORGAN STANLEY		18,084,555	17,250,000	17,265,243	17,270,848		(10,653)		(10,653)		17,260,195		824,360	824,360	1,365,649	01/18/2018
38141G-RD-8	GOLDMAN SACHS GROUP INC		11/10/2016	GOLDMAN SACHS		10,375,800	10,000,000	9,502,350	9,609,713		41,886		41,886		9,651,599		724,201	724,201	477,292	01/22/2023
38148L-AA-4	GOLDMAN SACHS GROUP INC		09/20/2016	GOLDMAN SACHS		15,272,700	15,000,000	14,963,250	14,966,298		5,499		5,499		14,971,797		300,903	300,903	357,500	04/23/2020
384802-AB-0	WW GRAINGER INC		08/17/2016	VARIOUS		40,288,300	35,000,000	35,487,140	35,482,966		(5,723)		(5,723)		35,477,242		4,811,058	4,811,058	837,583	06/15/2045
387328-A#-4	GRANITE CONSTRUCTION INC. SERIES 2007-A		12/27/2016	SINK		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				244,400	12/12/2019
39121J-A*-1	GREAT RIVER ENERGY		07/01/2016	SINK		1,674,419	1,674,419	1,674,419	1,674,419						1,674,419				48,642	07/01/2021
393222-AD-6	GREEN PLAINS RENEWABLE ENERGY		11/30/2016	VARIOUS		13,030,995	9,500,000	10,087,489	9,654,394		(154,394)		(154,394)		9,500,000		3,530,995	3,530,995	349,808	10/01/2018
39839#-AC-5	GRIFFITH LABORATORIES INT'L		01/01/2016	SINK		400,000	400,000	400,000	400,000						400,000					12/20/2020
405217-A*-1	HAIN CELESTIAL GROUP, INC., THE		05/02/2016	MATURITY		18,000,000	18,000,000	18,317,900	18,067,977		(67,977)		(67,977)		18,000,000				538,200	05/02/2016
412822-AE-8	HARLEY-DAVIDSON INC		04/12/2016	BARCLAY'S		14,670,320	14,000,000	13,985,250	13,984,877		(366)		(366)		13,984,511		685,809	685,809	461,344	07/28/2045
413875-AR-6	HARRIS CORPORATION		10/03/2016	VARIOUS		17,139,695	16,500,000	16,540,430	16,537,731		92		92		16,537,823		601,872	601,872	456,487	04/27/2025
41781#-AA-3	HARVEY STONE, LLC		12/31/2016	SINK		603,920	603,920	603,920	603,920						603,920				40,031	04/15/2026
421924-BK-6	HEALTHSOUTH CORP		02/23/2016	MARKET AXESS		1,477,500	1,500,000	1,552,813	1,543,309		(1,223)		(1,223)		1,542,086		(64,586)	(64,586)	27,552	11/01/2024
42809H-AD-9	HESS CORP		06/01/2016	JEFFERIES & COMPANY, INC.		8,384,700	10,000,000	11,461,890	11,369,828		(8,301)		(8,301)		11,361,527		(2,976,827)	(2,976,827)	368,667	02/15/2041
428236-BV-4	HP INC		10/17/2016	VARIOUS		10,943,200	10,000,000	10,378,700	10,297,196		(32,555)		(32,555)		10,264,641		678,559	678,559	362,313	12/09/2021
428302-AA-1	HEXION INC		03/14/2016	J.P. MORGAN		1,674,750	2,100,000	2,115,750	2,107,429		(541)		(541)		2,106,888		(432,138)	(432,138)	58,742	04/15/2020
432891-AD-1	HILTON WORLDWIDE FIN LLC		11/14/2016	BANK OF AMERICA		2,854,781	2,775,000	2,904,870	2,896,156		(38,906)		(38,906)		2,857,250		(2,469)	(2,469)	169,969	10/15/2021
43289U-AN-5	HILT 2013-HLT AFX		11/07/2016	VARIOUS		6,000,000	6,000,000	5,999,994	5,999,284		(350)		(350)		5,998,934		1,066	1,066	144,185	11/05/2030
437076-BF-8	HOME DEPOT INC		11/03/2016	GOLDMAN SACHS		24,391,730	22,000,000	22,651,040	22,635,069		(9,724)		(9,724)		22,625,344		1,766,386	1,766,386	1,107,456	03/15/2045
437076-BH-4	HOME DEPOT INC		07/26/2016	VARIOUS		16,678,200	15,000,000	14,962,350	14,961,122		385		385		14,961,507		1,716,694	1,716,694	459,236	04/01/2046
44217N-AC-0	HGMT 2015-HGLR A1A2		03/02/2016	J.P. MORGAN		4,944,531	5,000,000	4,903,125	4,904,484		1,604		1,604		4,906,088		38,443	38,443	28,293	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR B		03/07/2016	J.P. MORGAN		4,820,313	5,000,000	5,050,000	5,046,607		(882)		(882)		5,045,725		(225,412)	(225,412)	30,533	03/05/2037
44416*-AB-2	HUDSON TRANSMISSION MISSION PARTNERS		11/25/2016	SINK		271,851	271,851	271,858	271,858						271,858		(7)	(7)	8,550	05/23/2033
44421L-AA-0	HY 2016-10HY A		10/26/2016	KGS-ALPHA CAPITAL MARKETS LP		4,938,903	4,880,000	5,026,038			(2,503)		(2,503)		5,023,535		(84,632)	(84,632)	34,587	08/10/2038
444454-AB-8	HUGHES SATELITE SYSTEMS		03/16/2016	WELLS FARGO SECURITIES LLC		1,458,540	1,314,000	1,330,425	1,322,040		(581)		(581)		1,321,459		137,081	137,081	22,776	06/15/2019
447462-AB-8	HURON CONSULTING GROUP INC C.S.N.		10/19/2016	VARIOUS		10,026,643	10,100,000	10,703,507	10,578,138		(101,571)		(101,571)		10,476,567		(449,924)	(449,924)	130,257	10/01/2019
45071K-BM-5	IXIS 2005-HE2 M4		12/27/2016	MBS PAYDOWN		866,433	866,433	814,177	850,261		16,172		16,172		866,433				6,288	09/25/2035
45254N-KF-3	IMM 2004-7 1A1		12/27/2016	MBS PAYDOWN		901,420	901,420	859,735	857,764		43,656		43,656		901,420				5,911	11/25/2034
45660N-B9-5	RAST 2004-A2 1A8		12/27/2016	MBS PAYDOWN		274,122	274,122	150,767	256,916		17,207		17,207		274,122				7,514	05/25/2034
45660N-VH-5	RAST 2003-A11 A9		12/27/2016	MBS PAYDOWN		187,081	187,081	191,290	187,923		(842)		(842)		187,081				5,879	11/25/2033
45685E-AJ-5	VOYA FINANCIAL INC		08/11/2016	VARIOUS		17,019,280	15,000,000	15,291,440	15,282,545		(2,473)		(2,473)		15,280,072		1,739,208	1,739,208	865,608	07/15/2043
45687A-AJ-1	INGERSOLL-RAND GL HLD CO		10/03/2016	PIERPONT SECURITIES		5,523,600	5,000,000	4,990,750	4,992,349		495		495		4,992,843		530,757	530,757	171,771	06/15/2023
458118-AB-2	INTEGRATED DEVICE TECH. C.S.N.		09/06/2016	NOMURA SECURITIES INTERNATIONAL		9,098,387	9,500,000	9,880,092	9,871,695		(36,393)		(36,393)		9,835,302		(736,915)	(736,915)	69,113	11/15/2022
45840J-AC-1	INTERACTIVE DATA CORP		01/06/2016	CALLED BY ISSUER at 102.000		1,530,000	1,500,000	1,500,000	1,500,000						1,500,000		30,000	30,000	19,828	04/15/2019
459200-AR-2	IBM CORP		08/04/2016	SUSQUEHANNA		23,334,150	17,500,000	19,550,375	19,082,002		(61,783)		(61,783)		19,020,219		4,313,931	4,313,931	1,112,689	08/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
459506-B*-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		07/12/2016	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				552,600	07/12/2016
460146-CN-1	INTERNATIONAL PAPER CO		08/04/2016	BARCLAY'S		5,531,600	5,000,000	4,874,600	4,874,556		930		930		4,875,486		656,114	656,114	188,833	05/15/2046
460690-BH-2	INTERPUBLIC GROUP COS		12/21/2016	J.P. MORGAN		1,661,916	1,615,000	1,607,587	1,610,009		702		702		1,610,711		51,205	51,205	82,903	03/15/2022
460690-BK-5	INTERPUBLIC GROUP COS		04/14/2016	US BANCORP INC		7,600,267	7,450,000	7,327,237	7,358,831		3,274		3,274		7,362,105		238,161	238,161	189,354	02/15/2023
46121Y-B#-8	INTREPID POTASH INC		10/26/2016	SINK		750,000	750,000	750,000	750,000						750,000				27,216	04/16/2025
46121Y-B@-0	INTREPID POTASH INC		10/26/2016	SINK		2,350,000	2,350,000	2,357,980	2,350,661		(661)		(661)		2,350,000				76,678	04/14/2023
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		07/28/2016	UBS SECURITIES		19,740,402		19,359,200							19,359,200		381,202	381,202	53,033	
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF		12/09/2016	J.P. MORGAN		37,280,184		36,779,747	28,919,352						36,779,747		500,437	500,437	1,642,299	
464337-AJ-3	IONIS PHARMACEUTICALS INC. CB		07/20/2016	VARIOUS		7,600,520	10,000,000	9,959,301	9,965,564		3,204		3,204		9,968,768		(2,368,249)	(2,368,249)	68,551	11/15/2021
46623E-KG-3	JPMORGAN CHASE & CO		11/10/2016	J.P. MORGAN		2,983,080	3,000,000	3,015,540			(972)		(972)		3,014,568		(31,488)	(31,488)	18,743	08/15/2021
466247-HE-6	JPMMT 2004-A6 B1		12/27/2016	MBS PAYDOWN		36,620	36,620	32,500			65		65		36,620				167	12/25/2034
466247-HP-1	JPMMT 2004-S2 1A3		12/27/2016	MBS PAYDOWN		612,008	612,008	621,293	613,406		(1,398)		(1,398)		612,008				20,106	11/25/2019
466247-K7-7	JPMMT 2006-A2 5A1		12/27/2016	MBS PAYDOWN		870,556	870,556	868,861	869,746		810		810		870,556				11,915	11/25/2033
466247-LZ-4	JPMMT 2005-A1 6T1		12/27/2016	MBS PAYDOWN		448,378	448,378	423,777	431,397		16,981		16,981		448,378				34,005	02/25/2035
466247-QA-4	JPMMT 2005-A3 3A4		12/27/2016	MBS PAYDOWN		608,325	608,325	606,043	608,005		320		320		608,325				8,336	06/25/2035
466247-QY-2	JPMMT 2005-A3 11A2		12/27/2016	MBS PAYDOWN		570,941	570,941	564,631	571,913		(973)		(973)		570,941				10,908	06/25/2035
46625H-HQ-6	JPMORGAN CHASE & CO		11/10/2016	J.P. MORGAN		18,484,270	17,000,000	17,222,450	17,112,697		(21,520)		(21,520)		17,091,176		1,393,094	1,393,094	960,713	03/25/2020
46625H-HU-7	JPMORGAN CHASE & CO		08/11/2016	J.P. MORGAN		32,709,600	30,000,000	29,330,600	29,622,767		44,557		44,557		29,667,324		3,042,276	3,042,276	1,066,042	10/15/2020
46625H-JC-5	JPMORGAN CHASE & CO		10/05/2016	DEUTSCHE BANK		21,846,800	20,000,000	20,173,300	20,107,989		(13,734)		(13,734)		20,094,255		1,752,545	1,752,545	1,067,476	08/15/2021
46625H-LW-8	JPMORGAN CHASE & CO		07/15/2016	J.P. MORGAN		51,360,700	50,000,000	50,042,350	50,039,363		(5,136)		(5,136)		50,034,227		1,326,473	1,326,473	789,097	06/23/2020
466275-AA-2	JPALT 2007-S1 A1		12/27/2016	MBS PAYDOWN		1,144,010	1,144,010	1,032,469	1,124,327		19,683		19,683		1,144,010				4,748	04/25/2047
46628F-AM-3	JPMCC 2006-LDP7 AM		12/27/2016	MBS PAYDOWN		12,919,658	12,919,658	14,117,754	13,025,788		(106,130)		(106,130)		12,919,658				328,294	04/17/2045
46629Y-AC-3	JPMCC 2007-CB18 A4		12/27/2016	MBS PAYDOWN		3,305,579	3,305,579	3,776,624	3,329,358		(23,779)		(23,779)		3,305,579				52,145	06/12/2047
46630G-AS-4	JPMMT 2007-A1 5A2		12/27/2016	MBS PAYDOWN		984,285	984,285	929,427	951,816		32,469		32,469		984,285				128,352	07/25/2035
46636V-AC-0	JPMCC 2011-C5 A3		12/27/2016	MBS PAYDOWN		2,309,179	2,309,179	2,404,864	2,316,151		(6,972)		(6,972)		2,309,179				48,505	08/15/2046
46637E-AC-7	JPMCC 2011-PLSD A2		04/15/2016	CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,024,995	5,003,200		(3,131)		(3,131)		5,000,068		(68)	(68)	108,999	11/13/2028
46637T-AA-8	JPMCC 2012-WLDN A		12/27/2016	MBS PAYDOWN		115,573	115,573	122,751			(307)		(307)		115,573				1,103	05/05/2030
46641W-AU-1	JPMBB 2014-C19 A3		10/18/2016	BROWNSTONE		2,128,281	2,000,000	2,094,766	2,079,229		(11,728)		(11,728)		2,067,501		60,780	60,780	65,234	04/15/2047
466488-AP-4	HUBER (J.M.) CORPORATION		03/10/2016	SINK		1,677,000	1,677,000	1,677,000	1,677,000						1,677,000				48,214	02/01/2018
47032@-AF-8	JAMES CAMPBELL COMPANY LLC		04/14/2016	CRT CAPITAL GROUP		7,321,720	7,000,000	7,000,000	7,000,000						7,000,000		321,720	321,720	99,349	09/30/2024
471109-AM-0	JARDEN CORP. C.S.N.		05/13/2016	CONVERSION		12,080,765	9,000,000	9,009,331	9,007,717		(329)		(329)		9,007,388		3,073,377	3,073,377	50,625	03/15/2034
471109-AN-8	JARDEN CORP		03/22/2016	BARCLAY'S		524,375	500,000	500,000	500,000						500,000		24,375	24,375	10,278	11/15/2023
472319-AL-6	JEFFERIES GROUP LLC		12/05/2016	HILLTOP SECURITIES		1,296,135	1,250,000	1,242,700	1,244,266		605		605		1,244,871		51,264	51,264	88,477	01/20/2023
478165-AH-6	JOHNSON (S.C.) & SON INC		10/05/2016	VARIOUS		22,347,200	20,000,000	20,483,850	20,481,403		(2,907)		(2,907)		20,478,496		1,868,704	1,868,704	595,069	10/15/2046
478373-AE-3	JOHNSON CONTROLS INC		12/28/2016	EXCHANGE		28,100,000	28,100,000	28,254,973	28,255,080		(972)		(972)		28,254,108		(154,108)	(154,108)	1,419,050	07/02/2064
48123V-AC-6	J2 GLOBAL INC C.S.N.		10/21/2016	VARIOUS		10,782,348	9,500,000	9,603,208	9,584,308		(11,922)		(11,922)		9,572,386		1,209,962	1,209,962	265,101	06/15/2029
483548-AD-5	KAMAN CORP C.S.N.		10/24/2016	BCP SECURITIES		16,433,548	12,500,000	15,293,584	13,726,665		(526,184)		(526,184)		13,200,481		3,233,067	3,233,067	365,425	11/15/2017
49238#-AA-5	KERR-MCGEE/BOOMVANG PLATFORM		01/30/2016	SINK		138,720	138,720	138,720	138,720						138,720				5,112	01/30/2019
49238#-AB-3	KERR-MCGEE/BOOMVANG PLATFORM		01/30/2016	SINK		139,359	139,359	139,359	139,359						139,359				5,135	01/30/2019
49239@-AA-6	KERR-MCGEE/GUNNISON		02/29/2016	VARIOUS		531,579	531,579	531,579	531,579						531,579				33,298	01/30/2020
49326E-ED-1	KEYCORP		08/04/2016	SUSQUEHANNA		7,935,340	7,000,000	6,993,490	6,995,629		528		528		6,996,157		939,183	939,183	312,375	03/24/2021
494550-AQ-9	KINDER MORGAN ENER PART		10/06/2016	FTN FINANCIAL SECURITIES CORP		5,966,750	5,000,000	5,199,351	5,170,019		(4,097)		(4,097)		5,165,923		800,827	800,827	422,792	08/15/2033
494550-AY-2	KINDER MORGAN ENER PART		11/14/2016	JEFFERIES & COMPANY, INC.		1,360,567	1,300,000	1,280,240	1,294,561		2,084		2,084		1,296,645		63,922	63,922	97,117	02/15/2018
49456B-AF-8	KINDER MORGAN INC/DELAWA		07/21/2016	CITICORP SECURITIES		5,259,800	5,000,000	4,575,000	4,581,649		19,620		19,620		4,601,269		658,531	658,531	140,347	06/01/2025
50077L-AH-9	KRAFT HEINZ FOODS CO		01/19/2016	US BANCORP INC		5,021,500	5,000,000	4,988,650	4,989,705		79		79		4,989,785		31,716	31,716	77,778	07/02/2020
501044-CT-6	KROGER CO		01/08/2016	STIFEL NICOLAUS & COMPANY INC		16,028,650	15,000,000	14,559,450	14,574,155		474		474		14,574,629		1,454,021	1,454,021	347,625	08/01/2043
501044-CX-7	KROGER CO		10/06/2016	J.P. MORGAN		10,520,200	10,000,000	10,158,700	10,129,194		(19,307)		(19,307)		10,109,888		410,312	410,312	409,750	01/15/2021
501673-AA-5	LAAF 1 A		12/27/2016	MBS PAYDOWN		1,071,190	1,071,190	1,071,190	1,071,190						1,071,190				82,010	12/15/2026
50179A-AG-2	LBUBS 2007-C1 AM		11/14/2016	WELLS FARGO SECURITIES LLC		11,258,606	11,210,000	12,516,407	11,592,676		(328,523)		(328,523)		11,264,153		(5,547)	(5,547)	570,738	02/15/2040
502413-BD-8	L-3 COMMUNICATIONS CORP		09/08/2016	STIFEL NICOLAUS & COMPANY INC		1,096,927	1,026,000	969,970	971,451		3,745		3,745		975,196		121,731	121,731	32,084	05/28/2024
50540R-AG-7	LABORATORY CORP. C.S.N. LYON		10/19/2016	CONVERSION		15,118,271	8,200,000	7,708,866	7,360,446		148,193		148,193		7,508,639		7,609,633	7,609,633	31,373	09/11/2021
512807-AJ-7	LAM RESEARCH CORP. C.S.D.		04/15/2016	VARIOUS		19,181,844	14,500,000	15,896,580	14,696,339		(159,321)		(159,321)		14,537,018		4,644,826	4,644,826	31,047	05/15/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52108M-FU-2	LBUBS 2006-C3 AM		04/01/2016	VARIOUS		5,000,000	5,000,000	5,330,859	5,012,071		(12,071)		(12,071)		5,000,000				74,720	03/15/2039
52520M-BY-8	LMT 2005-2 3A1		12/27/2016	MBS PAYDOWN		124,991	124,991	89,369			1,478		1,478		124,991				184	12/25/2035
526057-BE-3	LENNAR CORP 144A		05/04/2016	VARIOUS		9,821,112	4,800,000	4,923,462	4,800,000						4,800,000		5,021,112	5,021,112	51,406	12/15/2020
526057-BT-0	LENNAR CORP		02/26/2016	MARKET AXESS		2,777,827	2,700,000	2,700,000	2,700,000						2,700,000		77,827	77,827	25,988	06/15/2019
531229-AB-8	LIBERTY MEDIA CORP C.S.N.		08/15/2016	BARCLAYS CAPITAL		7,231,057	7,000,000	7,246,381	7,194,337		(15,012)		(15,012)		7,179,325		51,732	51,732	79,521	10/15/2023
534187-AR-0	LINCOLN NATIONAL CORP		04/12/2016	DEUTSCHE BANK		8,960,880	8,000,000	7,966,320	7,970,659		997		997		7,971,656		989,224	989,224	255,567	04/07/2036
534187-BC-2	LINCOLN NATIONAL CORP		12/05/2016	WELLS FARGO SECURITIES LLC		7,439,320	7,000,000	7,180,950	7,136,096		(18,583)		(18,583)		7,117,512		321,808	321,808	361,783	03/15/2022
534187-BE-8	LINCOLN NATIONAL CORP		09/20/2016	VARIOUS		8,408,278	8,750,000	8,682,800	6,989,345		2,605		2,605		8,685,950		(277,673)	(277,673)	129,301	03/09/2025
536022-AJ-5	LINN ENERGY LLC/FIN CORP		03/17/2016	J.P. MORGAN		617,625	6,100,000	6,146,019	1,006,500						1,006,500		(388,875)	(388,875)		11/01/2019
538034-AF-6	LIVE NATION ENTERTAINMEN		11/14/2016	ROBERT W. BAIRD & CO, INC		1,450,820	1,400,000	1,400,000	1,400,000						1,400,000		50,820	50,820	118,144	09/01/2020
55265K-R4-3	MASTR 2003-9 5A2		12/27/2016	MBS PAYDOWN		328,848	328,848	342,207	332,042		(3,194)		(3,194)		328,848				7,760	10/25/2018
55265K-XJ-3	MASTR 2003-5 2A1		12/27/2016	MBS PAYDOWN		341,403	341,403	348,736	342,545		(1,142)		(1,142)		341,403				10,549	06/25/2018
55280M-AA-4	MAS GEORGIA LFG, LLC		12/01/2016	SINK		260,637	260,637	260,637	260,637						260,637				19,548	12/01/2035
552848-AE-3	MGIC INVESTMENT CORP. C.S.B.		08/02/2016	DIRECT(1)		8,467,790	6,900,000	7,881,369	7,244,953		(165,297)		(165,297)		7,079,656		1,388,135	1,388,135	116,533	04/01/2020
55616X-AG-2	MACYS RETAIL HLDGS INC		09/23/2016	MORGAN STANLEY		4,688,520	5,000,000	5,256,325	5,240,293		(3,476)		(3,476)		5,236,817		(548,297)	(548,297)	295,115	01/15/2042
55616X-AJ-6	MACYS RETAIL HLDGS INC		10/12/2016	BANK OF AMERICA		4,181,800	5,000,000	4,642,450	4,657,936		4,998		4,998		4,662,933		(481,133)	(481,133)	252,028	02/15/2043
559080-AF-3	MAGELLAN MIDSTREAM PARTN		10/06/2016	FTN FINANCIAL SECURITIES CORP		4,880,300	5,000,000	4,966,900	4,968,733		429		429		4,969,162		(88,862)	(88,862)	181,417	12/01/2042
565849-AE-6	MARATHON OIL CORP		06/01/2016	VARIOUS		18,495,000	22,000,000	21,007,870	21,086,332		(7,126)		(7,126)		21,079,207		(2,584,207)	(2,584,207)	784,117	10/01/2037
56633#-AK-9	MARCUS CORPORATION, THE		04/17/2016	SINK		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,500	04/17/2020
570254-AA-0	NEIMAN MARCUS GROUP LTD		11/14/2016	STIFEL NICOLAUS & COMPANY INC		3,301,145	4,250,000	4,315,000	4,293,953		(9,076)		(9,076)		4,284,877		(983,732)	(983,732)	370,222	10/15/2021
571748-AX-0	MARSH & MCLENNAN COS INC		04/27/2016	BARCLAY'S		10,128,500	10,000,000	9,961,700	9,965,375		1,116		1,116		9,966,491		162,009	162,009	225,556	03/10/2025
571903-AK-9	MARRIOTT INTERNATIONAL		08/18/2016	J.P. MORGAN		3,143,400	3,000,000	2,978,700	2,984,881		1,358		1,358		2,986,239		157,161	157,161	91,542	09/15/2022
573284-AA-4	MARTIN MARIETTA MATERIAL		04/14/2016	MILLENIUM ADVISORS		1,198,720	1,000,000	1,046,960	1,036,072		(814)		(814)		1,035,259		163,461	163,461	26,833	12/01/2025
573334-AD-1	MRT MID PART/MRT MID FIN		07/19/2016	MARKET AXESS		95,800	100,000	100,000	100,000						100,000		(4,200)	(4,200)	6,787	02/15/2021
575767-AJ-7	MASS MUTUAL LIFE INS CO		06/23/2016	JEFFERIES & COMPANY, INC.		11,511,300	10,000,000	10,326,500	10,314,329		(2,893)		(2,893)		10,311,436		1,199,864	1,199,864	309,063	12/01/2041
576433-UE-4	MARM 2004-13 2A1		12/27/2016	MBS PAYDOWN		1,811,730	1,811,730	1,798,932	1,808,629		3,101		3,101		1,811,730				37,204	04/21/2034
576433-UF-1	MARM 2004-13 3A1		12/27/2016	MBS PAYDOWN		750,072	750,072	772,575	752,842		(2,770)		(2,770)		750,072				9,614	11/21/2034
57643M-KK-9	MASTR 2005-1 2A8		12/27/2016	MBS PAYDOWN		1,032,382	1,032,382	1,037,705	1,032,700		(319)		(319)		1,032,382				32,327	05/25/2035
58013M-EX-8	MCDONALDS CORP,,2.750000,12/9/2020,0,0.0		01/19/2016	BARCLAY'S		3,017,040	3,000,000	2,994,450	2,994,483		39		39		2,994,522		22,518	22,518	9,854	12/09/2020
580645-AL-3	MCGRAW HILL FINANCIAL IN		01/04/2016	EXCHANGE		9,981,388	10,000,000	9,981,330	9,981,388		32		32		9,981,420		(32)	(32)		02/15/2026
581557-BC-8	MCKESSON CORP		12/02/2016	BARCLAY'S		1,217,376	1,200,000	1,229,016			(462)		(462)		1,228,554		(11,178)	(11,178)	42,645	03/15/2044
581557-BE-4	MCKESSON CORP		05/26/2016	BARCLAY'S		5,308,000	5,000,000	5,340,550	5,309,992		(14,525)		(14,525)		5,295,467		12,533	12,533	134,969	03/15/2024
582839-AE-6	MEAD JOHNSON NUTRITION C		08/31/2016	VARIOUS		9,273,115	8,500,000	8,533,846	8,515,156		(740)		(740)		8,514,416		758,699	758,699	247,586	11/01/2019
584688-AE-5	MEDICINES COMPANY C.S.N.		09/19/2016	VARIOUS		11,090,516	8,600,000	8,738,495	8,720,593		(13,657)		(13,657)		8,706,936		2,383,580	2,383,580	253,347	01/15/2022
585055-BS-4	MEDTRONIC INC		03/03/2016	BARCLAY'S		10,430,300	10,000,000	9,904,200	9,910,240		1,851		1,851		9,912,091		518,209	518,209	168,194	03/15/2025
585055-BU-9	MEDTRONIC INC		11/17/2016	VARIOUS		25,113,250	23,000,000	22,938,360	22,937,655		1,014		1,014		22,938,668		2,174,582	2,174,582	1,241,556	03/15/2045
58526#-BD-0	MEIJER, INC SERIES C 1		01/01/2016	MATURITY		367,819	367,819	387,402	367,819						367,819				14,768	01/01/2016
58526#-BH-1	MEIJER, INC SERIES C 2		01/01/2016	MATURITY		321,838	321,838	338,973	321,838						321,838				12,922	01/01/2016
58526#-BM-0	MEIJER, INC SERIES C 3		01/01/2016	MATURITY		294,471	294,471	310,149	294,471						294,471				11,823	01/01/2016
587200-AK-2	MENTOR GRAPHICS CORP C.S.D.		10/13/2016	VARIOUS		13,411,901	9,800,000	10,402,907	9,939,278		(35,716)		(35,716)		9,903,562		3,508,340	3,508,340	410,128	04/01/2031
59001A-AN-2	MERITAGE HOMES CORP		08/17/2016	MARKET AXESS		1,845,223	1,691,000	1,649,858	1,669,365		2,306		2,306		1,671,671		173,552	173,552	89,570	04/15/2020
59020U-SH-9	MLMI 2005-A2 A1		12/27/2016	MBS PAYDOWN		2,798,178	2,798,178	2,768,603	2,792,909		5,269		5,269		2,798,178				32,006	02/25/2035
59023B-AG-9	MLMT 2006-C1 AM		05/12/2016	VARIOUS		19,473,000	19,473,000	19,902,132	19,456,696		16,304		16,304		19,473,000				415,441	05/12/2039
590488-AA-6	MESA AIRLINES INC		07/29/2016	SINK		123,972	123,972	123,972	123,972						123,972				3,451	01/15/2028
59156R-AM-0	METLIFE INC		07/20/2016	WELLS FARGO SECURITIES LLC		11,500,580	9,525,000	8,246,750	8,385,160		13,918		13,918		8,399,078		3,101,502	3,101,502	331,788	06/15/2035
59156R-AX-6	METLIFE INC		10/13/2016	VARIOUS		11,206,750	10,000,000	10,424,450	10,255,400		(32,692)		(32,692)		10,222,708		984,042	984,042	527,118	02/08/2021
59156R-BN-7	METLIFE INC		06/27/2016	CITICORP SECURITIES		9,793,300	10,000,000	9,899,310	9,900,086		869		869		9,900,955		(107,655)	(107,655)	336,375	03/01/2045
59217G-BS-7	MET LIFE GLOB FUNDING I		12/29/2016	HSBC SECURITIES, INC.		1,986,260	2,000,000	1,999,060			130		130		1,999,190		(12,930)	(12,930)	8,175	09/14/2018
594918-BE-3	MICROSOFT CORP		07/26/2016	VARIOUS		23,907,560	25,000,000	22,511,450	22,523,415		9,101		9,101		22,532,517		1,375,043	1,375,043	748,889	02/12/2055
594918-BM-5	MICROSOFT CORP		02/05/2016	CITICORP SECURITIES		10,161,950	10,000,000	9,962,700	9,962,140		(56)		(56)		9,962,084		199,866	199,866	123,368	11/03/2055
595017-AD-6	MICROCHIP TECHNOLOGY INC C.S.N.		10/27/2016	JP MORGAN (CONVERTIBLES)		12,444,447	10,000,000	10,020,350	10,018,646		(1,588)		(1,588)		10,017,058		2,427,388	2,427,388	196,165	02/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60040#-AA-0	MILLENNIUM PIPELINE COMPANY, L.L.C.		06/30/2016	SINK		366,005	366,005	366,005	366,005						366,005				9,754	06/30/2027
607120-EZ-1	MOBILE AIRPORT AUTHORITY		11/25/2016	SINK		591,414	591,414	591,414	591,414						591,414				33,413	11/09/2032
60871R-AG-5	MOLSON COORS BREWING CO		11/30/2016	BARCLAY'S		2,822,520	3,000,000	2,995,350			114		114		2,995,464		(172,944)	(172,944)	37,000	07/15/2026
609207-AB-1	MONDELEZ INTERNATIONAL		07/05/2016	BARCLAY'S		6,604,560	6,000,000	6,502,440	6,463,511		(27,586)		(27,586)		6,435,925		168,635	168,635	224,667	02/01/2024
61690A-AE-4	MSBAM 2015-C27 A4		06/28/2016	VARIOUS		7,161,680	6,500,000	6,694,604	6,692,831		(8,839)		(8,839)		6,683,992		477,687	477,687	142,301	12/15/2047
61690V-BB-3	MSBAM 2015-C26 AS		08/04/2016	DEUTSCHE BANK		5,554,883	5,000,000	5,149,684	5,147,872		(8,239)		(8,239)		5,139,633		415,250	415,250	133,817	10/15/2048
617446-6Q-7	MORGAN STANLEY		11/14/2016	MORGAN STANLEY		5,322,600	5,000,000	5,176,106	5,075,579		(28,397)		(28,397)		5,047,182		275,418	275,418	373,576	04/01/2018
617446-7P-8	MORGAN STANLEY		09/27/2016	MORGAN STANLEY		5,613,950	5,000,000	4,974,600	4,986,447		1,735		1,735		4,988,183		625,767	625,767	325,417	07/24/2020
617446-7U-7	MORGAN STANLEY		04/27/2016	MORGAN STANLEY		15,093,750	15,000,000	15,046,350	15,027,198		(3,736)		(3,736)		15,023,462		70,288	70,288	165,573	04/25/2018
617451-FM-6	MSC 2006-HQ8 AM		02/12/2016	VARIOUS		10,778,668	10,778,668	11,258,375	10,778,668						10,778,668				57,383	03/12/2044
61746B-DJ-2	MORGAN STANLEY		04/27/2016	MORGAN STANLEY		21,356,382	20,550,000	20,653,835	20,663,044		(5,124)		(5,124)		20,657,920		698,462	698,462	434,984	02/25/2023
61748H-CE-9	MSM 2004-7AR 2A1		12/27/2016	MBS PAYDOWN		1,294,238	1,294,238	1,288,576	1,293,278		960		960		1,294,238				15,800	09/25/2034
61750C-AG-2	MSC 2006-HQ9 AM		06/15/2016	VARIOUS		10,350,000	10,350,000	10,553,701	10,355,979		(5,979)		(5,979)		10,350,000				291,523	07/12/2044
61761J-B3-2	MORGAN STANLEY		09/13/2016	MORGAN STANLEY		15,366,600	15,000,000	15,062,400	15,057,516		(8,945)		(8,945)		15,048,571		318,029	318,029	315,000	06/16/2020
61761J-ZN-2	MORGAN STANLEY		04/06/2016	VARIOUS		6,809,950	7,000,000	7,001,130	7,000,897		77		77		7,000,974		(191,024)	(191,024)	109,283	04/23/2027
61761Q-AH-6	MSBAM 2013-C8 B		03/30/2016	VARIOUS		13,250,859	13,000,000	13,421,170	13,311,344		(14,988)		(14,988)		13,296,355		(45,496)	(45,496)	124,764	12/15/2048
61762D-AY-7	MSBAM 2013-C9 AS		02/19/2016	MORGAN STANLEY		10,149,219	10,000,000	10,304,711	10,245,370		(4,711)		(4,711)		10,240,659		(91,440)	(91,440)	71,040	05/15/2046
61762M-BW-0	MSBAM 2013-C10 A4		07/06/2016	BANK OF AMERICA		5,650,781	5,000,000	5,085,913	5,065,531		(4,525)		(4,525)		5,061,006		589,775	589,775	126,624	07/15/2046
61913P-AA-0	MHL 2004-1 A1		12/27/2016	MBS PAYDOWN		2,751,746	2,751,746	2,624,907	2,731,696		20,050		20,050		2,751,746				19,023	11/25/2034
61915R-AU-0	MHL 2005-5 A1		12/27/2016	MBS PAYDOWN		3,820,292	3,820,292	3,541,848	3,778,104		42,188		42,188		3,820,292				15,725	12/25/2035
620076-AK-5	MOTOROLA SOLUTIONS INC		12/06/2016	ROBERT W. BAIRD & CO, INC		2,155,340	2,000,000	2,180,620	2,136,930		(10,380)		(10,380)		2,126,550		28,790	28,790	165,389	09/01/2025
620076-BF-5	MOTOROLA SOLUTIONS INC		10/26/2016	VARIOUS		14,814,514	15,000,000	14,825,300	14,845,716		13,381		13,381		14,859,098		(44,584)	(44,584)	584,911	09/01/2024
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC		12/27/2016	SINK		497,655	497,655	497,655	497,655						497,655				21,804	03/25/2030
62913T-AC-6	NGL ENRGY PART LP/FIN CO		07/19/2016	MARKET AXESS		463,590	505,000	505,000	505,000						505,000		(41,410)	(41,410)	26,656	10/15/2021
62927#-AF-3	NFL VENTURES LP		10/26/2016	SINK		128,348	128,348	128,348	128,348						128,348				4,467	04/15/2031
62963#-AE-1	NRP OPERATING LLC		03/29/2016	SINK		800,000	800,000	826,232	800,249		(249)		(249)		800,000				23,280	03/28/2024
62963#-AF-8	NRP (OPERATING) LLC		03/29/2016	SINK		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				59,857	03/25/2019
62963#-AG-6	NRP (OPERATING) LLC		03/29/2016	SINK		909,091	909,091	909,091	909,091						909,091				40,545	03/25/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE		10/26/2016	SINK		1,108,953	1,108,953	1,108,953	1,108,953						1,108,953				46,790	02/27/2024
637417-AG-1	NATIONAL RETAIL PROP INC		04/12/2016	MORGAN STANLEY		5,665,605	5,500,000	5,510,670	5,509,296		(420)		(420)		5,508,876		156,729	156,729	70,904	06/15/2024
64072T-AC-9	CSC HOLDINGS LLC		09/12/2016	BARCLAY'S		2,678,125	2,500,000	2,481,250	2,481,185		2,058		2,058		2,483,244		194,881	194,881	154,583	10/15/2025
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION PRIV PLACE		12/31/2016	SINK		808,927	808,927	808,927	808,927						808,927				31,396	06/30/2027
64110L-AG-1	NETFLIX INC		07/19/2016	VARIOUS		5,320,500	5,000,000	5,041,391	5,038,130		(1,860)		(1,860)		5,036,270		284,230	284,230	243,848	03/01/2024
64352V-JK-8	NCHET 2004-4 M2		12/27/2016	MBS PAYDOWN		228,600	228,600	196,359			1,942		1,942		228,600				1,021	02/25/2035
651718-AC-2	NEWPARK RESOURCES S.C.N.		09/21/2016	VARIOUS		6,808,016	7,000,000	7,817,410	7,314,165		(129,404)		(129,404)		7,184,761		(376,745)	(376,745)	272,980	10/01/2017
65409Q-BB-7	NIELSEN FINANCE LLC/CO		10/12/2016	J.P. MORGAN		5,137,500	5,000,000	4,922,500	4,924,657		8,516		8,516		4,933,173		204,327	204,327	251,389	04/15/2022
654106-AE-3	NIKE INC		07/15/2016	BARCLAY'S		11,210,500	10,000,000	9,907,000	9,906,857		902		902		9,907,759		1,302,741	1,302,741	280,937	11/01/2045
65473Q-BA-0	NISOURCE FINANCE CORP		01/22/2016	STIFEL NICOLAUS & COMPANY INC		4,626,495	4,500,000	4,585,365	4,563,031		(511)		(511)		4,562,521		63,974	63,974	77,963	02/15/2023
655044-AJ-4	NOBLE ENERGY INC		04/27/2016	J.P. MORGAN		2,796,060	3,000,000	2,826,610	1,048,511		(45)		(45)		2,825,967		(29,907)	(29,907)	70,279	11/15/2044
655664-AR-1	NORDSTROM INC		09/21/2016	VARIOUS		17,493,090	17,000,000	16,886,270	16,890,498		792		792		16,891,290		601,800	601,800	925,278	01/15/2044
668131-AA-3	NORTHWESTERN MUTUAL LIFE		06/30/2016	JEFFERIES & COMPANY, INC.		11,544,420	9,000,000	8,986,950	8,987,541		15		15		8,987,556		2,556,864	2,556,864	416,326	03/30/2040
67020Y-AH-3	NUANCE COMMUNICATIONS C.B.		09/19/2016	VARIOUS		7,870,318	9,000,000	9,038,000	9,037,880		(1,201)		(1,201)		9,036,679		(1,166,361)	(1,166,361)	69,109	12/15/2035
67066G-AC-8	NVIDIA CB		09/30/2016	CONVERSION		23,080,507	7,000,000	7,859,562	7,534,692		(139,303)		(139,303)		7,395,389		15,685,118	15,685,118	35,000	12/01/2018
674599-CL-7	OCCIDENTAL PETROLEUM COR		12/07/2016	CITICORP SECURITIES		4,770,600	5,000,000	4,988,800			(150)		(150)		4,988,650		(218,050)	(218,050)	19,931	02/15/2047
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATION		10/26/2016	VARIOUS		485,312	485,312	493,291	380,668		(37)		(37)		485,312				17,536	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATION		10/26/2016	VARIOUS		906,647	906,647	944,816	778,652		(1,076)		(1,076)		906,647				37,220	02/15/2026
681919-BA-3	OMNICOM GROUP INC		01/25/2016	JEFFERIES & COMPANY, INC.		4,973,850	5,000,000	4,984,200	4,985,590		79		79		4,985,669		(11,819)	(11,819)	44,104	11/01/2024
682189-AK-1	ON SEMICONDUCTOR CORP. C.S.N.		11/18/2016	WELLS FARGO SECURITIES LLC		10,299,367	10,400,000	10,696,338	10,666,143		(46,298)		(46,298)		10,619,845		(320,478)	(320,478)	97,193	12/01/2020
68383N-CZ-4	OPMAC 2005-5 1A2		12/27/2016	MBS PAYDOWN		123,772	123,772	107,604			880		880		123,772				148	12/25/2035
68383N-DT-7	OPMAC 2006-1 1APT		12/27/2016	MBS PAYDOWN		189,267	189,267	167,501			877		877		189,267				243	04/25/2036
68389X-AU-9	ORACLE CORP		07/05/2016	RBC CAPITAL MARKETS		6,454,260	6,000,000	5,986,380	5,988,084		663		663		5,988,747		465,513	465,513	204,000	07/08/2024
68389X-AW-5	ORACLE CORP		02/02/2016	J.P. MORGAN		4,809,750	5,000,000	5,363,350	5,356,519		(751)		(751)		5,355,768		(546,018)	(546,018)	129,375	07/08/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-BG-9	ORACLE CORP		11/30/2016	CREDIT SUISSE FIRST BOSTON		2,919,870	3,000,000	2,986,470	2,986,458		187		187		2,986,645		(66,775)	(66,775)	138,542	05/15/2055
69353R-DZ-8	PNC BANK NA		11/21/2016	VARIOUS		15,198,950	15,000,000	15,139,150	15,110,212		(21,310)		(21,310)		15,088,901		110,049	110,049	337,333	10/18/2019
698525-AA-0	PANOCHE ENERGY CENTER		08/31/2016	SINK		1,057,376	1,057,376	1,096,679	1,058,645		(1,269)		(1,269)		1,057,376				54,418	07/31/2029
70109H-AN-5	PARKER-HANNIFIN CORP		03/23/2016	MORGAN STANLEY		5,403,450	5,000,000	4,993,400	4,993,309		(14)		(14)		4,993,295		410,155	410,155	79,111	11/21/2044
708696-BV-0	PENNSYLVANIA ELECTRIC CO		04/14/2016	KEY BANK		2,246,760	2,000,000	2,005,640	2,004,893		117		117		2,005,010		241,750	241,750	67,650	10/01/2038
713291-AH-5	PEPCO HOLDINGS LLC		04/15/2016	KEY BANK		2,555,880	2,000,000	2,297,940	2,230,926		(2,478)		(2,478)		2,228,448		327,432	327,432	101,403	08/15/2032
713448-CQ-9	PEPSICO INC		01/06/2016	MORGAN STANLEY		7,616,250	7,500,000	7,315,200	7,316,877		71		71		7,316,948		299,302	299,302	69,948	10/22/2044
713448-DD-7	PEPSICO INC		01/14/2016	J.P. MORGAN		7,235,900	7,000,000	6,981,450	6,981,091		8		8		6,981,099		254,801	254,801	83,067	04/14/2046
717081-DB-6	PFIZER INC		12/15/2016	CALLED BY ISSUER at 110.029		24,206,343	22,000,000	23,905,980	22,742,391		(210,971)		(210,971)		22,531,420		1,674,923	1,674,923	1,705,000	03/15/2019
718546-AH-7	PHILLIPS 66		10/12/2016	RBC CAPITAL MARKETS		6,181,200	5,000,000	5,742,950	5,703,832		(10,418)		(10,418)		5,693,414		487,786	487,786	282,326	05/01/2042
718546-AL-8	PHILLIPS 66		10/03/2016	J.P. MORGAN		6,654,780	6,000,000	5,885,940	5,887,491		1,400		1,400		5,888,892		765,888	765,888	260,813	11/15/2044
723456-AS-8	PINNACLE ENTERTAINMENT I		04/28/2016	CALLED BY ISSUER at 106.051		2,969,439	2,800,000	2,917,500	2,883,795		(7,092)		(7,092)		2,876,703		92,736	92,736	132,388	08/01/2021
72650R-BJ-0	PLAINS ALL AMER PIPELINE		11/01/2016	BARCLAY'S		5,270,650	5,000,000	4,372,800			39,485		39,485		4,412,285		858,365	858,365	277,708	10/15/2025
736508-J#-0	PORTLAND GENERAL ELECTRIC COMPANY		01/15/2016	MATURITY		19,204,400	19,204,400	19,204,400	19,204,400						19,204,400					01/15/2016
74160M-CS-9	PRIME 2003-3 A9		12/27/2016	MBS PAYDOWN		1,453,935	1,453,935	1,532,992	1,469,185		(15,250)		(15,250)		1,453,935				33,579	01/25/2034
74251V-AA-0	PRINCIPAL FINANCIAL GRP		07/06/2016	CANTOR, FITZGERALD & CO, INC		8,859,150	7,000,000	6,954,010	6,959,933		488		488		6,960,420		1,898,730	1,898,730	309,894	10/15/2036
74251V-AJ-1	PRINCIPAL FINANCIAL GROU		06/28/2016	BARCLAY'S		5,104,500	5,000,000	4,407,450	4,428,850		4,879		4,879		4,433,730		670,771	670,771	136,542	05/15/2043
74432Q-AC-9	PRUDENTIAL FINANCIAL INC		03/31/2016	STIFEL NICOLAUS & COMPANY INC		4,504,520	4,000,000	3,820,431	3,849,956		967		967		3,850,922		653,598	653,598	166,111	07/15/2033
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		03/31/2016	WELLS FARGO SECURITIES LLC		3,387,120	3,000,000	3,061,590	3,055,232		(548)		(548)		3,054,684		332,436	332,436	52,725	12/14/2036
74834L-AY-6	QUEST DIAGNOSTICS INC		08/31/2016	J.P. MORGAN		1,091,180	1,000,000	1,014,860	1,014,668		(193)		(193)		1,014,475		76,705	76,705	43,867	03/30/2045
74838J-AA-9	QUIDEL CORP C.S.N.		09/21/2016	BARCLAYS CAPITAL		6,896,406	6,900,000	7,044,750	7,020,873		(17,035)		(17,035)		7,003,838		(107,432)	(107,432)	174,807	12/15/2020
74913G-AT-2	QWEST CORP		11/14/2016	BARCLAY'S		12,238,560	12,000,000	11,580,000	11,911,871		53,397		53,397		11,965,269		273,291	273,291	749,667	06/01/2017
74986@-AE-1	RREEF AMERICAN REIT II, INC		01/27/2016	SINK		8,000,000	8,000,000	8,331,950	8,181,175		(181,175)		(181,175)		8,000,000				467,925	06/13/2017
75524R-AA-7	CITIZENS FINANCIAL GROUP		04/27/2016	GOLDMAN SACHS		5,155,350	5,000,000	5,138,000	5,100,295		(4,335)		(4,335)		5,095,959		59,391	59,391	123,347	09/28/2022
756109-AP-9	REALTY INCOME CORP		08/31/2016	WELLS FARGO SECURITIES LLC		5,534,600	5,000,000	4,988,750	4,990,949		652		652		4,991,601		542,999	542,999	255,104	08/01/2023
760761-AD-8	REPUBLIC SERVICES INC		01/19/2016	WELLS FARGO SECURITIES LLC		8,924,960	8,000,000	7,999,520	7,999,203		(116)		(116)		7,999,087		925,873	925,873	78,167	11/15/2021
761118-KU-1	RALI 2005-QO3 A1		12/27/2016	MBS PAYDOWN		1,751,774	1,751,774	1,375,143	1,690,783		60,991		60,991		1,751,774				10,031	10/25/2045
76112B-SE-1	RAAC 2005-SP1 1A5		12/27/2016	MBS PAYDOWN		1,014,519	1,014,519	1,029,737	1,018,794		(4,275)		(4,275)		1,014,519				18,855	09/25/2034
76132F-AB-3	RETAIL OPPORTUNITY IN		04/28/2016	US BANCORP INC		9,541,700	10,000,000	9,860,000	9,872,377		3,811		3,811		9,876,188		(334,488)	(334,488)	153,333	12/15/2024
761565-AD-2	REX ENERGY CORP		03/31/2016	EXCHANGE		423,150	4,000,000	4,015,000	800,000						800,000		(376,850)	(376,850)	166,667	08/01/2022
761735-AB-5	REYNOLDS GRP ISS/REYNOLD		06/27/2016	TENDER		4,022,000	4,000,000	4,060,000	4,033,750		(33,750)		(33,750)		4,000,000		22,000	22,000	209,667	05/15/2018
761735-AD-1	REYNOLDS GRP ISS/REYNOLD		11/06/2016	SINK		351,865	351,865	365,499			(2,274)		(2,274)		351,865				10,204	02/15/2021
776696-AA-4	ROPER TECHNOLOGIES INC C.B.		08/30/2016	TENDER		14,060,103	6,200,000	2,795,380	3,175,248		105,844		105,844		3,281,093		10,779,010	10,779,010	34,100	01/15/2034
78387G-AQ-6	AT&T INC		09/08/2016	EXCHANGE		12,381,313	10,000,000	9,683,300	9,737,979		6,118		6,118		9,744,097		2,637,216	2,637,216	601,333	09/15/2034
78532*-AD-5	SABINE MINING COMPANY		08/21/2016	SINK		625,000	625,000	625,000	625,038						625,038		(38)	(38)	21,469	02/21/2032
80004C-AD-3	SANDISK CORP S.C.N.		03/18/2016	VARIOUS		12,945,020	8,200,000	8,164,202	8,187,920		1,250		1,250		8,189,170		4,755,850	4,755,850	74,208	08/15/2017
81170Y-AB-5	SEACOR HOLDINGS C.S.N.		08/03/2016	VARIOUS		8,095,920	10,300,000	10,448,060	10,372,488		(20,698)		(20,698)		10,351,791		(2,255,871)	(2,255,871)	218,165	11/15/2028
812007-AE-2	DEVON OEI OPERATING LLC		12/20/2016	TENDER		17,359,093	13,691,000	15,498,144	14,927,047		(71,744)		(71,744)		14,855,304		2,503,789	2,503,789	1,297,793	09/15/2027
81683R-AJ-3	SEMINOLE TRIBE OF FLORID		10/03/2016	CALLED BY ISSUER at 100.000		640,000	640,000	640,000	640,000						640,000				49,946	10/01/2020
81683R-AN-4	SEMINOLE TRIBE OF FLORID		10/03/2016	CALLED BY ISSUER at 100.000		875,000	875,000	875,000	875,000						875,000				70,263	10/01/2020
816851-AP-4	SEMPRA ENERGY		03/31/2016	VARIOUS		11,301,900	10,000,000	9,985,000	9,986,396		512		512		9,986,908		1,314,992	1,314,992	214,167	10/15/2039
81744L-AZ-7	SEMT 2007-2 1A2		12/27/2016	MBS PAYDOWN		1,060,286	1,060,286	962,446	1,044,010		16,276		16,276		1,060,286				3,842	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1		12/27/2016	MBS PAYDOWN		1,556,742	1,556,742	1,436,330	1,509,437		47,304		47,304		1,556,742				5,012	07/20/2036
824348-AS-5	SHERWIN-WILLIAMS CO		07/28/2016	VARIOUS		5,421,250	5,000,000	5,165,200	5,163,943		(1,514)		(1,514)		5,162,430		258,820	258,820	228,764	08/01/2045
826418-BM-6	SIERRA PACIFIC POWER CO		07/27/2016	WELLS FARGO SECURITIES LLC		5,097,250	5,000,000	4,987,250			224		224		4,987,474		109,776	109,776	38,278	05/01/2026
828807-CS-4	SIMON PROPERTY GROUP LP		04/27/2016	US BANCORP INC		10,550,200	10,000,000	9,826,700	9,845,323		5,246		5,246		9,850,569		699,631	699,631	197,813	10/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82894*-AV-9	J.R. SIMPLOT COMPANY		02/29/2016	STONECASTLE SECURITIES LLC		15,339,825	15,000,000	15,000,000	15,000,000						15,000,000		339,825	339,825	195,500	05/22/2024
829259-AR-1	SINCLAIR TELEVISION GROU		09/22/2016	ROBERT W. BAIRD & CO, INC		51,250	50,000	50,063	50,051		(7)		(7)		50,045		1,205	1,205	3,250	08/01/2024
83616#-AB-4	SOURCEGAS		08/31/2016	SINK		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,735,380	09/29/2019
842434-CJ-9	SOUTHERN CALIF GAS CO		03/29/2016	SCOTIA MCLEOD		8,445,360	7,000,000	6,982,990	6,983,933		90		90		6,984,023		1,461,337	1,461,337	135,528	11/15/2040
843163-AP-1	SOUTHERN INDIANA GAS & E		06/01/2016	MATURITY		2,000,000	2,000,000	2,048,083	2,004,139		(4,139)		(4,139)		2,000,000				88,750	06/01/2016
845467-AH-2	SOUTHWESTERN ENERGY CO		04/26/2016	GOLDMAN SACHS		3,893,750	5,000,000	4,991,410	4,994,059		326		326		4,994,386		(1,100,636)	(1,100,636)	127,556	03/15/2022
84760C-AA-5	SPECTRANETICS CORP. C.S.N.		12/06/2016	VARIOUS		8,117,868	8,200,000	8,685,659	8,501,763		(115,092)		(115,092)		8,386,671		(268,803)	(268,803)	212,071	06/01/2034
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2016	SINK		201,888	201,888	201,888	201,888						201,888				10,262	06/30/2036
852061-AD-2	SPRINT COMMUNICATIONS		01/27/2016	SUNTRUST EQUITABLE		2,728,450	2,770,000	2,250,625	2,655,202		9,773		9,773		2,664,975		63,475	63,475	27,700	12/01/2016
85571B-AC-9	STARWOOD PROPERTY TRUST C.S.N.		11/10/2016	VARIOUS		8,811,132	8,600,000	8,492,500	8,534,323		30,196		30,196		8,564,519		246,613	246,613	337,953	10/15/2017
858271-AA-7	STEELRIVER TRANSMISSION		09/30/2016	SINK		251,673	251,673	251,673	251,673						251,673				7,342	06/30/2017
85917D-AA-2	STERIGENICS-NORDION HOLD		12/05/2016	J.P. MORGAN		2,025,000	2,000,000	2,015,000	2,013,488		(1,986)		(1,986)		2,011,502		13,498	13,498	138,306	05/15/2023
86074Q-AL-6	STILLWATER MINING COMPANY C.S.D.		10/05/2016	VARIOUS		7,096,483	6,200,000	6,363,250	6,290,497		(17,907)		(17,907)		6,272,591		823,892	823,892	106,031	10/15/2032
863576-EM-2	SASC 2006-OW1 A1		12/27/2016	MBS PAYDOWN		1,073,727	1,073,727	962,999			8,979		8,979		1,073,727				2,038	12/25/2035
86358E-MA-1	SAIL 2004-8 M2		12/27/2016	MBS PAYDOWN		23,548	23,548	21,083			84		84		23,548				46	09/25/2034
86359A-3E-1	SASC 2003-31A 2A7		12/27/2016	MBS PAYDOWN		572,352	572,352	569,848	571,654		698		698		572,352				13,257	10/25/2033
86359A-3X-9	SASC 2003-30 1A1		12/27/2016	MBS PAYDOWN		827,850	827,850	781,542	833,758		(5,908)		(5,908)		827,850				41,533	10/25/2033
86359A-5A-7	SASC 2003-34A 3A2		12/27/2016	MBS PAYDOWN		1,242,287	1,242,287	1,249,663	1,243,263		(975)		(975)		1,242,287				23,612	11/25/2033
86359A-5M-1	SASC 2003-34A 5A4		12/27/2016	MBS PAYDOWN		1,325,244	1,325,244	1,330,266	1,326,260		(1,016)		(1,016)		1,325,244				35,832	11/25/2033
86359A-FD-0	ARC 2002-BC9 M1		12/27/2016	MBS PAYDOWN		658,661	658,661	583,738			6,653		6,653		658,661				8,238	12/25/2032
86359A-W3-3	SASC 2003-29 2A1		12/27/2016	MBS PAYDOWN		248,176	248,176	256,242	250,005		(1,829)		(1,829)		248,176				5,739	09/25/2023
86359B-J6-9	SASC 2004-20 7A1		12/27/2016	MBS PAYDOWN		535,674	535,674	537,936	535,929		(255)		(255)		535,674				9,637	11/25/2034
86359B-PQ-8	SARM 2004-5 3A1		12/27/2016	MBS PAYDOWN		1,695,473	1,695,473	1,676,386	1,689,539		5,933		5,933		1,695,473				37,244	05/25/2034
86359B-TC-5	SARM 2004-6 3A1		12/27/2016	MBS PAYDOWN		1,122,431	1,122,431	1,127,341	1,123,840		(1,409)		(1,409)		1,122,431				15,598	06/25/2034
86359B-TJ-0	SARM 2004-6 5A4		12/28/2016	VARIOUS		639,380	639,380	657,930	643,921		(4,542)		(4,542)		639,380				9,592	06/25/2034
86359L-DX-4	SAMI 2004-AR5 1A1		12/27/2016	MBS PAYDOWN		547,957	547,957	521,758	543,852		4,106		4,106		547,957				3,087	10/19/2034
86359L-FN-4	SAMI 2004-AR7 A1A		12/27/2016	MBS PAYDOWN		211,640	211,640	203,426	209,029		2,611		2,611		211,640				1,612	04/19/2035
86359R-AD-8	SASC 2006-BC4 A4		12/27/2016	MBS PAYDOWN		1,333,003	1,333,003	1,107,225			47,163		47,163		1,333,003				4,052	12/25/2036
86364D-AA-8	SARM 2007-7 1A1		12/27/2016	MBS PAYDOWN		150,096	150,096	69,795	138,457		11,639		11,639		150,096				590	08/25/2037
86765B-AL-3	SUNOCO LOGISTICS PARTNER		11/09/2016	SUNTRUST EQUITABLE		4,975,100	5,000,000	4,998,700	4,999,003		(6)		(6)		4,998,997		(23,897)	(23,897)	230,000	01/15/2023
86765B-AN-9	SUNOCO LOGISTICS PARTNER		11/21/2016	VARIOUS		7,810,070	8,000,000	8,243,510	8,227,362		(14,979)		(14,979)		8,212,384		(402,314)	(402,314)	313,201	04/01/2024
87053*-AA-1	SWEETWATER INVETSORS II, LLC		09/28/2016	SINK		1,117,619	1,117,619	1,117,619							1,117,619				27,665	03/01/2026
87246Y-AC-0	TIAA ASSET MGMT FIN LLC		07/08/2016	DEUTSCHE BANK		19,558,325	18,500,000	18,478,910	18,480,105		894		894		18,480,999		1,077,326	1,077,326	529,318	11/01/2024
872540-AM-1	TJX COS INC		10/12/2016	CALLED BY ISSUER at 113.489		11,348,914	10,000,000	10,357,200	10,142,371		(30,186)		(30,186)		10,112,185		1,236,729	1,236,729	689,208	04/15/2019
87342R-AA-2	BELL 2016-1A A2I		11/25/2016	MBS PAYDOWN		25,000	25,000	25,000							25,000				516	05/25/2046
874054-AD-1	TAKE-TWO INTERACTIVE SOFTWARE INC C.S.N		10/06/2016	CONVERSION		14,798,261	7,000,000	6,956,760	6,978,210		6,568		6,568		6,984,778		7,813,483	7,813,483	70,000	07/01/2018
877280-AA-5	TAYLOR STREET CO LLC		03/01/2016	CALLED BY ISSUER at 100.000		141,000	141,000	143,849	141,988		189		189		142,177		(1,177)	(1,177)	4,554	03/01/2019
880779-AY-9	TEREX CORP		02/22/2016	ROBERT W. BAIRD & CO, INC		1,228,500	1,300,000	1,300,000	1,300,000						1,300,000		(71,500)	(71,500)	21,667	05/15/2021
88160R-AC-5	TESLA MOTORS INC. C.S.N.		08/09/2016	VARIOUS		8,189,701	9,500,000	9,344,067	9,382,930		13,313		13,313		9,396,243		(1,206,542)	(1,206,542)	111,910	03/01/2021
88162F-B#-1	TETRA TECHNOLOGIES INC		06/29/2016	SINK		5,055,556	5,055,556	5,055,556	5,055,556						5,055,556				128,664	12/15/2017
88213#-AA-2	TEXAS ACP I, L.P. PRIV PLACE		05/15/2016	SINK		67,316	67,316	161,585	71,750		(4,435)		(4,435)		67,316					05/15/2020
883556-BF-8	THERMO FISHER SCIENTIFIC		04/28/2016	GOLDMAN SACHS		5,375,000	5,000,000	4,986,500	4,988,959		268		268		4,989,228		385,772	385,772	156,778	02/01/2024
88522Y-AB-5	TMST 2007-4 2A1		12/27/2016	MBS PAYDOWN		3,088,042	3,088,042	3,031,136	2,671,079		3,803		3,803		3,088,042				37,271	09/25/2037
886546-AD-2	TIFFANY & CO		08/31/2016	STIFEL NICOLAUS & COMPANY INC		10,250,830	10,000,000	10,282,730	10,278,513		(2,848)		(2,848)		10,275,665		(24,835)	(24,835)	416,908	10/01/2044
887315-BN-8	HISTORIC TW INC		12/14/2016	VARIOUS		24,243,388	19,805,000	22,043,555	21,659,816		(69,925)		(69,925)		21,589,891		2,653,497	2,653,497	1,231,541	05/15/2029
88947E-AK-6	TOLL BROS FINANCE CORP		08/24/2016	CITICORP SECURITIES		4,380,000	4,000,000	4,565,000	4,398,440		(40,277)		(40,277)		4,358,163		21,837	21,837	244,139	02/15/2022
891027-AQ-7	TORCHMARK CORP		09/20/2016	KEY BANK		1,588,980	1,500,000	1,513,185	1,509,310		(857)		(857)		1,508,452		80,528	80,528	58,267	09/15/2022
89417E-AK-5	TRAVELERS COS INC		05/18/2016	WELLS FARGO SECURITIES LLC		10,772,400	10,000,000	9,921,600	9,921,565		426		426		9,921,991		850,409	850,409	320,111	08/25/2045
895945-D#-7	TRICAN WELL SERVICE LTD		08/31/2016	SINK		6,549,966	6,549,966	6,549,966	6,549,966						6,549,966				192,198	04/28/2021
896522-AF-6	TRINITY INDUSTRIES C.S.N.		10/05/2016	VARIOUS		9,364,574	8,150,000	8,575,826	8,320,169		(55,782)		(55,782)		8,264,387		1,100,187	1,100,187	213,658	06/01/2036
90214G-AA-5	2014 ESA PROJECT COMPANY LLC		10/26/2016	SINK		2,191,267	2,191,267	2,191,267	2,191,267						2,191,267				139,419	03/30/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY TRUST (		12/31/2016	VARIOUS		1,105,239	1,105,239	1,105,239	1,105,239						1,105,239				19,626	05/31/2029
902494-AX-1	TYSON FOODS INC		02/29/2016	BARCLAY'S		8,434,640	8,000,000	7,975,680	7,978,289		509		509		7,978,798		455,842	455,842	173,800	08/15/2024
90268T-AJ-3	UBSC 2011-C1 AS		08/23/2016	BARCLAY'S		4,603,594	4,000,000	4,630,469	4,567,741		(60,228)		(60,228)		4,507,514		96,080	96,080	151,757	01/10/2045
90349G-AN-5	UBSBB 2013-C6 B		05/17/2016	UBS SECURITIES		3,864,043	3,700,000	3,810,972	3,783,796		(4,137)		(4,137)		3,779,659		84,383	84,383	55,360	04/10/2046
90363B-AB-6	USTA NATIONAL TENNIS CENTER, INC.		07/29/2016	SINK		337,444	337,444	337,444	337,444						337,444				10,361	09/08/2039
90388B-AF-8	ULTRA RESOURCES, INC		04/06/2016	VARIOUS		8,755,500	15,000,000	15,000,000	15,000,000						8,250,500		505,000	505,000		01/28/2020
907818-DR-6	UNION PACIFIC CORP		09/15/2016	PIERPONT SECURITIES		2,169,060	2,000,000	1,948,280	1,958,077		3,205		3,205		1,961,282		207,778	207,778	80,009	02/15/2024
907818-DU-9	UNION PACIFIC CORP		09/13/2016	BANK OF AMERICA		11,726,900	10,000,000	10,560,000	10,554,448		(7,916)		(7,916)		10,546,531		1,180,369	1,180,369	354,931	12/15/2043
911365-AZ-7	UNITED RENTALS NORTH AM		11/23/2016	CALLED BY ISSUER at 106.355		1,735,714	1,632,000	1,729,920	1,693,490		(11,418)		(11,418)		1,682,072		53,642	53,642	137,575	04/15/2022
913017-BQ-1	UNITED TECHNOLOGIES CORP		12/01/2016	CALLED BY ISSUER at 109.590		5,479,498	5,000,000	4,991,900	4,996,914		576		576		4,997,489		482,009	482,009	408,333	02/01/2019
913017-CA-5	UNITED TECHNOLOGIES CORP		07/27/2016	CREDIT SUISSE FIRST BOSTON		16,278,570	14,500,000	14,207,860	14,210,481		2,710		2,710		14,213,191		2,065,379	2,065,379	427,911	05/15/2045
914906-AP-7	UNIVISION COMMUNICATIONS		11/15/2016	MITSUBISHI SECURITIES		1,517,828	1,449,000	1,449,000	1,449,000						1,449,000		68,828	68,828	114,924	09/15/2022
91529Y-AJ-5	UNUM GROUP		06/23/2016	VARIOUS		16,355,850	15,000,000	15,953,650	15,928,709		(8,447)		(8,447)		15,920,262		435,588	435,588	747,819	08/15/2042
91845#-AA-2	VZ(SR NOTE) CTL PASS-THROUGH TRUST CERT		12/27/2016	SINK		448,375	448,375	448,310	448,312						448,312		63	63	9,660	05/15/2035
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE PRIV PLACE		12/27/2016	SINK		144,531	144,531	144,531							144,531				1,294	07/31/2036
91913Y-AT-7	VALERO ENERGY CORP		09/20/2016	VARIOUS		11,569,380	12,000,000	11,951,280	11,951,037		1,157		1,157		11,952,195		(382,815)	(382,815)	586,094	03/15/2045
92240M-BC-1	VECTOR GROUP LTD C.B.		11/01/2016	VARIOUS		10,504,136	9,400,000	9,924,198	9,792,573		(74,481)		(74,481)		9,718,093		786,043	786,043	707,776	04/15/2020
92343V-AF-1	VERIZON COMMUNICATIONS		04/04/2016	TENDER		7,823,620	7,000,000	7,262,880	7,249,610		(794)		(794)		7,248,816		574,804	574,804	572,396	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS		04/04/2016	TENDER		25,346,700	22,500,000	20,540,495	20,710,827		7,507		7,507		20,718,334		4,628,366	4,628,366	2,041,000	02/15/2038
92343V-AP-9	VERIZON COMMUNICATIONS		04/04/2016	TENDER		8,353,030	7,000,000	6,910,680	6,919,012		1,168		1,168		6,920,180		1,432,850	1,432,850	576,742	04/15/2038
92343V-AV-6	VERIZON COMMUNICATIONS		04/04/2016	TENDER		11,033,200	10,000,000	9,851,800	9,939,853		5,437		5,437		9,945,290		1,087,910	1,087,910	622,792	04/01/2019
92343V-BS-2	VERIZON COMMUNICATIONS		04/04/2016	TENDER		11,702,800	10,000,000	9,990,000	9,989,315		824		824		9,990,139		1,712,661	1,712,661	853,778	09/15/2033
92343V-BT-0	VERIZON COMMUNICATIONS		04/04/2016	TENDER		19,743,666	15,900,000	17,460,097	17,413,466		(4,789)		(4,789)		17,408,677		2,334,989	2,334,989	1,370,690	09/15/2043
92343V-CH-5	VERIZON COMMUNICATIONS		10/12/2016	BANK OF AMERICA		7,677,975	7,500,000	7,516,275	7,513,492		(2,512)		(2,512)		7,510,980		166,995	166,995	227,500	02/21/2020
92343V-CZ-5	VERIZON COMMUNICATIONS		03/29/2016	GOLDMAN SACHS		478,684	505,000	493,547	493,598		48		48		493,645		(14,961)	(14,961)	12,845	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS		10/05/2016	MORGAN STANLEY		2,980,920	3,000,000	2,998,410			(145)		(145)		2,998,265		(17,345)	(17,345)	24,063	08/15/2046
92343X-AA-8	VERINT SYSTEMS INC C.S.N.		08/16/2016	VARIOUS		7,652,400	8,200,000	9,397,938	9,246,890		(121,449)		(121,449)		9,125,441		(1,473,041)	(1,473,041)	85,858	06/01/2021
92344G-AM-8	VERIZON COMMUNICATIONS		04/04/2016	TENDER		5,975,640	4,500,000	5,246,158	5,071,711		(6,316)		(6,316)		5,065,395		910,245	910,245	344,156	12/01/2030
92344G-AX-4	VERIZON COMMUNICATIONS		04/08/2016	VARIOUS		23,231,743	20,553,000	18,665,564	18,892,502		11,362		11,362		18,903,864		4,327,879	4,327,879	1,279,714	09/15/2035
92553P-AP-7	VIACOM INC		12/14/2016	VARIOUS		12,133,500	15,000,000	14,032,500	14,051,027		16,008		16,008		14,067,035		(1,933,535)	(1,933,535)	779,601	03/15/2043
92553P-AW-2	VIACOM INC		09/22/2016	VARIOUS		9,092,150	10,000,000	10,471,450	10,460,173		(3,263)		(3,263)		10,456,910		(1,364,760)	(1,364,760)	376,250	04/01/2044
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY, INC		12/31/2016	SINK		109,330	109,330	109,330	109,330						109,330				2,728	06/30/2030
92867T-AC-9	VALET 2014-2 A3		11/14/2016	VARIOUS		5,130,929	5,140,891	5,125,027			4,714		4,714		5,129,741		1,188	1,188	14,532	04/22/2019
92925C-BH-4	WAMU 2005-AR19 A1C3		12/27/2016	MBS PAYDOWN		151,517	151,517	137,123			599		599		151,517				238	12/25/2045
92937E-AZ-7	WFRBS 2013-C11 A5		01/27/2016	VARIOUS		5,066,797	5,000,000	4,917,188	4,935,424		627		627		4,936,050		130,747	130,747	25,592	03/15/2045
92939K-AE-8	WFRBS 2014-C24 A5		02/12/2016	WELLS FARGO SECURITIES LLC		5,228,125	5,000,000	5,357,422	5,327,276		(4,436)		(4,436)		5,322,840		(94,715)	(94,715)	42,437	11/15/2047
92939K-AG-3	WFRBS 2014-C24 AS		08/04/2016	WELLS FARGO SECURITIES LLC		7,364,355	6,650,000	6,884,828	6,873,105		(13,909)		(13,909)		6,859,196		505,159	505,159	180,083	11/15/2047
929566-AH-0	WABASH NATIONAL CORP C.S.N.		10/31/2016	VARIOUS		7,638,000	6,700,000	6,913,737	6,786,920		(30,523)		(30,523)		6,756,397		881,603	881,603	227,381	05/01/2018
92978M-AH-9	WBCMT 2006-C28 AM		10/31/2016	VARIOUS		6,225,000	6,225,000	6,774,064	6,387,266		(162,266)		(162,266)		6,225,000				295,108	10/15/2048
931142-CH-4	WAL-MART STORES INC		05/31/2016	BARCLAY'S		12,866,900	10,000,000	9,981,300	9,985,870		485		485		9,986,356		2,880,544	2,880,544	388,403	04/05/2027
931142-DK-6	WAL-MART STORES INC		02/29/2016	VARIOUS		16,645,534	15,300,000	16,047,168	16,029,613		(1,098)		(1,098)		16,028,515		617,019	617,019	240,178	10/02/2043
931422-AK-5	WALGREEN CO		06/01/2016	BARCLAY'S		4,841,450	5,000,000	4,708,550	4,714,779		2,306		2,306		4,717,085		124,365	124,365	159,500	09/15/2042
931427-AH-1	WALGREENS BOOTS ALLIANCE		01/25/2016	BANK OF AMERICA		6,813,940	7,000,000	6,983,830	6,985,122		34		34		6,985,155		(171,215)	(171,215)	51,722	11/18/2024
931427-AN-8	WALGREENS BOOTS ALLIANCE		07/20/2016	BARCLAY'S		5,105,250	5,000,000	4,997,200			(10)		(10)		4,997,190		108,060	108,060	19,500	06/01/2021
931427-AR-9	WALGREENS BOOTS ALLIANCE		11/14/2016	CREDIT SUISSE FIRST BOSTON		2,684,408	2,500,000	2,782,325			(1,516)		(1,516)		2,969,642		(285,234)	(285,234)	53,604	06/01/2046
94403*-AY-2	WAWA, INC PRIV PLACE		05/04/2016	MATURITY		2,350,000	2,350,000	2,350,000	2,350,000						2,350,000				68,973	05/04/2016
948565-AC-0	WEEKLEY HOMES LLC/ FINAN		07/12/2016	CREDIT SUISSE FIRST BOSTON		2,189,600	2,380,000	2,386,833	2,384,911		(557)		(557)		2,384,353		(194,753)	(194,753)	136,453	02/01/2023
94973V-AT-4	ANTHEM INC		09/08/2016	MIZUHO SECURITIES		12,494,200	10,000,000	10,377,900	10,346,336		(4,550)		(4,550)		10,341,785		2,152,415	2,152,415	625,111	08/15/2040
94973V-AX-5	ANTHEM INC		01/14/2016	WELLS FARGO SECURITIES LLC		4,490,489	4,590,000	4,647,650	4,629,329		(319)		(319)		4,629,010		(138,522)	(138,522)	25,898	05/15/2022
94973V-AY-3	ANTHEM INC		04/01/2016	UBS SECURITIES		2,980,500	3,000,000	3,165,870	3,155,699		(836)		(836)		3,154,864		(174,364)	(174,364)	54,344	05/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94974B-EV-8	WELLS FARGO & COMPANY		10/20/2016	WELLS FARGO SECURITIES LLC		11,022,600	10,000,000	10,556,200	10,327,912		(46,523)		(46,523)		10,281,389		741,211	741,211	490,667	04/01/2021
94974B-FN-5	WELLS FARGO & COMPANY		03/15/2016	BANK OF AMERICA		10,525,900	10,000,000	9,951,100	9,960,138		1,022		1,022		9,961,160		564,740	564,740	244,063	08/15/2023
94974B-FY-1	WELLS FARGO & COMPANY		02/04/2016	J.P. MORGAN		10,085,900	10,000,000	10,079,900	10,073,210		(808)		(808)		10,072,402		13,498	13,498	75,167	06/03/2026
94974B-GE-4	WELLS FARGO & COMPANY		08/09/2016	WELLS FARGO SECURITIES LLC		10,230,000	10,000,000	9,931,200	9,931,874		318		318		9,932,192		297,808	297,808	240,896	11/04/2044
94974B-GQ-7	WELLS FARGO & COMPANY		01/22/2016	WELLS FARGO SECURITIES LLC		9,975,900	10,000,000	9,923,800	9,923,385		(78)		(78)		9,923,307		52,593	52,593	95,278	11/17/2045
949757-AD-0	WFMBS 2004-6 A4		12/27/2016	MBS PAYDOWN		937,072	937,072	998,128	948,591		(11,519)		(11,519)		937,072				24,956	06/25/2034
949758-AD-8	WFMBS 2004-O A1		12/27/2016	MBS PAYDOWN		1,269,422	1,269,422	1,293,988	1,275,921		(6,500)		(6,500)		1,269,422				15,411	08/25/2034
949769-AA-1	WFMBS 2003-L 1A1		12/27/2016	MBS PAYDOWN		136,350	136,350	137,486	136,350						136,350				4,218	11/25/2033
949779-AB-8	WFMBS 2004-EE 2A1		12/27/2016	MBS PAYDOWN		1,160,739	1,160,739	1,166,849	1,161,862		(1,123)		(1,123)		1,160,739				14,231	12/25/2034
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL C PRIV PLACE		12/27/2016	SINK		514,019	514,019	516,345	514,103		(83)		(83)		514,019				14,890	02/01/2028
94980B-AP-4	WFMBS 2003-J 2A1		12/27/2016	MBS PAYDOWN		439,582	439,582	445,058	439,953		(993)		(993)		439,582				4,919	10/25/2033
94980P-AH-4	WFMBS 2004-L A8		12/27/2016	MBS PAYDOWN		406,287	406,287	418,394	406,852		(564)		(564)		406,287				3,869	07/25/2034
94980Q-AH-2	WFMBS 2004-W A8		12/27/2016	MBS PAYDOWN		396,129	396,129	401,204	397,049		(920)		(920)		396,129				5,678	11/25/2034
94980Q-AJ-8	WFMBS 2004-W A9		12/27/2016	MBS PAYDOWN		1,578,078	1,578,078	1,541,190	1,570,686		7,392		7,392		1,578,078				22,621	11/25/2034
94980R-AD-9	WFMBS 2004-Z 2A2		12/27/2016	MBS PAYDOWN		1,092,133	1,092,133	1,069,949	1,087,237		4,896		4,896		1,092,133				24,912	12/25/2034
94981G-AF-7	WFMBS 2004-R 2A1		12/27/2016	MBS PAYDOWN		822,262	822,262	818,676	821,671		591		591		822,262				15,970	09/25/2034
94981Q-AF-5	WFMBS 2005-AR16 3A2		12/27/2016	MBS PAYDOWN		2,794,864	2,794,864	2,819,204	2,805,245		(10,381)		(10,381)		2,794,864				64,388	03/25/2035
94981R-AC-0	WFMBS 2005-AR3 2A1		12/27/2016	VARIOUS		991,334	991,334	964,750	984,740		6,595		6,595		991,334				14,923	03/25/2035
94982A-AH-5	WFMBS 2004-Y 3A1		12/27/2016	MBS PAYDOWN		1,791,189	1,791,189	1,803,644	1,791,209		(20)		(20)		1,791,189				21,862	11/25/2034
94982F-AQ-4	WFMBS 2005-2 2A1		12/27/2016	MBS PAYDOWN		414,738	414,738	416,529	415,212		(474)		(474)		414,738				8,528	04/25/2020
94982J-AD-5	WFMBS 2005-6 A4		12/27/2016	MBS PAYDOWN		475,847	475,847	488,040	478,576		(2,729)		(2,729)		475,847				13,138	08/25/2035
94983C-AJ-6	WFMBS 2005-AR10 2A6		12/27/2016	MBS PAYDOWN		1,020,620	1,020,620	1,012,647	1,018,789		1,832		1,832		1,020,620				12,974	06/25/2035
94983C-AV-9	WFMBS 2005-AR10 2A17		12/27/2016	MBS PAYDOWN		2,464,279	2,464,279	2,501,243	2,467,890		(3,611)		(3,611)		2,464,279				57,581	06/25/2035
94983E-AH-6	WFMBS 2005-AR12 2A5		12/27/2016	MBS PAYDOWN		1,003,728	1,003,728	963,666	997,458		6,269		6,269		1,003,728				12,057	06/25/2035
94985T-BC-1	WFMBS 2007-3 3A1		12/27/2016	MBS PAYDOWN		141,796	141,796	146,753	143,390		(1,594)		(1,594)		141,796				4,689	04/25/2022
95058X-AB-4	WEN 2015-1A A2II		12/27/2016	MBS PAYDOWN		100,000	100,000	100,000	100,000						100,000				2,550	06/15/2045
95082P-AH-8	WESCO DISTRIBUTION CORPORATE		09/07/2016	VARIOUS		10,379,321	4,936,000	5,857,094	5,037,839		(99,433)		(99,433)		4,938,406		5,440,916	5,440,916	291,074	09/15/2029
96188#-AA-6	WETT HOLDINGS LLC		09/30/2016	SINK		133,333	133,333	133,333	133,333						133,333				2,873	12/18/2024
96811X-AA-2	WILDFLOWER ENERGY LP PRIV PLACE		12/30/2016	SINK		1,014,159	1,014,159	1,007,803	1,007,803						1,007,803		6,357	6,357	34,822	09/30/2021
96928#-AH-6	WILLIAM BLAIR & COMPANY SERIES 2006-A		12/27/2016	SINK		225,091	225,091	225,091	225,091						225,091				7,544	01/15/2032
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN INC (KRAFT		12/27/2016	SINK		648,609	648,609	668,661	649,146		(537)		(537)		648,609				15,811	01/15/2035
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR CTL		12/27/2016	SINK		1,298,266	1,298,266	1,299,876	1,298,398		(132)		(132)		1,298,266				24,972	06/15/2025
969490-AE-1	CLAYTON WILLIAMS ENERGY		07/25/2016	ROBERT W. BAIRD & CO, INC		5,162,000	5,800,000	5,800,000	5,800,000						5,800,000		(638,000)	(638,000)	370,838	04/01/2019
97181#-HG-1	WILMINGTON TRUST CO (BORDERS) PVT PLC		02/28/2016	SINK		10,338	10,338	10,347									10,338	10,338		03/01/2016
97181#-KV-4	UNION PACIFIC RAILROAD		01/02/2016	SINK		1,005,227	1,005,227	1,005,227	1,005,227						1,005,227				26,940	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD		01/02/2016	SINK		612,047	612,047	612,047	612,047						612,047				16,403	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD		01/02/2016	SINK		479,294	479,294	479,294	479,294						479,294				12,845	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD		01/02/2016	SINK		308,962	308,962	308,962	308,962						308,962				8,311	07/02/2028
97381W-AJ-3	WINDSTREAM SERVICES LLC		03/22/2016	TENDER		2,294,450	2,180,000	2,188,372	2,182,258		(206)		(206)		2,182,053		112,397	112,397	135,978	11/01/2017
98956P-AH-5	ZIMMER BIOMET HOLDINGS		12/13/2016	TENDER		8,047,630	8,500,000	8,431,660	8,431,802		984		984		8,432,786		(385,156)	(385,156)	502,232	08/15/2045
989701-BE-6	ZIONS BANCORPORATION		05/06/2016	ROBERT W. BAIRD & CO, INC		7,896,840	7,742,000	7,737,154	7,737,976		38		38		7,738,013		158,827	158,827	142,542	06/13/2023
LX1278-65-9	APEX TOOLS TLB		12/30/2016	VARIOUS		2,891,337	3,048,837	2,972,616	2,975,780		1,470		1,470		2,977,250		(85,913)	(85,913)	13,970	02/01/2020
LX1282-99-0	ACCUDYNE (SILVER II) TLB		08/29/2016	VARIOUS		3,518,735	3,908,691	3,595,995	3,614,985		40,248		40,248		3,655,233		(136,499)	(136,499)	107,424	12/13/2019
LX1283-21-2	BERRY PLASTICS TLD		12/30/2016	VARIOUS		10,201,129	10,182,379	10,080,251	10,002,583		18,090		18,090		10,111,297		89,832	89,832	278,403	02/08/2020
LX1284-80-6	ASURION LLC TL B-1		12/14/2016	SINK		7,196,337	7,196,337	7,192,140	7,192,030		4,308		4,308		7,196,337				312,682	05/24/2019
LX1299-08-5	SCIENTIFIC GAMES TLB		12/30/2016	VARIOUS		5,115,440	5,096,690	5,024,569	5,111,100		(2,868)		(2,868)		5,108,232		7,208	7,208	426,947	10/18/2020
LX1284-67-3	IMMUCOR TLB-2		12/30/2016	VARIOUS		2,845,057	3,058,807	2,993,850	3,024,515		1,507		1,507		3,026,021		(180,964)	(180,964)	4,428	08/17/2018
LX1288-16-1	MONITRONICS TLB		09/30/2016	SINK		4,883,894	4,883,894	4,877,789	4,878,345		5,549		5,549		4,883,894				157,980	03/23/2018
LX1289-94-6	ABC SUPPLY TLB		02/24/2016	PRIOR YEAR INCOME															(7,078)	04/16/2020
LX1289-68-0	HERTZ CORPORATION TLB-2		01/21/2016	VARIOUS		2,886,781	2,912,263	2,894,061	2,894,017		1,723		1,723		2,895,740		(8,959)	(8,959)	8,802	03/11/2018
LX1290-99-3	DYNEGY TL B2		11/08/2016	VARIOUS		11,403,457	11,489,086	11,442,719	11,438,824		18,061		18,061		11,456,885		(53,428)	(53,428)	339,132	04/23/2020
LX1291-88-4	PINNACLE FOODS TLG		04/29/2016	PRIOR YEAR INCOME															6,519	04/29/2020
LX1292-65-A	AMC ENTERTAINMENT TLB		03/16/2016	PRIOR YEAR INCOME															(6,676)	04/30/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
LX1292-75-9	CDW LLC TLB		03/31/2016	PRIOR YEAR INCOME															(7,194)	04/29/2020
LX1293-46-8	CHARTER COMMUNICATIONS TLF		09/30/2016	SINK		30,848	30,848	30,873			(1)		(1)		30,848				662	01/03/2021
LX1252-00-1	PENINSULA GAMING TL		02/05/2016	PRIOR YEAR INCOME															(100,912)	11/20/2017
LX1241-06-1	GENERAC POWER SYSTEMS TLB		10/04/2016	J.P. MORGAN		4,976,187	4,969,975	4,999,306	5,001,117		(16,460)		(16,460)		4,984,657		(8,470)	(8,470)	174,034	05/31/2020
LX1297-28-7	WMG ACQUISITION CORP TLB		11/21/2016	VARIOUS		10,117,784	10,248,864	10,228,194	10,229,638		5,426		5,426		10,235,064		(117,280)	(117,280)	235,623	07/01/2020
LX1297-44-4	GRANDE COMMUNICATION TLB		12/30/2016	SINK		60,329	60,329	60,469	60,227		103		103		60,329				1,302	05/31/2020
LX1231-28-6	HAWAIIAN TELCOM TLB		12/30/2016	SINK		5,143	5,143	5,182			(1)		(1)		5,143				56	06/06/2019
LX1301-23-8	CARESTREAM HEALTH 1ST LIEN		11/18/2016	VARIOUS		10,452,531	11,314,111	11,222,115	11,241,199		23,818		23,818		11,265,017		(812,487)	(812,487)	451,847	06/07/2019
LX1301-26-1	CARESTREAM HEALTH 2ND LIEN		03/10/2016	VARIOUS		4,889,915	6,350,539	5,808,243	5,817,239		30,871		30,871		5,848,110		(958,195)	(958,195)	159,385	12/07/2019
LX1316-58-2	BOYD GAMING TLB		12/07/2016	SINK		3,575,046	3,575,046	3,512,281	3,563,427		11,619		11,619		3,575,046				90,533	08/14/2020
LX1318-34-9	REXNORD TLB		10/05/2016	VARIOUS		1,999,218	1,994,898	1,977,443	1,977,398		4,583		4,583		1,981,982		17,237	17,237	72,787	08/21/2020
LX1332-13-4	DOLE FOOD TLB		12/30/2016	SINK		70,758	70,758	70,588			255		255		70,758				1,168	11/01/2018
LX1320-85-7	QUIKRETE 1ST LIEN		11/15/2016	SINK		2,465,302	2,465,302	2,493,036	2,485,360		(20,059)		(20,059)		2,465,302				94,554	09/28/2020
LX1328-01-A	HILTON WORLDWIDE TLB-1		08/18/2016	EXCHANGE		3,241,309	3,223,531	3,255,123	3,244,097		(2,950)		(2,950)		3,241,147		162	162	102,499	10/26/2020
LX1335-81-4	BJ'S WHOLESALE 1ST LIEN		12/30/2016	VARIOUS		260,956	260,956	258,191	237,437		682		682		260,956				8,410	09/26/2019
LX1335-83-0	BJ'S WHOLESALE 2ND LIEN		04/12/2016	SINK		19,053	19,053	18,625	18,981		73		73		19,053				419	03/26/2020
LX1342-69-5	USI INSURANCE TLB (AKA COMPASS)		12/31/2016	VARIOUS		2,101,228	2,156,858	2,148,266	2,148,759		835		835		2,149,595		(48,367)	(48,367)	6,143	12/27/2019
LX1344-87-3	INFOR US INC TLB-5		12/30/2016	VARIOUS		2,125,444	2,216,694	2,216,694	2,216,694						2,216,694		(91,250)	(91,250)	3,866	06/03/2020
LX1348-98-1	CBS OUTDOOR TLB		01/29/2016	PRIOR YEAR INCOME															13,243	01/31/2021
LX1349-26-0	UNIVISION COMM TL C4		12/22/2016	VARIOUS		113,290	113,290	113,630	73,485		68		68		113,290				(6,025)	03/01/2020
LX1349-51-A	AXALTA COATING SYSTEMS 1ST LIEN		12/15/2016	VARIOUS		6,415,790	6,440,424	6,404,887	6,403,792		14,866		14,866		6,418,658		(2,868)	(2,868)	209,733	02/01/2020
LX1499-55-A	MILLENNIUM LABS TL		01/27/2016	EXCHANGE		4,084,074	5,078,916	4,081,183	4,084,074		10,510		10,510		4,094,584		(10,510)	(10,510)		12/21/2020
LX1353-56-9	ADS WASTE HOLDINGS TLB-2		11/10/2016	VARIOUS		4,707,006	4,702,573	4,715,366	4,710,915		(3,915)		(3,915)		4,707,000		6	6	161,367	10/09/2019
LX1285-60-B	STATION CASINOS TLB		02/29/2016	PRIOR YEAR INCOME															(18,091)	03/02/2020
LX1357-28-9	SELECT MEDICAL TLB - SERIES E		01/08/2016	VARIOUS		3,643,380	3,657,094	3,653,354	3,670,152		(16,859)		(16,859)		3,653,293		(9,914)	(9,914)	(26,435)	06/01/2018
LX1357-48-7	IMG WORLDWIDE 1ST LIEN		04/29/2016	PRIOR YEAR INCOME															6,028	05/06/2021
LX1359-08-7	NEIMAN MARCUS TLB		10/28/2016	VARIOUS		6,629,390	7,163,429	7,126,746	7,131,233		2,670		2,670		7,133,903		(504,513)	(504,513)	6,594	10/25/2020
LX1360-51-5	KINDRED HEALTHCARE TLB		12/30/2016	SINK		183,115	183,115	182,293	120,067		9,847		9,847		183,115				9,779	04/09/2021
LX1325-71-6	HUB INTERATIONAL LTD 1ST LIEN TL		10/05/2016	SINK		41,453	41,453	40,822			48		48		41,453				106	10/02/2020
LX1366-09-0	TIME INC TLB-DD		12/30/2016	VARIOUS		49,773	49,773	49,462	49,617		156		156		49,773				1,474	04/24/2021
LX1370-65-4	ORTHO-CLINICAL DIAGNOSTICS TLB		12/30/2016	SINK		155,647	155,647	152,826	113,908		733		733		155,647				9,556	06/30/2021
LX1366-86-8	CONNOLLY CORP (COTIVITI) 2ND LIEN		09/28/2016	SINK		5,000,000	5,000,000	4,991,250	4,991,753		8,247		8,247		5,000,000				201,063	05/14/2022
LX1377-16-2	GRAY TELEVISION TLB		03/31/2016	PRIOR YEAR INCOME															(5,990)	06/10/2021
LX1378-51-7	GATES GLOBAL 1ST LIEN		12/30/2016	SINK		362,828	362,828	362,394	362,414		414		414		362,828				4,846	07/06/2021
LX1390-60-3	FIRST DATA TL - 2018		06/02/2016	EXCHANGE		17,560,578	17,571,870	17,488,542	17,555,298		7,071		7,071		17,562,369		(1,791)	(1,791)	297,025	09/24/2018
LX1391-72-6	SINCLAIR TELIVISION TLB1		03/31/2016	PRIOR YEAR INCOME															(13,902)	07/30/2021
LX1400-73-3	TECOMET INC 1ST LIEN		12/30/2016	SINK		101,139	101,139	96,082	100,353		787		787		101,139				3,877	12/05/2021
LX1409-66-8	JELD-WEN TLB		11/01/2016	SINK		3,979,900	3,979,900	3,979,900	3,979,900						3,979,900				177,059	10/15/2021
LX1413-84-3	GRANITE ACQ (WHEELABRATOR) TLB		06/30/2016	VARIOUS		18,279,539	18,965,517	18,943,487	18,941,873		(1,412)		(1,412)		18,940,461		(660,921)	(660,921)	323,033	12/19/2021
LX1413-85-0	GRANITE ACQ (WHEELABRATOR) TLC		05/03/2016	VARIOUS		812,458	842,912	841,858	841,759		97		97		841,856		(29,398)	(29,398)	15,479	12/19/2021
LX1408-54-6	SCIENTIFIC GAMES TL B2		12/30/2016	VARIOUS		10,148,992	10,136,746	10,037,968	10,046,302		7,664		7,664		10,053,966		95,026	95,026	665,599	10/01/2021
LX1424-46-9	ACCUVANT INC 1ST LIEN TL		12/30/2016	VARIOUS		1,551,091	1,583,936	1,579,995	1,579,896		688		688		1,580,584		(29,493)	(29,493)	25,644	01/28/2022
LX1439-53-3	STAPLES INC TLB		03/01/2016	VARIOUS		20,062,500	20,000,000	20,062,500	20,055,607		(1,742)		(1,742)		20,053,865		8,635	8,635	336,535	04/24/2021
LX1439-49-A	COMMUNICATIONS SALES & LEASING TLB		10/21/2016	VARIOUS		21,512,518	21,890,000	21,483,283	21,510,275		2,243		2,243		21,512,518				894,300	10/24/2022
LX1339-05-5	REYNOLDS GRP TLB-1		08/05/2016	VARIOUS		14,783,468	14,722,248	14,819,668	14,806,398		(22,930)		(22,930)		14,783,468				435,193	12/01/2018
LX1435-61-4	SURGICAL CARE AFFILIATES, INC TLB		10/25/2016	VARIOUS		1,989,925	1,985,000	1,992,444	1,991,416		(1,330)		(1,330)		1,990,086		(161)	(161)	69,861	03/17/2022
LX1439-33-5	MONITRONICS TLB ADD ON		09/30/2016	SINK		6,901,447	6,901,447	6,866,939	6,869,180		32,267		32,267		6,901,447				235,777	04/08/2022
LX1440-74-1	ASPEN DENTAL MANAGEMENT INC TLB		04/29/2016	PRIOR YEAR INCOME															6,166	04/30/2022
LX1441-16-6	BUILDERS FIRSTSOURCE TLB		08/22/2016	VARIOUS		2,967,001	2,993,125	2,963,194	2,963,975		7,015		7,015		2,970,990		(3,989)	(3,989)	112,969	07/31/2022
LX1147-28-4	YANKEE/RCN CABLE TLB		02/01/2016	PRIOR YEAR INCOME															(10,449)	03/01/2020
LX1442-79-2	CONCENTRA INC 1ST LIEN TL		12/30/2016	SINK		145,466	145,466	145,425	80,036		142		142		145,466				9,258	06/01/2022
LX1443-31-1	STERIGENICS-NORDION HOLDINGS, LLC TLB		12/30/2016	SINK		110,000	110,000	109,781	109,714		286		286		110,000				3,001	04/27/2022
LX1444-32-7	LEVEL 3 TLB-2		05/10/2016	PRIOR YEAR INCOME															11,689	05/31/2022
LX1444-64-0	PETSMART TLB		10/14/2016	VARIOUS		13,950,296	13,895,050	13,968,224	13,960,419		(10,123)		(10,123)		13,950,296				492,438	03/11/2022
LX1445-52-2	TRANSDIGM TLE		01/13/2016	VARIOUS		2,901,650	2,992,826	2,940,452	2,940,971		571		571		2,941,541		(39,891)	(39,891)	8,311	05/14/2022
LX1445-31-6	AMERICAN AIRLINES TLB-2020		10/07/2016	VARIOUS		8,822,073	8,822,073	8,860,471	8,853,396		(3,888)		(3,888)		8,849,508		(27,434)	(27,434)	230,533	06/27/2020
LX1366-85-0	CONNOLLY CORP (COTIVITI 1ST LIEN		09/28/2016	SINK		6,548,870	6,548,870	6,564,250	6,561,989		(13,119)		(13,119)		6,548,870				213,944	05/14/2021
LX1172-75-3	CONVATEC LTD TL 1ST LIEN		03/31/2016	PRIOR YEAR INCOME															(14,381)	06/15/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
LX1448-58-3	BASS PRO GROUP TLB		12/30/2016	VARIOUS		17,599,711	17,612,524	17,569,943	7,927,670				3,834		17,569,835		29,876	29,876	538,556	06/05/2020
LX1447-75-9	TRANSUNION TLB-2		10/26/2016	VARIOUS		13,726,192	13,747,048	13,694,633	13,685,064				20,359		13,705,423		20,769	20,769	356,080	04/09/2021
LX1450-28-2	DOLLAR TREE TLB-1		09/22/2016	SINK		17,833,861	17,833,861	17,836,510	17,833,949				(88)		17,833,861				(541,568)	05/26/2022
LX1453-15-3	TI GROUP AUTO TLB		12/30/2016	SINK		105,471	105,471	105,460					179		105,471				2,802	06/30/2022
LX1313-21-7	MEDIA GENERAL TL		12/30/2016	SINK		502,827	502,827	500,768	500,835				1,992		502,827				16,007	07/31/2020
LX1456-94-1	MINERALS TECHNOLOGIES INC TLB1		06/28/2016	VARIOUS		9,581,016	9,805,375	9,762,662	9,764,339				4,432		9,768,771		(187,755)	(187,755)	37,572	05/09/2021
LX1453-76-5	TRIBUNE MEDIA TLB		12/30/2016	VARIOUS		81,306	81,306	81,149	81,108				198		81,306				(16,306)	12/27/2020
LX1451-43-9	DELTEK INC 2ND LIEN		04/11/2016	PRIOR YEAR INCOME															4,045	06/25/2023
LX1457-34-5	FIRST DATA CORPORATION TLB		10/24/2016	VARIOUS		7,052,500	7,000,000	6,962,500	6,962,847				2,088		6,964,935		87,565	87,565	278,710	07/10/2022
LX1253-56-1	NAVISTAR INTERNATIONAL TLB		10/31/2016	VARIOUS		3,915,943	4,135,943	4,151,328	4,151,893				(2,212)		4,149,681		(233,738)	(233,738)	408,348	08/07/2020
LX1469-18-3	ASURION LLC TLB-4		12/30/2016	SINK		138,125	138,125	137,434	137,660				465		138,125				2,581	08/04/2022
LX1469-38-1	CHARTER COMMICATIONS TLI		02/22/2016	PRIOR YEAR INCOME															(4,131)	08/04/2023
LX1470-37-A	BEACON ROOFING SUPPLY, INC TLB		04/04/2016	PRIOR YEAR INCOME															16,579	10/01/2022
LX1557-18-5	PARTY CITY TLB		10/19/2016	VARIOUS		11,582,558	11,571,000	11,542,073	11,542,318				40,077		11,582,395		163	163	464,685	08/19/2022
LX1470-71-0	US LBM TL 1ST LIEN		12/30/2016	VARIOUS		1,948,051	2,032,551	1,976,807	1,972,509				735		1,978,284		(30,233)	(30,233)	1,283	08/20/2022
LX1470-95-9	KIK CUSTOM PRODUCTS TL		12/30/2016	SINK		90,076	90,076	87,824	89,682				394		90,076				4,352	08/26/2022
LX1471-81-7	TEAM HEALTH TLB 1ST LIEN		06/02/2016	SINK		2,000,000	2,000,000	1,980,000	1,980,311				19,689		2,000,000				74,595	11/23/2022
LX1472-05-4	DELTA AIR LINES TLB		10/06/2016	VARIOUS		3,007,350	2,992,500	2,977,538	2,977,501				2,576		2,980,078		27,272	27,272	103,833	08/18/2022
LX1483-63-0	B&G FOODS TLB		03/02/2016	PRIOR YEAR INCOME															5,058	10/21/2022
LX1478-46-5	ELLUCIAN (SOPHIA) TLB		03/31/2016	PRIOR YEAR INCOME															4,263	09/30/2022
LX1480-60-2	CABLEVISION SYSTEMS (NEPTUNE FINCO) TLB		10/12/2016	VARIOUS		10,507,184	10,500,000	10,342,500	10,346,668				59,895		10,406,563		100,621	100,621	547,550	10/09/2022
LX1488-83-7	T-MOBILE TLB		04/26/2016	VARIOUS		4,029,925	4,000,000	3,980,000	3,980,478				925		3,981,403		48,522	48,522	49,210	11/19/2022
LX1488-66-2	POLYONE CORP TLB		02/16/2016	PRIOR YEAR INCOME															8,125	11/06/2022
LX1499-26-3	BLOUNT INTERNATIONAL INC TL		10/03/2016	SINK		8,750	8,750	8,525					12		8,750				240	04/12/2023
LX1514-25-1	SELECT MEDICAL TLB- SERIES F		12/30/2016	SINK		63,750	63,750	62,475					225		63,750				1,466	03/03/2021
LX1509-14-5	MANITOWOC TLB		12/30/2016	SINK		307,692	307,692	306,154					1,243		307,692				9,991	03/03/2023
LX1512-36-2	GCA MERGER SUB INC 1L TL		12/31/2016	SINK		31,068	31,068	31,068							31,068				1,045	03/01/2023
LX1514-90-5	KAR AUCTION SERVICES TLB-3		12/30/2016	SINK		69,750	69,750	69,418					110		69,750				972	02/28/2023
LX1520-78-7	NTHRIVE INC TL		12/30/2016	SINK		65,000	65,000	64,659					356		65,000				3,623	10/20/2022
LX1523-98-9	NATURE'S BOUNTY TLB		12/30/2016	VARIOUS		1,067,519	1,062,469	1,062,469							1,062,469		5,050	5,050	8,186	05/05/2023
LX1524-58-1	ATI PHYSICAL THERAPY HOLDINGS, LLC TL		12/30/2016	SINK		15,000	15,000	15,150					(10)		15,000				225	05/10/2023
LX1527-11-3	MULTIPLAN TLB		12/30/2016	SINK		1,008,646	1,008,646	1,014,697					169		1,008,646				25,436	06/07/2023
LX1527-62-6	CHG HEALTHCARE SERVICES INC TLB		12/30/2016	SINK		17,525	17,525	17,563					15		17,525				207	05/19/2023
LX1528-16-0	STATION CASINOS TLB		12/30/2016	SINK		36,698	36,698	36,790					(12)		36,698				285	06/08/2023
LX1440-74-7	ASPEN DENTAL MANAGEMENT INC TLB		12/30/2016	SINK		115,668	115,668	115,543					325		115,668				1,352	04/29/2022
LX1529-60-6	PROSPCT MEDICAL HOLDINGS TLB		12/30/2016	SINK		112,500	112,500	110,813					780		112,500				2,790	06/01/2022
LX1507-37-0	PETCO ANIMAL SUPPLIES TLB-2		12/13/2016	VARIOUS		2,597,745	2,570,688	2,492,391					6,407		2,499,055		98,690	98,690	34,092	01/26/2023
LX1531-80-0	PCI PHARMA SERVICES TL 1ST LIEN		12/30/2016	SINK		65,000	65,000	64,350					163		65,000				362	06/30/2023
LX1541-02-3	CAVIUM TLB		12/15/2016	SINK		30,000	30,000	29,700					52		30,000				424	08/10/2022
LX1533-70-7	US SECURITY ASSOCIATES		12/30/2016	SINK		20,000	20,000	19,800					109		20,000				513	06/21/2023
LX1538-16-9	WIRECO WORLDGROUP INC 1ST LIEN		12/30/2016	SINK		10,000	10,000	10,075					(4)		10,000				208	07/22/2023
LX1538-87-0	REYNOLDS TL 1ST LIEN		12/30/2016	SINK		34,012	34,012	34,165					(8)		34,012				590	01/21/2023
LX1540-15-7	SAFWAY TLB		12/30/2016	SINK		25,000	25,000	24,750					124		25,000				403	08/04/2023
LX1541-01-5	GULF FINANCE LLC TLB		12/30/2016	SINK		32,500	32,500	31,619					103		32,500				440	08/17/2023
LX1540-98-3	LESLIES POOLMART SENIOR SEC TLB		12/30/2016	SINK		25,000	25,000	25,155					(101)		25,000				428	08/09/2023
LX1544-06-8	ESH HOSPITALITY INC (EXTENDED STAY)TLB		12/30/2016	SINK		4,250	4,250	4,229					24		4,250				48	08/17/2023
LX1544-97-7	BUILDERS FIRSTSOURCE TLB		12/30/2016	SINK		25,689	25,689	25,635					39		25,689				339	07/31/2022
LX1544-67-0	XPO LOGISTICS TLB2		11/03/2016	SINK		1,097,169	1,097,169	1,091,684					91		1,097,169				1,515	10/30/2021
LX1550-02-4	THOMSON REUTERS IP&S (CAMELOT) 1L TL		12/30/2016	SINK		15,000	15,000	14,925					60		15,000				158	10/03/2023
LX1547-67-3	DTI HOLDCO INC TLB		12/30/2016	SINK		22,250	22,250	22,028							22,250					09/30/2023
LX1549-67-9	COINSTAR LLC 1ST LIEN TL		12/30/2016	VARIOUS		3,897,329	3,854,098	3,834,828					779		3,835,258		62,070	62,070	181	09/27/2023
LX1549-76-0	MONITRONICS INTERNATIONAL INC TLB 2		12/30/2016	SINK		16,875	16,875	16,622					9		16,875				8	09/30/2022
LX1550-86-7	WINDSTREAM SERVICES LLC TLB-6		12/30/2016	SINK		4,063	4,063	4,063							4,063				9	03/16/2021
LX1553-83-8	CBS RADIO INC TLB		12/19/2016	SINK		471,698	471,698	469,340					1,200		471,698				2,453	10/06/2023
LX1555-70-0	PETSMART INC TLB-2		10/31/2016	SINK		34,912	34,912	35,052							34,912					03/10/2022
LX1439-49-1	COMMUNICATION SALES & LEASING, INC TLB		12/30/2016	VARIOUS		10,054,313	10,029,313	9,855,049					912		9,856,354		197,958	197,958	26,185	10/24/2022
LX1556-82-3	FORTERRA FINANCE LLC TL 1ST LIEN		12/30/2016	SINK		7,500	7,500	7,463					37		7,500				67	10/18/2023
LX1557-38-3	GENOA A QOL HEALTHCARE CO 1ST LIEN		12/30/2016	SINK		17,500	17,500	17,413					68		17,500				104	11/15/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
LX1521-77-7	MGM GROWTH PROPERTIES TLB		12/30/2016	SINK		37,500	37,500	37,406			91		91		37,500				629	04/01/2023
LX1559-61-1	ADVANCE DISPOSAL SERIVICES INC TLB		12/30/2016	SINK		50,574	50,574	50,633			1		1		50,574				362	10/28/2023
LX1184-51-9	BROCK HOLDINGS TL 1ST LIEN		10/24/2016	VARIOUS		1,714,646	1,714,646	1,671,780	1,676,262		38,384		38,384		1,714,646				85,957	03/16/2017
C4111#-AG-6	GRAYMONT WESTERN CANADA INC		06/21/2016	SINK		314,285	314,285	314,285	314,285						314,285				7,386	06/21/2027
G2083#-AC-9	CHEMRING GROUP PLC		11/19/2016	VARIOUS		9,604,654	9,604,654	9,829,979	9,770,061		(165,407)		(165,407)		9,604,654				557,838	11/19/2016
G2083#-AD-7	CHEMRING GROUP PLC		03/31/2016	SINK		4,655,699	4,655,699	4,799,262	4,660,996		(5,297)		(5,297)		4,655,699				222,298	11/19/2019
G2083#-AE-5	CHEMRING GROUP PLC SERIES C		03/31/2016	SINK		1,098,494	1,098,494	1,098,494	1,098,494						1,098,494				52,450	11/19/2019
G3157#-AB-0	EUROPEAN METAL RECYCLING LIMITED		12/31/2016	SINK		1,272,727	1,272,727	1,272,727	1,272,727						1,272,727				86,072	12/17/2022
G9298#-AG-6	URENCO LIMITED SERIES C		10/26/2016	SINK		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				1,531,219	12/12/2018
G9298#-AN-1	URENCO LIMITED		06/30/2016	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				647,000	06/30/2016
Q2096*-AB-9	CARDNO HOLDINGS PTY. LTD. CORPORATE		04/27/2016	SINK		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				255,006	08/15/2024
Q9103#-AC-9	TOLL FINANCE PTY LTD & TOLL GROUP		09/30/2016	SINK		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				1,347,098	12/07/2020
TP1015-15-9	I 595 EXPRESS, LLC		09/30/2016	SINK		5,404,604	5,404,604	5,404,453	5,404,453						5,404,453		151	151	129,862	12/31/2031
008911-AX-7	AIR CANADA	A	10/06/2016	CALLED BY ISSUER at 103.000		5,683,563	5,500,000	5,525,000	5,514,090		(3,229)		(3,229)		5,510,861		172,702	172,702	376,406	10/01/2019
012873-AK-1	ALBERTA ENERGY CO LTD	A	04/19/2016	VARIOUS		16,025,000	17,000,000	18,935,320	18,375,103		(16,013)		(16,013)		18,359,091		(2,334,091)	(2,334,091)	595,531	11/01/2031
097751-BK-6	BOMBARDIER INC	A	03/07/2016	J.P. MORGAN		4,750,000	5,000,000	4,741,250	4,771,739		15,235		15,235		4,786,975		(36,975)	(36,975)	133,681	09/15/2018
136385-AE-1	CANADIAN NATL RESOURCES	A	04/21/2016	J.P. MORGAN		9,765,800	10,000,000	9,984,308	8,582,225		(2,043)		(2,043)		9,931,098		(165,298)	(165,298)	206,938	06/30/2033
13643E-AH-8	CANADIAN OIL SANDS LTD	A	06/21/2016	TENDER		4,145,000	4,000,000	4,702,880	4,666,633		(6,041)		(6,041)		4,660,592		(515,592)	(515,592)	175,333	04/01/2042
15135U-AD-1	CENOVUS ENERGY INC	A	02/24/2016	JEFFERIES & COMPANY, INC.		5,985,000	7,000,000	6,995,310	6,997,394		223		223		6,997,617		(1,012,617)	(1,012,617)	148,517	10/15/2019
15135U-AF-6	CENOVUS ENERGY INC	A	04/27/2016	JEFFERIES & COMPANY, INC.		4,833,700	5,000,000	5,432,650	5,394,117		(2,201)		(2,201)		5,391,917		(558,217)	(558,217)	156,563	11/15/2039
15135U-AH-2	CENOVUS ENERGY INC	A	02/23/2016	J.P. MORGAN		2,812,500	5,000,000	4,648,050	4,662,293		1,146		1,146		4,663,438		(1,850,938)	(1,850,938)	99,507	09/15/2042
15135U-AK-5	CENOVUS ENERGY INC	A	04/27/2016	J.P. MORGAN		15,634,620	19,000,000	18,838,130	18,843,478		1,162		1,162		18,844,640		(3,210,020)	(3,210,020)	622,989	09/15/2043
19238V-C*-4	COGECO CABLE INC	A	07/28/2016	VARIOUS		10,204,000	10,000,000	10,000,000	10,000,000						10,000,000		204,000	204,000	429,000	09/01/2026
30217V-AC-1	EXPRESS PIPELINE LLC	A	06/30/2016	SINK		2,028,000	2,028,000	2,028,000	2,028,000						2,028,000				38,132	12/31/2017
41754W-AN-1	HARVEST OPERATIONS CORP		05/17/2016	BARCLAY'S		4,550,000	5,000,000	5,335,000	5,178,576		(38,236)		(38,236)		5,140,340		(590,340)	(590,340)	218,663	10/01/2017
48207L-AA-1	JUPITER RESOURCES INC	A	10/13/2016	VARIOUS		4,052,513	4,790,000	4,589,060	1,916,000						1,916,000		2,136,513	2,136,513	424,587	10/01/2022
707886-A@-6	PENN WEST PETROLEUM	A	11/25/2016	SINK		10,084,107	10,084,107	10,084,107	10,084,107						10,084,107				573,568	05/31/2017
707886-B#-3	PENN WEST PETROLEUM	A	10/31/2016	SINK		5,040,455	5,040,455	5,040,455	5,040,455						5,040,455				309,084	05/29/2018
820439-A#-4	SHAWCOR LTD	A	12/27/2016	SINK		2,012,765	2,012,765	2,012,765	2,012,765						2,012,765				67,608	03/31/2025
820439-A@-6	SHAWCOR LTD	A	12/27/2016	SINK		3,522,338	3,522,338	3,522,338	3,522,338						3,522,338				114,263	03/31/2023
87952V-AJ-5	TELESAT CANADA/TELESAT L	A	12/19/2016	VARIOUS		3,205,000	3,200,000	3,201,750	3,199,949		51		51		3,200,000		5,000	5,000	195,733	05/15/2017
893526-8Z-9	TRANSCANADA PIPELINES	A	07/07/2016	JEFFERIES & COMPANY, INC.		7,262,900	5,000,000	5,131,250	5,120,474		(901)		(901)		5,119,573		2,143,327	2,143,327	378,073	01/15/2039
895945-G@-6	TRICAN WELL SERVICE LTD PRIV PLACE	A	10/27/2016	VARIOUS			611,710				774		774		774		(774)	(774)		04/28/2021
LX1234-63-7	TELESAT US TERM B-2	A	11/17/2016	VARIOUS		12,670,661	12,670,661	12,689,486	12,680,387		(12,860)		(12,860)		12,667,528		3,134	3,134	364,491	03/28/2019
LX1446-13-2	BURGER KING TLB2	A	12/30/2016	VARIOUS		16,312,830	16,205,727	16,168,833	16,170,622		4,075		4,075		16,174,697		138,133	138,133	740,540	12/10/2021
LX1281-35-6	BOMBARDIER TLB-2	A	06/30/2016	VARIOUS		5,054,239	5,051,429	5,056,242	5,054,795		(462)		(462)		5,054,333		(94)	(94)	172,809	01/30/2019
LX1450-44-9	STANDARD AERO TL		12/30/2016	VARIOUS		52,632	52,632	52,498			189		189		52,632				33,088	07/07/2022
C3322#-AE-8	ENERMARK INC. SENIOR NOTE SERIES C	A	03/29/2016	SINK		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				140,647	06/18/2021
00205G-AA-5	APT PIPELINES LTD	D	09/27/2016	VARIOUS		20,877,420	20,000,000	19,882,650	19,914,639		8,376		8,376		19,923,015		954,405	954,405	731,729	10/11/2022
00205G-AB-3	APT PIPELINES LTD	D	10/04/2016	J.P. MORGAN		10,405,400	10,000,000	10,194,950	10,182,824		(12,867)		(12,867)		10,169,957		235,444	235,444	436,333	03/23/2025
00386S-AL-6	ABU DHABI NATIONAL ENERG	D	08/16/2016	VARIOUS		13,112,500	13,000,000	13,106,500	13,078,290		(5,094)		(5,094)		13,073,196		39,304	39,304	458,160	01/12/2023
00507U-AS-0	ACTAVIS FUNDING SCS	C	09/15/2016	VARIOUS		8,567,135	8,250,000	8,537,815	8,519,324		(14,528)		(14,528)		8,504,796		62,339	62,339	270,513	03/15/2025
052528-AH-9	AUST & NZ BANKING GROUP	D	04/27/2016	BARCLAY'S		5,084,100	5,000,000	4,998,400	4,998,328		127		127		4,998,455		85,645	85,645	139,375	03/19/2024
055451-AU-2	BHP BILLITON FIN USA LTD	D	02/12/2016	MORGAN STANLEY		6,751,500	7,000,000	6,717,410	6,718,501		4,089		4,089		6,722,591		28,909	28,909	103,308	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD	D	08/10/2016	VARIOUS		27,111,550	25,000,000	25,157,380	25,150,212		(969)		(969)		25,149,243		1,962,307	1,962,307	831,250	09/30/2043
05565Q-BR-8	BP CAPITAL MARKETS PLC	D	10/17/2016	MORGAN STANLEY		5,593,950	5,000,000	5,000,000	5,000,000						5,000,000		593,950	593,950	261,469	03/11/2021
06739F-HT-1	BARCLAYS BANK PLC	D	01/14/2016	TENDER		10,218,900	10,000,000	10,152,300	10,115,773		(1,266)		(1,266)		10,114,507		104,393	104,393	100,000	02/20/2019
06739F-HV-6	BARCLAYS BANK PLC	D	08/15/2016	TENDER		21,421,400	20,000,000	20,190,900	20,190,423		(12,583)		(12,583)		20,177,839		1,243,561	1,243,561	562,500	05/15/2024
06739G-AR-0	BARCLAYS BANK PLC	D	08/15/2016	TENDER		29,217,275	26,250,000	25,715,238	25,994,151		27,308		27,308		26,021,459		3,195,816	3,195,816	995,460	01/08/2020
12657@-AA-7	CALITTUM HTCE I C.V. (PHILLIPS CTL)	D	10/28/2016	SINK		676,906	676,906	676,906	676,906						676,906				10,573	04/01/2027
2027A0-HR-3	COMMONWEALTH BANK AUST	D	08/29/2016	HSBC SECURITIES, INC.		10,715,900	10,000,000	9,979,300	9,979,131		759		759		9,979,890		736,010	736,010	327,500	12/09/2025
21685W-DF-1	COOPERATIEVE RABOBANK UA	D	06/24/2016	CREDIT SUISSE FIRST BOSTON		8,286,470	8,000,000	8,146,440	8,108,586		(6,836)		(6,836)		8,101,749		184,721	184,721	199,146	11/09/2022
22303Q-AP-5	COVIDIEN INTL FINANCE SA	C	04/15/2016	TENDER		22,414,920	22,000,000	21,509,210	21,614,031		12,463		12,463		21,626,494		788,426	788,426	876,333	06/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25156P-AS-2	DEUTSCHE TELEKOM INT FIN	D	12/06/2016	MARKET AXESS		2,951,730	3,000,000	2,997,210					181		2,997,391		(45,661)	(45,661)	10,000	09/19/2019
25243Y-AU-3	DIAGEO CAPITAL PLC	D	10/17/2016	VARIOUS		10,297,250	10,000,000	9,205,650	9,360,039		61,599		61,599		9,421,638		875,612	875,612	253,385	04/29/2023
256853-AA-0	DOLPHIN ENERGY LTD	D	12/27/2016	SINK		1,255,500	1,255,500	1,255,500	1,255,535						1,255,535		(35)	(35)	56,304	06/15/2019
268317-AK-0	ELECTRICITE DE FRANCE SA	D	08/11/2016	JEFFERIES & COMPANY, INC.		27,565,600	25,000,000	26,465,020	26,436,830		(14,543)		(14,543)		26,422,287		1,143,313	1,143,313	1,236,354	01/22/2044
303109-AA-0	FAGE INTL / FAGE USA	D	09/02/2016	CALLED BY ISSUER at 103.292		4,131,680	4,000,000	4,220,000	4,143,376		(36,879)		(36,879)		4,106,497		25,183	25,183	429,014	02/01/2020
344419-AB-2	FOMENTO ECONOMICO MEX	D	01/14/2016	BARCLAY'S		2,661,360	3,000,000	2,468,340	2,485,464		393		393		2,485,857		175,503	175,503	25,521	05/10/2043
40052V-AC-8	GRUPO BIMBO SAB DE CV	D	01/15/2016	BARCLAY'S		1,950,860	2,000,000	1,983,840	1,984,565		49		49		1,984,614		(33,754)	(33,754)	5,167	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV	D	06/30/2016	MORGAN STANLEY		11,860,680	12,000,000	11,721,600	11,727,866		2,162		2,162		11,730,028		130,652	130,652	307,125	06/27/2044
404280-AK-5	HSBC HOLDINGS PLC	D	02/24/2016	J.P. MORGAN		7,134,075	6,500,000	6,586,020	6,551,200		(1,222)		(1,222)		6,549,978		584,097	584,097	132,600	04/05/2021
404280-AP-4	HSBC HOLDINGS PLC	D	03/17/2016	MORGAN STANLEY		7,022,960	7,000,000	6,976,700	6,979,834		770		770		6,980,603		42,357	42,357	155,361	03/14/2024
404280-AQ-2	HSBC HOLDINGS PLC	D	02/18/2016	GOLDMAN SACHS		4,750,300	5,000,000	5,305,650	5,298,085		(506)		(506)		5,297,579		(547,279)	(547,279)	115,938	03/14/2044
423012-AE-3	HEINEKEN NV	D	08/10/2016	BARCLAY'S		7,374,920	7,000,000	5,850,880	5,892,195		12,509		12,509		5,904,704		1,470,216	1,470,216	244,222	10/01/2042
43474T-AB-9	HOLCIM CAPITAL CORP	D	04/14/2016	BANK OF NY		2,376,400	2,000,000	2,055,240	2,050,408		(98)		(98)		2,050,309		326,091	326,091	76,389	09/29/2039
449786-AP-7	ING BANK NV	D	04/12/2016	CREDIT SUISSE FIRST BOSTON		11,206,400	10,000,000	9,885,890	9,930,495		2,884		2,884		9,933,379		1,273,021	1,273,021	175,000	06/09/2021
46115H-AT-4	INTESA SANPAOLO SPA	D	04/14/2016	PARIBAS SECURITIES		9,268,500	10,000,000	10,000,000	10,000,000						10,000,000		(731,500)	(731,500)	157,478	06/26/2024
50247V-AC-3	LYB INTL FINANCE BV	C	08/08/2016	VARIOUS		8,075,525	7,500,000	7,252,350	7,252,861		2,573		2,573		7,255,435		820,091	820,091	326,354	03/15/2044
53944V-AB-5	LLOYDS BANK PLC	D	11/08/2016	TENDER		20,376,400	20,000,000	20,091,300	20,072,040		(16,247)		(16,247)		20,055,793		320,607	320,607	552,250	09/05/2019
552081-AK-7	LYONDELLBASELL IND NV	C	04/06/2016	ROBERT W. BAIRD & CO, INC		3,469,530	3,000,000	3,370,410	3,359,797		(10,431)		(10,431)		3,349,366		120,164	120,164	84,333	04/15/2024
60688Q-AD-7	MIZUHO BANK LTD	D	04/05/2016	NOMURA SECURITIES INTERNATIONAL		5,101,050	5,000,000	4,985,400	4,989,486		479		479		4,989,965		111,085	111,085	70,063	10/17/2022
62854A-AG-9	MYLAN NV	C	10/11/2016	GOLDMAN SACHS		5,315,000	5,000,000	4,999,200			(359)		(359)		4,998,841		316,159	316,159	91,146	06/15/2046
62952Q-AB-6	NXP SEMICONDUCTOR NV C.S.N.	D	10/27/2016	WELLS FARGO SECURITIES LLC		11,921,000	10,400,000	10,529,621	10,502,030		(21,508)		(21,508)		10,480,522		1,440,478	1,440,478	95,333	12/01/2019
65557F-AD-8	NORDEA BANK AB	D	04/27/2016	BARCLAY'S		3,104,040	3,000,000	3,002,640	3,001,737		(35)		(35)		3,001,702		102,338	102,338	78,271	09/21/2022
706451-BG-5	PETROLEOS MEXICANOS	D	12/06/2016	VARIOUS		17,440,015	17,000,000	16,935,410	16,975,799		(7,798)		(7,798)		16,968,001		472,014	472,014	684,859	06/15/2035
714264-AD-0	PERNOD RICARD SA	D	01/21/2016	BANK OF AMERICA		4,203,960	4,000,000	4,266,040	4,218,337		(2,253)		(2,253)		4,216,084		(12,124)	(12,124)	94,439	01/15/2022
71654Q-AX-0	PETROLEOS MEXICANOS	D	10/17/2016	VARIOUS		10,705,000	10,000,000	10,196,968	10,119,884		(18,610)		(18,610)		10,101,274		603,726	603,726	615,694	01/21/2021
71654Q-AZ-5	PETROLEOS MEXICANOS	D	07/25/2016	VARIOUS		15,741,000	15,000,000	15,366,346	15,355,286		(3,970)		(3,970)		15,351,316		389,684	389,684	624,722	06/02/2041
71654Q-BB-7	PETROLEOS MEXICANOS	D	08/31/2016	VARIOUS		16,646,000	16,000,000	16,134,910	16,238,547		(21,159)		(21,159)		16,217,388		428,612	428,612	810,604	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS	D	04/15/2016	VARIOUS		16,685,000	20,000,000	19,062,500	19,090,670		1,250		1,250		19,091,920		(2,406,920)	(2,406,920)	314,722	06/27/2044
71654Q-BV-3	PETROLEOS MEXICANOS	D	06/20/2016	VARIOUS		9,492,500	10,000,000	9,942,300	9,947,205		93,168		93,168		10,040,373		(547,873)	(547,873)	369,514	01/15/2025
71654Q-BX-9	PETROLEOS MEXICANOS	D	04/22/2016	VARIOUS		13,275,135	15,000,000	14,891,100	14,891,723		364,261		364,261		15,295,417		(2,020,282)	(2,020,282)	640,547	01/23/2046
75405T-AA-7	RAS LAFFAN LNG II	D	09/30/2016	SINK		489,500	489,500	489,500	489,500						489,500				19,510	09/30/2020
75945E-A*-0	RELIANCE INFRASTRUCTURE LTD	D	11/20/2016	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,326,000	11/20/2016
759470-A*-8	RELIANCE INDUSTRIES LIMITED	D	09/18/2016	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				651,000	09/18/2016
761655-A@-8	REXAM PLC	D	07/29/2016	SINK		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				4,237,911	12/18/2022
767201-AC-0	RIO TINTO FIN USA LTD	D	10/26/2016	CALLED BY ISSUER at 108.949		27,237,250	25,000,000	25,772,740	25,251,597		(81,598)		(81,598)		25,169,999		2,067,251	2,067,251	2,080,972	07/15/2018
767201-AK-2	RIO TINTO FIN USA LTD	D	10/12/2016	TENDER		963,916	905,000	959,418			(562)		(562)		958,855		5,060	5,060	14,078	11/02/2020
767201-AQ-9	RIO TINTO FIN USA LTD	D	10/05/2016	J.P. MORGAN		5,408,350	5,000,000	4,981,400	4,988,305		1,540		1,540		4,989,845		418,505	418,505	253,330	09/20/2021
76720A-AG-1	RIO TINTO FIN USA PLC	D	08/10/2016	MORGAN STANLEY		12,896,150	12,500,000	11,569,100	11,602,742		10,845		10,845		11,613,587		1,282,563	1,282,563	507,031	08/21/2042
76720A-AM-8	RIO TINTO FIN USA PLC	D	10/26/2016	CALLED BY ISSUER at 102.218		5,110,900	5,000,000	4,998,350	4,998,988		232		232		4,999,220		111,680	111,680	97,500	12/14/2018
77578J-AB-4	ROLLS-ROYCE PLC	D	07/11/2016	STIFEL NICOLAUS & COMPANY INC		10,701,600	10,000,000	9,990,000	9,989,779		444		444		9,990,223		711,377	711,377	271,875	10/14/2025
780097-AW-1	ROYAL BK SCOTLND GRP PLC	D	04/11/2016	TENDER		11,231,600	10,000,000	9,989,100	9,993,828		1,257		1,257		9,995,085		1,236,516	1,236,516	302,200	10/21/2019
80281T-AE-8	SANTANDER ISSUANCES	D	07/12/2016	VARIOUS		10,090,820	10,000,000	10,000,000	10,000,000						10,000,000		90,820	90,820	336,923	11/19/2025
806261-AE-3	SCHAEFFLER FINANCE BV	D	10/07/2016	VARIOUS		1,577,958	1,520,000	1,531,400	1,526,689		(1,452)		(1,452)		1,525,237		52,720	52,720	64,579	05/15/2021
83404D-AA-7	SOFTBANK GROUP CORP	D	07/07/2016	BARCLAY'S		1,347,125	1,300,000	1,283,750	1,284,363		1,754		1,754		1,286,117		61,008	61,008	43,388	04/15/2020
853254-AJ-9	STANDARD CHARTERED PLC	D	09/21/2016	VARIOUS		30,534,140	32,000,000	32,130,690	32,097,377		(7,155)		(7,155)		32,090,222		(1,556,082)	(1,556,082)	1,029,194	01/11/2023
853254-AN-0	STANDARD CHARTERED PLC	D	01/12/2016	GOLDMAN SACHS		15,116,700	15,000,000	15,312,950	15,304,523		(135)		(135)		15,304,389		(187,689)	(187,689)	256,500	03/26/2044
86960B-AE-2	SVENSKA HANDELSBANKEN AB	D	04/27/2016	BARCLAY'S		5,116,750	5,000,000	5,038,050	5,023,781		(2,577)		(2,577)		5,021,204		95,546	95,546	96,181	01/25/2019
87124V-AD-1	SYDNEY AIRPORT FINANCE	D	04/28/2016	MORGAN STANLEY		3,664,360	3,500,000	3,580,870	3,559,511		(2,425)		(2,425)		3,557,086		107,274	107,274	83,796	03/22/2023
88165F-AF-9	TEVA PHARMACEUT FIN BV	D	01/21/2016	MORGAN STANLEY		2,306,330	2,251,000	2,383,877	2,344,016		(1,027)		(1,027)		2,342,989		(36,659)	(36,659)	17,345	11/10/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89675*-AN-7	TRITON CONTAINER INTERNATIONAL LTD	C	05/27/2016	SINK		571,429	571,429	571,429	571,429						571,429				17,343	04/30/2020
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL LTD	C	05/27/2016	SINK		142,857	142,857	142,857	142,857						142,857				4,371	04/30/2020
902118-BS-6	TYCO INTERNATIONAL FINAN	C	12/28/2016	EXCHANGE		10,274,800	10,000,000	9,928,400	9,929,607		5,539		5,539		9,935,145		339,655	339,655	367,500	02/14/2026
902118-BT-4	TYCO INTERNATIONAL FINAN	C	12/28/2016	EXCHANGE		27,858,763	26,000,000	26,130,680	26,560,080		(2,055)		(2,055)		26,558,025		1,300,738	1,300,738	1,358,500	09/14/2045
91911T-AG-8	VALE OVERSEAS LIMITED	D	09/23/2016	VARIOUS		13,221,022	13,000,000	12,997,420	12,998,644		4,799		4,799		13,003,443		217,579	217,579	744,583	01/23/2017
91911T-AM-5	VALE OVERSEAS LIMITED	D	12/02/2016	NOMURA SECURITIES INTERNATIONAL		4,950,000	5,000,000	4,200,000			81,627		81,627		4,281,627		668,373	668,373	198,090	01/11/2022
92857W-AQ-3	VODAFONE GROUP PLC	D	02/16/2016	J.P. MORGAN		2,035,780	2,000,000	1,921,140	1,929,705		378		378		1,930,083		105,697	105,697	58,767	02/27/2037
92857W-BC-3	VODAFONE GROUP PLC	D	02/16/2016	RBC CAPITAL MARKETS		4,714,700	5,000,000	4,512,100	4,620,964		6,253		6,253		4,627,217		87,483	87,483	73,750	02/19/2023
92857W-BD-1	VODAFONE GROUP PLC	D	01/06/2016	UBS SECURITIES		4,021,050	5,000,000	4,333,150	4,356,292		341		341		4,356,633		(335,583)	(335,583)	86,285	02/19/2043
92936M-AF-4	WPP FINANCE 2010	D	03/04/2016	J.P. MORGAN		4,972,500	5,000,000	4,901,450	4,911,801		1,782		1,782		4,913,583		58,917	58,917	88,542	09/19/2024
961214-CF-8	WESTPAC BANKING CORP	D	11/15/2016	MORGAN STANLEY		15,098,550	15,000,000	14,968,950	14,980,571		5,325		5,325		14,985,896		112,654	112,654	450,938	01/17/2019
97063P-AB-0	WILLIS TOWERS WATSON PLC	C	12/06/2016	STIFEL NICOLAUS & COMPANY INC		6,920,550	6,300,000	6,283,781	6,289,905		1,490		1,490		6,291,395		629,155	629,155	446,775	03/15/2021
98372P-AK-4	XLIT LTD	D	04/01/2016	WELLS FARGO SECURITIES LLC		5,868,650	5,000,000	4,051,550	4,268,316		10,512		10,512		4,278,828		1,589,822	1,589,822	122,396	05/15/2027
98420E-AB-1	XLIT LTD	D	08/11/2016	UBS SECURITIES		1,098,320	1,000,000	1,002,960	1,002,891		(78)		(78)		1,002,813		95,507	95,507	35,146	12/15/2043
LX1308-34-0	DRILLSHIPS (OCEAN RIG) TL B1	D	10/12/2016	VARIOUS		5,121,551	12,745,584	12,840,672	12,810,006		2,638		2,638		12,812,644		(7,691,093)	(7,691,093)	736,165	03/31/2021
LX1339-66-7	PATHEON TLB (DPX HOLDINGS BV)	C	12/30/2016	VARIOUS		8,079,206	8,166,166	8,170,670	8,166,229		(1,752)		(1,752)		8,164,478		(85,271)	(85,271)	229,480	03/11/2021
LX1364-52-5	AVAGO TECHNOLOGIES TLB	D	02/01/2016	SINK		3,988,352	3,988,352	3,998,323	4,008,495		(20,143)		(20,143)		3,988,352				19,942	05/06/2021
LX1353-84-1	SEADRILL OPERATING TLB	D	06/30/2016	VARIOUS		6,032,692	14,005,068	13,848,288	13,871,467		24,984		24,984		13,896,451		(7,863,759)	(7,863,759)	305,477	02/21/2021
	FLY FUNDING TL	D	10/19/2016	VARIOUS		3,848,376	3,842,391	3,851,279	3,848,912		(557)		(557)		3,848,355		21	21	144,577	08/09/2019
LX1446-54-6	VIRGIN MEDIA TLF	D	12/29/2016	VARIOUS		7,124,819	7,099,819	7,077,896	7,078,518		7,153		7,153		7,085,670		39,148	39,148	133,999	06/07/2023
LX1489-31-4	AVAGO TECHNOLOGIES TLB1	D	08/02/2016	VARIOUS		3,999,018	4,000,000	3,960,000	3,960,602		32,504		32,504		3,993,106		5,912	5,912	128,451	02/01/2023
LX1539-89-4	AVAGO TECHNOLOGIES TLB3	D	12/15/2016	SINK		67,641	67,641	67,540			97		97		67,641				592	02/01/2023
LX1250-97-1	FLY FUNDING TL	D	11/09/2016	SINK		53,367	53,367	53,453			(1)		(1)		53,367				110	02/09/2022
D3141#-AB-2	HAUS CRAMER HOLDING KG	D	05/10/2016	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				633,000	05/10/2016
F0933*-AA-4	BELLON S.A.	D	02/15/2016	SINK		1,353,683	1,353,683	1,353,683	1,353,683						1,353,683				35,196	02/15/2022
F8493@-AC-3	SODEXO	D	08/25/2016	SINK		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				2,471,675	09/29/2018
F8493@-AE-9	SODEXO	D	09/29/2016	SINK		4,920,000	4,920,000	4,920,000	4,920,000						4,920,000				547,548	03/29/2021
G0646#-AC-3	ASSOCIATED BRITISH FOODS PLC	D	03/05/2016	MATURITY		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				220,523	03/05/2016
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC	D	11/03/2016	RENAISSANCE CAPITAL		16,406,400	15,000,000	15,000,000	15,000,000						15,000,000		1,406,400	1,406,400	1,029,300	03/17/2021
G1910#-AG-1	COBHAM PLC	C	09/28/2016	SINK		12,600,000	12,600,000	12,600,000	12,600,000						12,600,000				3,064,034	03/17/2019
G4691*-AD-1	IAWS FINANCE PP	C	09/28/2016	SINK		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				2,286,922	12/09/2021
G4691*-AK-5	IAWS FINANCE PP	C	09/28/2016	SINK		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				1,100,539	05/12/2021
G4691*-AL-3	IAWS FINANCE PP	C	09/28/2016	SINK		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				1,247,186	05/12/2022
G4691*-AQ-2	IAWS FINANCE PP	C	09/28/2016	SINK		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				3,512,345	02/05/2023
G4803#-AE-0	INFORMA GROUP HOLDINGS LIMITED	D	03/16/2016	BARCLAY'S		20,960,600	20,000,000	20,000,000	20,000,000						20,000,000		960,600	960,600	252,200	12/15/2020
G7125@-AC-0	PIRELLI INTERNATIONAL LIMITED PRIV PLACE	C	04/27/2016	SINK		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				3,253,708	12/05/2022
G7219*-AC-9	PREMIER OIL UK LIMITED	D	10/27/2016	DEUTSCHE BANK		14,950,000	23,000,000	23,000,000	23,000,000						23,000,000		(8,050,000)	(8,050,000)	975,200	06/09/2021
G7219*-AF-2	PREMIER OIL UK LIMITED	D	10/27/2016	DEUTSCHE BANK		6,500,000	10,000,000	10,000,000	10,000,000						10,000,000		(3,500,000)	(3,500,000)	701,500	03/15/2022
G8038#-AG-3	SERCO GROUP PLC	D	02/29/2016	SINK		1,087,185	1,087,185	1,087,185	1,087,185						1,087,185				5,411	10/20/2019
G8038#-AH-1	SERCO GROUP PLC	D	02/29/2016	SINK		1,087,185	1,087,185	1,087,185	1,087,185						1,087,185				6,244	10/20/2021
G8038#-AJ-7	SERCO GROUP PLC	D	02/29/2016	SINK		2,174,369	2,174,369	2,174,369	2,174,369						2,174,369				13,454	10/20/2023
G8038#-AM-0	SERCO GROUP PLC	D	02/29/2016	SINK		2,174,369	2,174,369	2,174,369	2,174,369						2,174,369				9,732	05/14/2024
G8967#-AF-0	TRITON CONTAINER INTERNATIONAL LIMITED	C	09/30/2016	SINK		2,071,429	2,071,429	2,071,429	2,071,429						2,071,429				158,671	09/30/2018
H4777*-AA-3	SBM DEEP PANUKE S.A.		12/31/2016	SINK		2,765,000	2,765,000	2,765,000	2,765,000						2,765,000				72,887	12/15/2021
K7017#-AA-8	MERIDIAN SPIRIT APS	D	09/30/2016	SINK		287,173	287,173	287,173	287,173						287,173				5,942	08/01/2030
L4804#-AB-9	HOLCIM US FINANCE	D	08/30/2016	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				493,428	08/30/2016
L8038*-AA-4	SBM BALEIA	D	12/15/2016	SINK		1,088,000	1,088,000	1,088,000	1,088,000						1,088,000				38,005	09/15/2027
N3386#-AN-9	FUGRO N.V.	D	12/28/2016	SINK		8,581,426	8,581,426	8,581,426	8,581,426						8,581,426				624,936	08/17/2021
N4434*-AF-0	IKEA CAPITAL B.V.	D	07/29/2016	SINK		1,904,762	1,904,762	1,904,762	1,904,762						1,904,762				84,857	07/18/2022
N6510*-AE-5	NUTRECO HOLDING N.V.	D	04/08/2016	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				196,750	04/08/2016
N6777#-AF-6	OVERSEAS ASSISTANCE FINANC B.V.	C	12/27/2016	SINK		3,571,428	3,571,428	3,571,428	3,571,428						3,571,428				346,471	05/21/2018
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVELOPMENT LTD	D	01/01/2016	SINK		2,376,886	2,376,886	2,376,886	2,376,886						2,376,886				36,552	01/01/2023
Q0063#-AA-0	ACE PROPERTY FINANCE PTY LTD	D	05/03/2016	VARIOUS		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				49,622	05/03/2016
Q0063#-AB-8	ACE PROPERTY FINANCE PTY LTD	D	02/29/2016	SINK		699,203	699,203	699,203	699,203						699,203				2,431	05/03/2017
Q0063#-AC-6	ACE PROPERTY FINANCE PTY LTD	D	02/29/2016	SINK		699,203	699,203	699,203	699,203						699,203				2,431	05/03/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q0063#-AD-4	ACE PROPERTY FINANCE PTY LTD	D	02/29/2016	SINK		699,203	699,203	699,203	699,203						699,203				2,431	05/03/2019
Q0063#-AE-2	ACE PROPERTY FINANCE PTY LTD	D	02/29/2016	SINK		699,203	699,203	699,203	699,203						699,203				2,431	05/03/2020
Q0063#-AM-4	ACE PROPRTY FINANCE PTY LTD	D	02/29/2016	SINK		2,285,856	2,285,856	2,285,856	2,285,856						2,285,856				13,052	09/04/2023
Q3629#-AD-5	ETSA UTILITIES FINANCE PTY LTD	D	09/16/2016	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,178,000	09/16/2016
Q3915#-AA-4	FLETCHER BUILDING LIMITED	D	09/20/2016	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,557,500	09/20/2016
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD	D	12/31/2016	SINK		249,818	249,818	249,818	249,818						249,818				6,011	06/27/2027
Q9103#-AF-2	TOLL FINANCE PTY LTD	D	09/30/2016	SINK		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				3,214,334	12/04/2023
R8047#-AA-3	SOLVEIG GAS NORWAY AS	D	08/10/2016	ALLISON-WILLIAMS COMPANY		14,654,100	15,000,000	15,000,000	15,000,000						14,999,489		(345,389)	(345,389)	426,667	12/27/2027
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIAL LLC	D	12/31/2016	SINK		1,008,946	1,008,946	1,008,946	1,008,946						1,008,946				25,900	11/15/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,176,185,632	5,830,900,071	5,940,400,853	5,747,992,491		(6,353,790)		(6,353,790)		5,885,541,313		290,644,315	290,644,315	240,957,823	XXX
171232-AP-6	CHUBB CORP		07/15/2016	IMPERIAL CAPITAL		5,929,762	6,773,000	6,947,268	6,812,506		(16,907)		(16,907)		6,795,599		(865,837)	(865,837)	329,654	04/15/2037
36830G-AA-2	GE CAPITAL TRUST I		02/03/2016	TENDER		6,472,500	6,000,000	6,000,000	6,000,000						6,000,000		472,500	472,500	82,875	11/15/2067
744320-AN-2	PRUDENTIAL FINANCIAL INC		07/13/2016	VARIOUS		2,985,300	3,000,000	3,000,000	3,000,000						3,000,000		(14,700)	(14,700)	131,300	03/15/2044
4899999. Subtotal - Bonds - Hybrid Securities						15,387,562	15,773,000	15,947,268	15,812,506		(16,907)		(16,907)		15,795,599		(408,037)	(408,037)	543,829	XXX
8399997. Total - Bonds - Part 4						8,734,700,013	8,290,566,385	8,427,722,794	8,000,275,500		(7,277,352)		(7,277,352)		8,363,033,887		371,666,115	371,666,115	281,610,754	XXX
8399998. Total - Bonds - Part 5						7,113,145,174	7,014,243,503	7,089,925,259			(5,155,765)		(5,155,765)		7,084,698,192		28,559,270	28,559,270	64,338,365	XXX
8399999. Total - Bonds						15,847,845,187	15,304,809,888	15,517,648,053	8,000,275,500		(12,433,117)		(12,433,117)		15,447,732,079		400,225,385	400,225,385	345,949,119	XXX
00170F-20-9	AFFILIATED MANAGERS GROUP 5.15% PFD		09/27/2016	VARIOUS	295,000.000	16,008,549	50.00	17,611,754	17,611,754						17,611,754		(1,603,204)	(1,603,204)	569,719	
036752-20-2	ANTHEM INC MAND PFRD 05/01/18		10/05/2016	VARIOUS	360,000.000	15,697,176	50.00	19,006,950	19,006,950	2,356,950			2,356,950		19,006,950		(3,309,774)	(3,309,774)	708,750	
059165-68-8	BALTIMORE GAS & ELECTRIC 6.70 PFD		09/19/2016	CALLED BY ISSUER at 100.000	40,500.000	4,050,000	100.00	4,050,000	4,050,000						4,050,000				261,551	
059165-69-6	BALTIMORE GAS & ELECTRIC		09/19/2016	CALLED BY ISSUER at 100.000	35,000.000	3,500,000	100.00	3,576,250	3,576,250						3,576,250		(76,250)	(76,250)	235,141	
059165-77-9	BALTIMORE GAS & ELECTRIC 7.125% PFD		07/05/2016	CALLED BY ISSUER at 100.000	19,500.000	1,950,000	100.00	1,852,500	1,852,500						1,852,500		97,500	97,500	104,975	
223622-50-7	COWEN GROUP INC PREFER STK		06/23/2016	NOMURA SECURITIES INTERNATIONAL	6,900.000	4,566,134	1,000.00	6,994,875	5,435,000	1,819,875			1,819,875		6,994,875		(2,428,741)	(2,428,741)	291,042	
25746U-86-9	DOMINION RESOURCES INC 6.375/17 MAND		10/12/2016	JP MORGAN (CONVERTIBLES)	260,000.000	12,808,053	50.00	13,376,706	13,376,706	860,306			860,306		13,376,706		(568,653)	(568,653)	828,750	
35906A-20-7	FRONTIER COMM MAND PFRD 06/29/18		08/31/2016	VARIOUS	100,000.000	9,061,787	100.00	10,059,580	9,542,052	978,330			978,330		10,059,580		(997,793)	(997,793)	556,250	
46269C-40-9	IRIDIUM COMMUNICATIONS, INC. CV.PFD.		09/07/2016	DEUTSCHE BANK	20,600.000	5,593,162	250.00	5,911,110	5,794,311						5,911,110		(317,948)	(317,948)	260,719	
493267-40-5	KEYCORP PREFER STK		10/25/2016	VARIOUS	80,000.000	10,656,878	100.00	10,335,960	10,335,960						10,335,960		320,918	320,918	352,625	
64944P-30-7	NEW YORK COMMUNITY BANCORP CV PFD		10/19/2016	MITSUBISHI SECURITIES	150,000.000	7,478,021	50.00	7,368,789	7,368,789						7,368,789		109,232	109,232	337,500	
G0177J-11-6	ALLERGAN PLC MAND PS 03/01/18	D	10/12/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV	10,300.000	8,591,688	1,000.00	10,367,516	10,367,516						10,367,516		(1,775,828)	(1,775,828)	424,875	
G16962-20-4	BUNGE LTD 4.875 PERP PFD	C	10/14/2016	MITSUBISHI SECURITIES	104,500.000	9,961,747	100.00	9,846,733	9,846,733						9,846,733		115,015	115,015	382,078	
M8769Q-13-6	TEVA PHARMACEUTICAL MAND PFD 12/15/18	D	09/08/2016	MITSUBISHI SECURITIES	12,000.000	10,337,127	1,000.00	12,005,400	12,005,400						12,005,400		(1,668,273)	(1,668,273)	551,412	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						120,260,322	XXX	132,364,123	130,169,921	6,015,461			6,015,461		132,364,123		(12,103,799)	(12,103,799)	5,865,387	XXX
8999997. Total - Preferred Stocks - Part 4						120,260,322	XXX	132,364,123	130,169,921	6,015,461			6,015,461		132,364,123		(12,103,799)	(12,103,799)	5,865,387	XXX
8999998. Total - Preferred Stocks - Part 5						33,099,480	XXX	31,615,974							31,615,974		1,483,506	1,483,506	877,094	XXX
8999999. Total - Preferred Stocks						153,359,802	XXX	163,980,097	130,169,921	6,015,461			6,015,461		163,980,097		(10,620,293)	(10,620,293)	6,742,481	XXX
00101J-10-6	ADT CORP/ THE		05/02/2016	VARIOUS	783.000	32,604		31,660	29,803	1,856			1,856		31,660		944	944	172	
001055-10-2	AFLAC INC.		09/14/2016	VARIOUS	487.000	29,418		26,517	28,953	(2,436)			(2,436)		26,517		2,900	2,900	221	
001204-10-6	AGL RESOURCES INC.		07/01/2016	VARIOUS	563.000	36,997		27,888	30,898	(3,009)			(3,009)		27,888		9,109	9,109	534	
00130H-10-5	AES CORP.		04/22/2016	WEEDEN & CO LP	736.000	7,247		10,208	10,165	43			43		10,208		(2,961)	(2,961)	81	
00206R-10-2	AT&T, INC.		09/14/2016	WEEDEN & CO LP	6,487.000	239,760		243,068	242,805	263			263		243,068		(3,308)	(3,308)	3,157	
002824-10-0	ABBOTT LABORATORIES		09/14/2016	VARIOUS	1,620.000	62,953		59,827	59,986	(160)			(160)		59,827		3,126	3,126	444	
00287Y-10-9	ABBVIE INC		04/22/2016	VARIOUS	1,757.000	96,235		80,927	81,231	(303)			(303)		80,927		15,308	15,308	1,027	
00507V-10-9	ACTIVISION BLIZZARD INC		02/29/2016	WEEDEN & CO LP	528.000	16,716		16,315	20,439	(4,124)			(4,124)		16,315		401	401		
00724F-10-1	ADOBE SYSTEMS INC		02/29/2016	WEEDEN & CO LP	522.000	44,442		23,537	49,037	(25,500)			(25,500)		23,537		20,905	20,905		
00751Y-10-6	ADVANCED AUTO PARTS INC		02/29/2016	WEEDEN & CO LP	73.000	10,835		12,287	10,987	1,300			1,300		12,287		(1,452)	(1,452)		
00817Y-10-8	AETNA INC - NEW		02/29/2016	WEEDEN & CO LP	364.000	39,537		20,912	39,356	(18,444)			(18,444)		20,912		18,625	18,625	91	
008252-10-8	AFFILIATED MANAGERS GROUP INC..		02/29/2016	WEEDEN & CO LP	54.000	7,489		11,161	8,627	2,534			2,534		11,161		(3,672)	(3,672)		
00846U-10-1	AGILENT TECHNOLOGIES INC.		02/29/2016	WEEDEN & CO LP	346.000	12,919		10,256	14,466	(4,211)			(4,211)		10,256		2,664	2,664		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
009158-10-6	AIR PRODUCTS AND CHEMICALS IN		10/05/2016	VARIOUS	202.000	32,904		23,716	32,331	(8,714)			(8,714)		23,716		9,188	9,188	164	
009363-10-2	AIRGAS INC.		05/23/2016	VARIOUS	317.000	45,207		30,792	35,640	(4,848)			(4,848)		30,792		14,415	14,415	144	
00971T-10-1	AKAMAI TECHNOLOGIES		02/29/2016	WEEDEN & CO LP	185.000	9,982		8,125	9,737	(1,611)			(1,611)		8,125		1,857	1,857		
013817-10-1	ALCOA CORP		10/06/2016	VARIOUS	6,217.000	59,579		58,985	57,418	1,567			1,567		58,985		594	594	477	
015351-10-9	ALEXION PHARMACEUTICALS INC.		02/29/2016	WEEDEN & CO LP	235.000	33,085		23,032	44,826	(21,794)			(21,794)		23,032		10,052	10,052		
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STK		04/22/2016	WEEDEN & CO LP	69.000	14,473		17,823	18,974	(1,151)			(1,151)		17,823		(3,350)	(3,350)		
020002-10-1	ALLSTATE CORP		09/14/2016	VARIOUS	439.000	27,946		21,629	26,834	(5,205)			(5,205)		21,629		6,316	6,316	164	
02079K-10-7	ALPHABET INC-CL-C		09/14/2016	WEEDEN & CO LP	320.000	223,859		152,050	153,185	(1,135)			(1,135)		152,050		71,809	71,809		
02079K-30-5	ALPHABET, INC.		02/29/2016	WEEDEN & CO LP	304.000	218,028		125,458	126,554	(1,096)			(1,096)		125,458		92,570	92,570		
02209S-10-3	ALTRIA GROUP INC.		09/14/2016	VARIOUS	2,077.000	127,871		75,852	76,416	(564)			(564)		75,852		52,019	52,019	44	
023135-10-6	AMAZON.COM INC.		02/29/2016	WEEDEN & CO LP	402.000	221,967		102,035	104,146	(2,110)			(2,110)		102,035		119,931	119,931		
023608-10-2	AMEREN CORP.		02/29/2016	WEEDEN & CO LP	253.000	11,876		9,174	10,937	(1,764)			(1,764)		9,174		2,702	2,702		
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK		09/14/2016	WEEDEN & CO LP	1,023.000	40,397		55,181	55,088	93			93		55,181		(14,784)	(14,784)	158	
025537-10-1	AMERICAN ELECTRIC POWER		02/29/2016	VARIOUS	513.000	31,672		26,389	29,893	(3,504)			(3,504)		26,389		5,283	5,283	287	
025816-10-9	AMERICAN EXPRESS		12/27/2016	VARIOUS	1,044.000	60,312		71,431	71,444	(14)			(14)		71,431		(11,118)	(11,118)	413	
026874-78-4	AMERICAN INTERNATIONAL GROUP		12/27/2016	WEEDEN & CO LP	2,159.000	118,475		89,448	89,797	(349)			(349)		89,448		29,028	29,028	784	
03027X-10-0	AMERICAN TOWER CORP CL A		02/29/2016	WEEDEN & CO LP	443.000	40,839		37,212	42,949	(5,737)			(5,737)		37,212		3,627	3,627		
03073E-10-5	AMERISOURCEBERGEN CORP.		12/27/2016	VARIOUS	287.000	24,448		15,535	25,699	(10,164)			(10,164)		15,535		8,913	8,913	166	
03076C-10-6	AMERIPRISE FINANCIAL, INC		12/27/2016	WEEDEN & CO LP	221.000	19,455		16,473	22,307	(5,834)			(5,834)		16,473		2,982	2,982	202	
031100-10-0	AMETEK INC		02/29/2016	WEEDEN & CO LP	257.000	11,918		12,637	12,685	(49)			(49)		12,637		(718)	(718)		
031162-10-0	AMGEN INC		09/14/2016	VARIOUS	799.000	114,013		83,272	83,795	(523)			(523)		83,272		30,741	30,741	819	
032095-10-1	AMPHENOL CORP. - CL A		02/29/2016	WEEDEN & CO LP	321.000	17,032		12,122	16,766	(4,643)			(4,643)		12,122		4,909	4,909		
032511-10-7	ANADARKO PETROLEUM CORP		02/29/2016	WEEDEN & CO LP	531.000	20,146		45,013	25,796	19,217			19,217		45,013		(24,867)	(24,867)		
032654-10-5	ANALOG DEVICES INC		02/29/2016	VARIOUS	317.000	16,794		13,948	17,536	(3,589)			(3,589)		13,948		2,846	2,846	133	
036752-10-3	ANTHEM INC		02/29/2016	WEEDEN & CO LP	272.000	35,544		19,837	37,928	(18,091)			(18,091)		19,837		15,707	15,707		
037411-10-5	APACHE CORP		02/29/2016	WEEDEN & CO LP	394.000	15,078		29,113	17,521	11,591			11,591		29,113		(14,034)	(14,034)	99	
03748R-10-1	APARTMENT INVT & MGMT CO - A		02/29/2016	WEEDEN & CO LP	163.000	5,966		5,073	6,525	(1,452)			(1,452)		5,073		893	893	54	
037833-10-0	APPLE INC.		12/27/2016	WEEDEN & CO LP	6,198.000	604,864		392,032	395,351	(3,319)			(3,319)		392,032		212,831	212,831	3,661	
038222-10-5	APPLIED MATERIALS INC		09/14/2016	WEEDEN & CO LP	1,407.000	28,346		20,430	20,496	(66)			(66)		20,430		7,916	7,916	65	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		09/14/2016	VARIOUS	658.000	23,227		22,339	22,361	(22)			(22)		22,339		888	888	218	
03965L-10-0	ARCONIC INC		11/01/2016	VARIOUS	0.670	12,608		12,610							12,610		(2)	(2)		
04621X-10-8	ASSURANT INC		12/27/2016	VARIOUS	98.000	7,456		4,660	7,068	(2,408)			(2,408)		4,660		2,796	2,796	81	
052769-10-6	AUTODESK INC		12/27/2016	WEEDEN & CO LP	313.000	18,276		12,329	17,219	(4,889)			(4,889)		12,329		5,947	5,947		
053015-10-3	AUTOMATIC DATA PROCESSING		02/29/2016	WEEDEN & CO LP	481.000	40,730		28,419	40,750	(12,331)			(12,331)		28,419		12,311	12,311		
05329W-10-2	AUTONATION, INC.		12/27/2016	WEEDEN & CO LP	115.000	5,844		5,227	6,422	(1,195)			(1,195)		5,227		617	617		
053332-10-2	AUTOZONE INC		02/29/2016	WEEDEN & CO LP	32.000	24,785		13,091	23,741	(10,650)			(10,650)		13,091		11,694	11,694		
053484-10-1	AVALON BAY COMMUNITIES INC		02/29/2016	WEEDEN & CO LP	142.000	24,371		18,893	26,146	(7,253)			(7,253)		18,893		5,478	5,478		
053611-10-9	AVERY-DENNISON CORP		02/29/2016	VARIOUS	88.000	5,730		3,648	5,514	(1,866)			(1,866)		3,648		2,081	2,081	33	
054937-10-7	BB&T CORPORATION		02/29/2016	VARIOUS	816.000	26,235		25,116	25,187	(70)			(70)		25,116		1,118	1,118	220	
057224-10-7	BAKER HUGHES INC.		12/27/2016	VARIOUS	477.000	20,920		21,656	21,998	(342)			(342)		21,656		(736)	(736)	92	
058498-10-6	BALL CORP		02/29/2016	VARIOUS	139.000	9,204		6,134	10,109	(3,975)			(3,975)		6,134		3,070	3,070	18	
060505-10-4	BANK OF AMERICA CORP.		09/14/2016	WEEDEN & CO LP	11,259.000	141,888		138,711	139,369	(658)			(658)		138,711		3,177	3,177	56	
064058-10-0	BANK OF NEW YORK MELLON CORP		04/22/2016	WEEDEN & CO LP	1,179.000	41,898		33,283	33,478	(195)			(195)		33,283		8,615	8,615	200	
067383-10-9	BARD (C.R.) INC		02/29/2016	WEEDEN & CO LP	74.000	14,235		7,354	14,019	(6,665)			(6,665)		7,354		6,882	6,882	18	
071813-10-9	BAXTER INTERNATIONAL INC		12/27/2016	WEEDEN & CO LP	761.000	30,969		28,890	28,891	(1)			(1)		28,890		2,079	2,079	71	
075887-10-9	BECTON DICKINSON & CO		02/29/2016	WEEDEN & CO LP	220.000	32,436		20,748	33,900	(13,151)			(13,151)		20,748		11,688	11,688		
075896-10-0	BED BATH & BEYOND INC.		09/14/2016	VARIOUS	222.000	10,432		15,276	15,070	206			206		15,276		(4,844)	(4,844)	10	
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		09/14/2016	WEEDEN & CO LP	1,978.000	265,489		210,321	210,963	(643)			(643)		210,321		55,168	55,168		
086516-10-1	BEST BUY COMPANY INC		04/22/2016	WEEDEN & CO LP	366.000	11,895		9,516	10,909	(1,393)			(1,393)		9,516		2,379	2,379	39	
09062X-10-3	BIOGEN INC		04/22/2016	WEEDEN & CO LP	242.000	63,009		52,983	73,263	(20,279)			(20,279)		52,983		10,025	10,025		
09247X-10-1	BLACKROCK INC		02/29/2016	WEEDEN & CO LP	133.000	41,488		35,446	45,289	(9,843)			(9,843)		35,446		6,043	6,043		
093671-10-5	BLOCK H & R INC		12/27/2016	VARIOUS	327.000	9,847		9,074	10,392	(1,318)			(1,318)		9,074		773	773	58	
097023-10-5	BOEING CO.		12/27/2016	VARIOUS	804.000	97,603		73,502	73,980	(479)			(479)		73,502		24,102	24,102	1,214	
099724-10-6	BORG-WARNER AUTOMOTIVE INC		12/27/2016	VARIOUS	294.000	10,040		11,492	12,453	(960)			(960)		11,492		(1,452)	(1,452)	57	
101121-10-1	BOSTON PROPERTIES INC		02/29/2016	WEEDEN & CO LP	151.000	17,233		16,525	19,259	(2,733)			(2,733)		16,525		708	708		
101137-10-7	BOSTON SCIENTIFIC CORP		02/29/2016	WEEDEN & CO LP	1,407.000	23,880		10,553	10,739	(186)			(186)		10,553		13,328	13,328		
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/14/2016	WEEDEN & CO LP	1,763.000	109,081		70,044	70,712	(668)			(668)		70,044		39,037	39,037	676	
111320-10-7	BROADCOM CORP- CL A		02/02/2016	MERGER	2,662.000	145,644		110,598	153,917	(43,318)			(43,318)		110,598		35,046	35,046		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
115637-20-9	BROWN-FORMAN CORP. B		12/27/2016	WEEDEN & CO LP	160.000	12,919		9,413	12,491	(3,078)			(3,078)		9,413		3,506	3,506	27	
124857-20-2	CBS CORP - CL B		12/27/2016	VARIOUS	556.000	28,068		25,459	26,068	(608)			(608)		25,459		2,609	2,609	42	
12504L-10-9	CBRE GROUP INC		02/29/2016	WEEDEN & CO LP	303.000	7,696		7,342	10,478	(3,136)			(3,136)		7,342		354	354		
125269-10-0	CF INDUSTRIES HOLDINGS INC		02/29/2016	WEEDEN & CO LP	236.000	8,602		8,804	9,631	(827)			(827)		8,804		(202)	(202)	71	
12541W-20-9	C H ROBINSON WORLDWIDE INC		02/29/2016	WEEDEN & CO LP	149.000	10,403		8,851	9,241	(390)			(390)		8,851		1,552	1,552		
125509-10-9	CIGNA CORP		02/29/2016	WEEDEN & CO LP	269.000	37,552		17,802	39,363	(21,560)			(21,560)		17,802		19,749	19,749		
12572Q-10-5	CME Group Inc. (CI A)		02/29/2016	WEEDEN & CO LP	354.000	32,366		21,548	32,072	(10,524)			(10,524)		21,548		10,817	10,817		
125896-10-0	CMS ENERGY CORP.		02/29/2016	WEEDEN & CO LP	289.000	11,430		8,656	10,427	(1,772)			(1,772)		8,656		2,774	2,774	90	
126408-10-3	CSX CORP.		09/14/2016	VARIOUS	1,078.000	26,257		26,519	26,540	(22)			(22)		26,519		(262)	(262)	204	
12650T-10-4	CSRA INC		02/29/2016	WEEDEN & CO LP	141.000	3,657		3,092	4,230	(1,138)			(1,138)		3,092		566	566		
126650-10-0	CVS HEALTH CORPORATION		09/14/2016	WEEDEN & CO LP	1,252.000	120,853		72,854	118,371	(45,517)			(45,517)		72,854		47,999	47,999	619	
12673P-10-5	CA, INC		02/29/2016	VARIOUS	382.000	11,176		10,306	10,426	(120)			(120)		10,306		869	869	96	
12686C-10-9	CABLEVISION SYSTEMS NY GRP A		06/21/2016	VARIOUS	1,056.000	36,302		19,521	26,483	(6,962)			(6,962)		19,521		16,781	16,781		
127097-10-3	CABOT OIL & GAS CORP CL A		02/29/2016	WEEDEN & CO LP	270.000	5,432		9,188	4,776	4,412			4,412		9,188		(3,756)	(3,756)	5	
13342B-10-5	CAMERON INTERNATIONAL CORP.		04/04/2016	VARIOUS	898.000	59,500		55,523	56,055	(532)			(532)		55,523		3,977	3,977		
134429-10-9	CAMPBELL SOUP CO		02/29/2016	WEEDEN & CO LP	180.000	11,113		8,356	9,459	(1,103)			(1,103)		8,356		2,757	2,757	56	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		12/27/2016	WEEDEN & CO LP	676.000	46,290		39,066	39,167	(101)			(101)		39,066		7,224	7,224	392	
14149Y-10-8	CARDINAL HEALTH INC		09/14/2016	WEEDEN & CO LP	360.000	29,305		15,923	31,417	(15,494)			(15,494)		15,923		13,382	13,382	13	
143130-10-2	CARMAX INC		04/22/2016	WEEDEN & CO LP	232.000	10,869		10,684	12,363	(1,679)			(1,679)		10,684		185	185		
143658-30-0	CARNIVAL CORP - CL A		12/27/2016	VARIOUS	587.000	28,229		20,263	29,864	(9,601)			(9,601)		20,263		7,966	7,966	245	
149123-10-1	CATERPILLAR INC		02/29/2016	WEEDEN & CO LP	610.000	41,276		51,655	51,504	150			150		51,655		(10,379)	(10,379)	470	
151020-10-4	CELGENE CORP		09/14/2016	WEEDEN & CO LP	849.000	85,772		50,125	99,612	(49,487)			(49,487)		50,125		35,647	35,647		
15189T-10-7	CENTERPOINT ENERGY		02/29/2016	VARIOUS	449.000	8,360		11,086	8,244	2,842			2,842		11,086		(2,726)	(2,726)	116	
156700-10-6	CENTURYLINK INC		02/29/2016	WEEDEN & CO LP	575.000	17,581		21,608	21,509	99			99		21,608		(4,027)	(4,027)		
156782-10-4	CERNER CORP.		02/29/2016	WEEDEN & CO LP	318.000	16,234		15,388	19,134	(3,746)			(3,746)		15,388		846	846		
165167-10-7	CHESAPEAKE ENERGY		02/29/2016	WEEDEN & CO LP	541.000	1,407		10,004	2,435	7,570			7,570		10,004		(8,598)	(8,598)		
166764-10-0	CHEVRONTEXACO CORP		09/14/2016	VARIOUS	1,983.000	165,715		241,966	241,164	802			802		241,966		(76,251)	(76,251)	2,150	
169656-10-5	CHIPOTLE MEXICAN GRILL		04/22/2016	WEEDEN & CO LP	36.000	18,063		13,075	16,808	(3,733)			(3,733)		13,075		4,988	4,988		
171232-10-1	CHUBB CORP		01/19/2016	MERGER	1,077.000	138,681		106,350	142,853	(36,503)			(36,503)		106,350		32,331	32,331	608	
171340-10-2	CHURCH & DWIGHT CO., INC.		09/14/2016	WEEDEN & CO LP	145.000	12,719		12,533							12,533		186	186	4	
171798-10-1	CIMAREX ENERGY CO		02/29/2016	VARIOUS	93.000	7,814		13,811	8,312	5,499			5,499		13,811		(5,998)	(5,998)	15	
172062-10-1	CINCINNATI FINANCIAL CORP		02/29/2016	WEEDEN & CO LP	145.000	9,154		7,093	8,580	(1,486)			(1,486)		7,093		2,060	2,060		
17275R-10-2	CISCO SYSTEMS INC		09/14/2016	WEEDEN & CO LP	5,404.000	141,788		113,106	113,542	(436)			(436)		113,106		28,682	28,682	1,174	
172908-10-5	CINTAS CORPORATION		02/29/2016	WEEDEN & CO LP	95.000	7,978		4,264	8,650	(4,386)			(4,386)		4,264		3,714	3,714		
172967-42-4	CITIGROUP INC		12/27/2016	WEEDEN & CO LP	3,291.000	129,984		153,591	153,804	(213)			(213)		153,591		(23,607)	(23,607)	202	
174610-10-5	CITIZENS FINANCIAL GROUP		12/27/2016	WEEDEN & CO LP	561.000	11,075		10,726							10,726		349	349	6	
177376-10-0	CITRIX SYSTEMS INC.		02/29/2016	WEEDEN & CO LP	162.000	11,443		10,073	12,255	(2,182)			(2,182)		10,073		1,370	1,370		
189054-10-9	CLOROX COMPANY		02/29/2016	WEEDEN & CO LP	126.000	15,927		10,869	15,981	(5,112)			(5,112)		10,869		5,059	5,059	97	
189754-10-4	COACH INC.		02/29/2016	WEEDEN & CO LP	290.000	11,289		17,072	9,492	7,581			7,581		17,072		(5,783)	(5,783)		
191216-10-0	COCA-COLA CO.		09/14/2016	VARIOUS	4,149.000	178,875		175,669	175,702	(33)			(33)		175,669		3,206	3,206	54	
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STK		09/14/2016	WEEDEN & CO LP	654.000	37,198		21,193	21,386	(193)			(193)		21,193		16,005	16,005		
194162-10-3	COLGATE PALMOLIVE CO.		02/29/2016	WEEDEN & CO LP	938.000	61,579		56,008	56,091	(83)			(83)		56,008		5,571	5,571	356	
20030N-10-1	COMCAST CORP.-SPECIAL CL A		09/14/2016	WEEDEN & CO LP	2,638.000	152,851		108,976	109,490	(514)			(514)		108,976		43,875	43,875	704	
200340-10-7	COMERICA INC		02/29/2016	WEEDEN & CO LP	181.000	6,112		6,563	7,571	(1,008)			(1,008)		6,563		(451)	(451)		
205887-10-2	CONAGRA FOODS INC.		12/27/2016	VARIOUS	486.000	34,140		30,707	33,509	(3,065)			(3,065)		30,707		3,433	3,433	147	
20825C-10-4	CONOCOPHILLIPS		02/29/2016	VARIOUS	1,292.000	43,692		78,114	77,880	234			234		78,114		(34,422)	(34,422)	323	
20854P-10-9	CONSOL ENERGY INC.		04/22/2016	VARIOUS	1,087.000	13,550		29,384	20,922	8,463			8,463		29,384		(15,834)	(15,834)	11	
209115-10-4	CONSOLIDATED EDISON INC		02/29/2016	VARIOUS	306.000	21,420		19,480	19,667	(187)			(187)		19,480		1,940	1,940	205	
21036P-10-8	CONSTELLATION BRANDS INC		02/29/2016	WEEDEN & CO LP	180.000	25,455		8,885	25,639	(16,754)			(16,754)		8,885		16,570	16,570	56	
219350-10-5	CORNING, INC.		12/27/2016	WEEDEN & CO LP	2,026.000	40,173		29,397	29,461	(64)			(64)		29,397		10,776	10,776	312	
22160K-10-5	COSTCO WHOLESALE CORP		09/14/2016	WEEDEN & CO LP	467.000	70,064		50,642	74,890	(24,248)			(24,248)		50,642		19,423	19,423	196	
22822V-10-1	CROWN CASTLE INTL CORP.		02/29/2016	WEEDEN & CO LP	349.000	30,184		26,878	30,171	(3,293)			(3,293)		26,878		3,306	3,306		
231021-10-6	CUMMINS INC.		09/14/2016	VARIOUS	190.000	18,843		20,216	16,998	3,218			3,218		20,216		(1,373)	(1,373)	215	
23331A-10-9	D.R. HORTON INC		02/29/2016	WEEDEN & CO LP	343.000	9,161		8,949	10,986	(2,037)			(2,037)		8,949		212	212	27	
233331-10-7	DTE ENERGY COMPANY		02/29/2016	WEEDEN & CO LP	187.000	15,728		13,630	14,996	(1,365)			(1,365)		13,630		2,098	2,098		
235851-10-2	DANAHER CORP		07/05/2016	VARIOUS	623.000	95,875		78,258	77,651	224			224		78,258		17,618	17,618		
237194-10-5	DARDEN RESTAURANTS INC		02/29/2016	WEEDEN & CO LP	120.000	7,664		5,548	7,637	(2,088)			(2,088)		5,548		2,116	2,116	60	
23918K-10-8	DAVITA HEALTHCARE PARTNER, INC		12/27/2016	WEEDEN & CO LP	186.000	12,258		11,035	12,852	(1,816)			(1,816)		11,035		1,222	1,222		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
244199-10-5	DEERE & CO		04/22/2016	VARIOUS	363.000	29,201		32,419	28,182	4,238			4,238		32,419		(3,219)	(3,219)	241	
247361-70-2	DELTA AIR LINES INC.		12/27/2016	VARIOUS	921.000	44,168		21,607	21,906	(300)			(300)		21,607		22,561	22,561	170	
249030-10-7	DENTSPLY SIRONA INC		03/02/2016	VARIOUS	663.000	33,140		30,444	34,667	(4,223)			(4,223)		30,444		2,695	2,695	47	
24906P-10-9	DENTSPLY SIRONA INC		09/14/2016	WEEDEN & CO LP	22.000	1,303		1,032							1,032		271	271	3	
252603-10-5	DIAMOND FOODS INC		03/01/2016	MERGER	84.000	3,039			3,238	(3,238)			(3,238)				3,039	3,039		
25271C-10-2	DIAMOND OFFSHORE DRILLING		12/27/2016	WEEDEN & CO LP	303.000	5,706		16,435	13,259	3,176			3,176		16,435		(10,729)	(10,729)		
254687-10-6	DISNEY (WALT) CO HOLDING CO		09/14/2016	VARIOUS	1,673.000	159,905		105,148	106,035	(887)			(887)		105,148		54,757	54,757	98	
254709-10-8	DISCOVER FINANCIAL SERVICES		12/27/2016	WEEDEN & CO LP	527.000	25,764		23,056	27,468	(4,412)			(4,412)		23,056		2,708	2,708	180	
25470F-10-4	DISCOVERY COMMUNICATIONS-A		02/29/2016	WEEDEN & CO LP	156.000	3,898		6,282	4,162	2,120			2,120		6,282		(2,384)	(2,384)		
25470F-30-2	DISCOVERY COMMUNICATIONS-C		09/14/2016	WEEDEN & CO LP	385.000	9,669		14,846	11,257	3,589			3,589		14,846		(5,177)	(5,177)		
256677-10-5	DOLLAR GENERAL CORP		12/27/2016	WEEDEN & CO LP	423.000	31,348		22,038	28,088	(6,050)			(6,050)		22,038		9,310	9,310	88	
256746-10-8	DOLLAR TREE INC		02/29/2016	WEEDEN & CO LP	245.000	19,658		11,655	18,919	(7,264)			(7,264)		11,655		8,004	8,004		
25746U-10-9	DOMINION RESOURCES INC.		02/29/2016	WEEDEN & CO LP	623.000	43,552		38,433	38,481	(48)			(48)		38,433		5,119	5,119		
260003-10-8	DOVER CORP		02/29/2016	VARIOUS	160.000	9,723		9,157	9,810	(653)			(653)		9,157		566	566	67	
260543-10-3	DOW CHEMICAL		02/29/2016	WEEDEN & CO LP	1,177.000	57,184		39,924	40,205	(281)			(281)		39,924		17,261	17,261		
26138E-10-9	DR. PEPPER SNAPPLE GROUP INC		02/29/2016	WEEDEN & CO LP	198.000	18,121		9,670	18,454	(8,783)			(8,783)		9,670		8,450	8,450		
263534-10-9	DU PONT (E.I.) DE NEMOURS		02/29/2016	VARIOUS	918.000	55,857		47,545	47,737	(193)			(193)		47,545		8,312	8,312	349	
26441C-20-4	DUKE ENERGY CORP		02/29/2016	VARIOUS	720.000	53,491		54,151	54,117	34			34		54,151		(661)	(661)	594	
26483E-10-0	DUN & BRADSTREET CORP		02/29/2016	VARIOUS	34.000	3,256		3,008	3,534	(526)			(526)		3,008		249	249	16	
268648-10-2	EMC CORP/MASS		09/07/2016	VARIOUS	9,201.000	263,823		215,340	216,722	(1,381)			(1,381)		215,340		48,483	48,483	2,707	
26875P-10-1	EOG RESOURCES INC		02/29/2016	WEEDEN & CO LP	574.000	37,154		34,776	40,633	(5,858)			(5,858)		34,776		2,379	2,379	96	
26884L-10-9	EQT CORPORATION		02/29/2016	VARIOUS	150.000	8,359		11,269	7,820	3,450			3,450		11,269		(2,910)	(2,910)	5	
269246-40-1	E TRADE FINANCIAL CORP		09/14/2016	WEEDEN & CO LP	347.000	8,259		3,574	9,492	(5,918)			(5,918)		3,574		4,685	4,685		
277432-10-0	EASTMAN CHEMICAL		02/29/2016	WEEDEN & CO LP	155.000	9,941		10,332	10,464	(132)			(132)		10,332		(391)	(391)		
278642-10-3	EBAY INC		09/14/2016	WEEDEN & CO LP	1,316.000	32,234		29,023	29,110	(87)			(87)		29,023		3,211	3,211		
278865-10-0	ECOLAB INC		09/14/2016	WEEDEN & CO LP	289.000	29,798		24,458	32,729	(8,271)			(8,271)		24,458		5,340	5,340	8	
281020-10-7	EDISON INTERNATIONAL, INC.		02/29/2016	WEEDEN & CO LP	340.000	23,170		18,295	20,131	(1,836)			(1,836)		18,295		4,875	4,875	163	
285512-10-9	ELECTRONIC ARTS INC.		09/14/2016	WEEDEN & CO LP	347.000	22,652		6,114	22,722	(16,608)			(16,608)		6,114		16,538	16,538		
291011-10-4	EMERSON ELECTRIC CO		04/22/2016	VARIOUS	710.000	34,824		39,419	39,358	62			62		39,419		(4,596)	(4,596)	337	
29364G-10-3	ENTERGY CORP		02/29/2016	VARIOUS	181.000	13,068		12,894	12,373	521			521		12,894		174	174	154	
294429-10-5	EQUIFAX INC		02/29/2016	WEEDEN & CO LP	116.000	12,165		7,100	12,919	(5,819)			(5,819)		7,100		5,064	5,064		
29444U-70-0	EQUINIX INC		08/04/2016	VARIOUS	35,762.000	13,278,255		6,517,157	10,814,429	(4,297,272)			(4,297,272)		6,517,157		6,761,098	6,761,098	124,926	
29476L-10-7	EQUITY RESIDENTIAL		02/29/2016	WEEDEN & CO LP	380.000	28,302		22,067	31,004	(8,938)			(8,938)		22,067		6,235	6,235		
297178-10-5	ESSEX PROPERTY TRUST INC.		02/29/2016	WEEDEN & CO LP	61.000	12,765		11,103	14,604	(3,501)			(3,501)		11,103		1,663	1,663		
30040W-10-8	EVERSOURCE ENERGY		02/29/2016	VARIOUS	331.000	17,970		15,008	16,904	(1,897)			(1,897)		15,008		2,962	2,962	147	
30161N-10-1	EXELON CORP		02/29/2016	VARIOUS	962.000	30,283		36,094	35,977	117			117		36,094		(5,812)	(5,812)	298	
30212P-30-3	EXPEDIA INC. CL A		02/29/2016	WEEDEN & CO LP	122.000	12,700		6,814	15,165	(8,351)			(8,351)		6,814		5,886	5,886		
302130-10-9	EXPEDITORS INTL WASH INC		04/22/2016	WEEDEN & CO LP	211.000	9,699		7,583	7,647	(64)			(64)		7,583		2,115	2,115		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.		12/27/2016	WEEDEN & CO LP	861.000	61,017		51,126	51,378	(252)			(252)		51,126		9,891	9,891		
30225T-10-2	EXTRA SPACE STORAGE		02/29/2016	WEEDEN & CO LP	127.000	10,432		10,739							10,739		(308)	(308)		
30231G-10-2	EXXON MOBIL CORP		09/14/2016	VARIOUS	4,425.000	355,039		393,825	393,184	641			641		393,825		(38,786)	(38,786)	3,329	
302445-10-1	FLIR SYSTEMS INC.		02/29/2016	VARIOUS	141.000	4,364		3,429	3,958	(529)			(529)		3,429		935	935	17	
302491-30-3	FMC CORP		02/29/2016	WEEDEN & CO LP	132.000	4,967		8,014	5,165	2,849			2,849		8,014		(3,047)	(3,047)		
30249U-10-1	FMC TECHNOLOGIES INC		02/29/2016	WEEDEN & CO LP	236.000	5,787		12,817	6,846	5,971			5,971		12,817		(7,031)	(7,031)		
30303M-10-2	FACEBOOK INC -A		02/29/2016	WEEDEN & CO LP	2,377.000	254,013		135,988	137,459	(1,471)			(1,471)		135,988		118,024	118,024		
311900-10-4	FASTENAL COMPANY		02/29/2016	WEEDEN & CO LP	302.000	13,674		14,816	12,328	2,488			2,488		14,816		(1,142)	(1,142)	91	
313388-99-3	FEDERAL HOME LOAN BANK		01/14/2016	DIRECT(1)	70.000	7,000		7,000	7,000						7,000					
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		02/29/2016	WEEDEN & CO LP	71.000	10,511		10,511							10,511					
31428X-10-6	FEDEX CORP		09/14/2016	VARIOUS	312.000	43,677		29,334	44,396	(15,062)			(15,062)		29,334		14,343	14,343	26	
315616-10-2	F5 NETWORKS INC.		09/14/2016	WEEDEN & CO LP	84.000	8,295		6,421	7,939	(1,518)			(1,518)		6,421		1,874	1,874		
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES		02/29/2016	WEEDEN & CO LP	296.000	17,248		12,450	12,635	(185)			(185)		12,450		4,798	4,798		
316773-10-0	FIFTH THIRD BANCORP		09/14/2016	WEEDEN & CO LP	918.000	14,402		15,643	15,676	(34)			(34)		15,643		(1,240)	(1,240)	20	
336433-10-7	FIRST SOLAR INC		02/29/2016	WEEDEN & CO LP	79.000	5,677		3,679	5,213	(1,534)			(1,534)		3,679		1,998	1,998		
337738-10-8	FISERV, INC.		04/22/2016	WEEDEN & CO LP	254.000	24,323		11,572	22,542	(10,970)			(10,970)		11,572		12,751	12,751		
337932-10-7	FIRSTENERGY CORP		02/29/2016	VARIOUS	442.000	14,789		20,602	14,025	6,577			6,577		20,602		(5,813)	(5,813)	159	
343412-10-2	FLUOR CORP - NEW		02/29/2016	VARIOUS	157.000	7,231		8,948	8,850	98			98		8,948		(1,717)	(1,717)	31	
34354P-10-5	FLOWSERVE CORPORATION		02/29/2016	WEEDEN & CO LP	142.000	5,973		7,485	7,411	74			74		7,485		(1,512)	(1,512)		
345370-86-0	FORD MOTOR CO.		09/14/2016	VARIOUS	4,107.000	51,313		56,348	56,368	(20)			(20)		56,348		(5,035)	(5,035)	1,651	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34959J-10-8	FORTIVE CORP		07/05/2016	FRACTIONAL SHARES	0.500	.24		.18							.18		.6	.6		
34988V-10-6	FOSSIL GROUP INC		02/18/2016	WEEDEN & CO LP	200.000	8,948		17,346	7,312	10,034			10,034		17,346		(8,398)	(8,398)		
354613-10-1	FRANKLIN RESOURCES INC		12/27/2016	WEEDEN & CO LP	469.000	17,072		24,180	18,330	5,851			5,851		24,180		(7,108)	(7,108)	33	
35671D-85-7	FREEPORT MCMORAN INC		12/27/2016	WEEDEN & CO LP	1,462.000	12,195		44,503	13,969	30,534			30,534		44,503		(32,309)	(32,309)		
35906A-10-8	FRONTIER COMMUNICATIONS CO.		02/29/2016	WEEDEN & CO LP	1,223.000	6,604		5,100	5,711	(612)			(612)		5,100		1,504	1,504		
36467W-10-9	GAMESTOP CORP		06/08/2016	WEEDEN & CO LP	498.000	14,330		19,040	15,626	3,414			3,414		19,040		(4,710)	(4,710)	289	
364760-10-8	GAP INC		02/29/2016	WEEDEN & CO LP	240.000	6,633		9,120	5,928	3,192			3,192		9,120		(2,487)	(2,487)	55	
369550-10-8	GENERAL DYNAMICS CORP		09/14/2016	VARIOUS	336.000	46,002		24,854	44,568	(19,714)			(19,714)		24,854		21,148	21,148	262	
369604-10-3	GENERAL ELECTRIC		12/27/2016	VARIOUS	11,124.000	325,958		248,065	249,233	(1,168)			(1,168)		248,065		77,893	77,893	2,892	
370023-10-3	GENERAL GROWTH PROPERTIES		02/29/2016	WEEDEN & CO LP	609.000	16,743		12,886	12,929	(42)			(42)		12,886		3,857	3,857		
370334-10-4	GENERAL MILLS INC		02/29/2016	WEEDEN & CO LP	625.000	36,772		31,519	31,569	(51)			(51)		31,519		5,254	5,254	275	
37045V-10-0	GENERAL MOTORS CORP		09/14/2016	WEEDEN & CO LP	1,512.000	44,526		51,862	51,856	6			6		51,862		(7,336)	(7,336)	33	
372460-10-5	GENUINE PARTS CO		02/29/2016	WEEDEN & CO LP	152.000	13,701		11,604	13,055	(1,452)			(1,452)		11,604		2,097	2,097		
375558-10-3	GILEAD SCIENCES INC		09/14/2016	WEEDEN & CO LP	1,892.000	167,211		95,830	96,841	(1,011)			(1,011)		95,830		71,381	71,381	300	
38141G-10-4	GOLDMAN SACHS		12/27/2016	VARIOUS	470.000	73,120		68,658	69,033	(376)			(376)		68,658		4,463	4,463	381	
382550-10-1	GOODYEAR TIRE & RUBBER CO		02/29/2016	VARIOUS	273.000	8,220		3,414	8,919	(5,505)			(5,505)		3,414		4,806	4,806	19	
384802-10-4	GRAINGER W W INC		02/29/2016	VARIOUS	64.000	13,876		15,775	15,599	176			176		15,775		(1,898)	(1,898)	75	
40412C-10-1	HCA HOLDINGS INC		09/14/2016	WEEDEN & CO LP	363.000	25,447		25,479	24,637	842			842		25,479		(31)	(31)		
40414L-10-9	HCP INC		10/31/2016	VARIOUS	486.000	21,593		33,131	25,731	7,324			7,324		33,131		(11,538)	(11,538)	279	
40434L-10-5	HP INC		09/14/2016	VARIOUS	2,217.000	24,429		20,745	20,804	(60)			(60)		20,745		3,684	3,684	60	
406216-10-1	HALLIBURTON CO		02/29/2016	VARIOUS	895.000	28,872		38,288	38,192	96			96		38,288		(9,416)	(9,416)	159	
410345-10-2	HANESBRANDS INC		09/14/2016	VARIOUS	466.000	13,138		15,909	13,978	1,931			1,931		15,909		(2,771)	(2,771)	64	
412822-10-8	HARLEY DAVIDSON		04/22/2016	VARIOUS	218.000	9,538		11,916	10,118	1,798			1,798		11,916		(2,378)	(2,378)	76	
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INC.		02/29/2016	WEEDEN & CO LP	68.000	5,213		3,041	6,406	(3,365)			(3,365)		3,041		2,173	2,173	24	
413875-10-5	HARRIS CORP		02/29/2016	WEEDEN & CO LP	129.000	10,063		5,961	11,210	(5,249)			(5,249)		5,961		4,102	4,102		
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		12/27/2016	WEEDEN & CO LP	499.000	21,303		14,022	14,145	(123)			(123)		14,022		7,281	7,281	27	
418056-10-7	HASBRO INC		02/29/2016	WEEDEN & CO LP	117.000	8,875		5,543	7,881	(2,338)			(2,338)		5,543		3,332	3,332	54	
423452-10-1	HELMERICH AND PAYNE		02/29/2016	VARIOUS	107.000	5,667		6,274	5,730	544			544		6,274		(607)	(607)	74	
427866-10-8	HERSHEY FOODS CORP		02/29/2016	VARIOUS	153.000	13,904		13,643	13,658	(15)			(15)		13,643		261	261	89	
42809H-10-7	HESS CORP		02/29/2016	WEEDEN & CO LP	269.000	11,725		19,419	13,041	6,378			6,378		19,419		(7,694)	(7,694)		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/14/2016	WEEDEN & CO LP	2,360.000	34,175		29,386	29,452	(66)			(66)		29,386		4,790	4,790	39	
436440-10-1	HOLOGIC INC		09/14/2016	WEEDEN & CO LP	11.000	411		412							412		(1)	(1)		
437076-10-2	HOME DEPOT INC		09/14/2016	WEEDEN & CO LP	1,429.000	177,491		104,831	105,891	(1,060)			(1,060)		104,831		72,659	72,659	209	
438516-10-6	HONEYWELL INTERNATIONAL INC.		10/05/2016	VARIOUS	841.000	87,100		63,243	63,551	(330)			(330)		63,243		23,857	23,857	71	
440452-10-0	HORMEL FOODS CORP		02/29/2016	WEEDEN & CO LP	278.000	11,815		5,738	10,992	(5,254)			(5,254)		5,738		6,077	6,077	40	
44107P-10-4	HOST HOTELS & RESORTS INC		09/14/2016	WEEDEN & CO LP	812.000	12,446		14,843	14,817	26			26		14,843		(2,397)	(2,397)	10	
444859-10-2	HUMANA INC		02/29/2016	WEEDEN & CO LP	153.000	27,074		11,340	27,312	(15,972)			(15,972)		11,340		15,734	15,734		
445658-10-7	HUNT (JB) TRANSPRT SVCS INC		02/29/2016	WEEDEN & CO LP	96.000	7,323		7,894	7,043	852			852		7,894		(571)	(571)	21	
446150-10-4	HUNTINGTON BANCSHARES INC		02/29/2016	WEEDEN & CO LP	833.000	7,278		5,981	6,020	(39)			(39)		5,981		1,297	1,297		
45168K-30-6	IDERA PHARMACEUTICALS INC.		08/05/2016	WELLS FARGO SECURITIES LLC	371,759.000	653,659		3,420,230	1,252,601	26,250			26,250		1,278,851		(625,192)	(625,192)		
452308-10-9	ILLINOIS TOOL WORKS		09/14/2016	WEEDEN & CO LP	353.000	33,638		22,793	32,238	(9,445)			(9,445)		22,793		10,845	10,845	19	
452327-10-9	ILLUMINA INC.		02/29/2016	WEEDEN & CO LP	152.000	22,834		27,605	29,176	(1,571)			(1,571)		27,605		(4,770)	(4,770)		
458140-10-0	INTEL CORP.		09/14/2016	VARIOUS	4,997.000	148,134		119,728	120,420	(692)			(692)		119,728		28,406	28,406	1,328	
45866F-10-4	INTERCONTINENTAL EXCHANGE, INC.		02/29/2016	WEEDEN & CO LP	121.000	28,852		23,527	31,007	(7,480)			(7,480)		23,527		5,325	5,325		
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.		09/14/2016	VARIOUS	953.000	125,161		193,030	191,861	1,169			1,169		193,030		(67,869)	(67,869)	1,273	
459506-10-1	INTL FLAVORS & FRAGRANCES		02/29/2016	WEEDEN & CO LP	79.000	8,159		6,099	9,452	(3,353)			(3,353)		6,099		2,060	2,060		
460146-10-3	INTERNATIONAL PAPER		02/29/2016	VARIOUS	430.000	15,346		19,920	16,211	3,709			3,709		19,920		(4,573)	(4,573)	189	
460690-10-0	INTERPUBLIC GROUP COS INC		02/29/2016	VARIOUS	424.000	9,065		5,872	9,871	(3,998)			(3,998)		5,872		3,193	3,193	64	
461202-10-3	INTUIT INC		12/27/2016	WEEDEN & CO LP	318.000	31,287		18,969	29,139	(10,170)			(10,170)		18,969		12,318	12,318	122	
46120E-60-2	INTUITIVE SURGICAL INC.		02/29/2016	WEEDEN & CO LP	38.000	21,395		18,707	20,754	(2,047)			(2,047)		18,707		2,688	2,688		
46284V-10-1	IRON MOUNTAIN INC		09/14/2016	WEEDEN & CO LP	210.000	6,230		7,416	5,755	1,661			1,661		7,416		(1,186)	(1,186)	15	
464287-49-9	ISHARES RUSSELL MIDCAP INDEX FUND		02/29/2016	WALLACHBETH CAPITAL	25,514.000	3,895,905		4,344,524	4,090,404	254,119			254,119		4,344,524		(448,619)	(448,619)		
464287-65-5	ISHARES RUSSELL 2000		02/29/2016	WALLACHBETH CAPITAL	97,255.000	10,092,933		10,838,097	10,942,160	(104,063)			(104,063)		10,838,097		(745,164)	(745,164)		
464288-09-9	ISHARES SILVER TRUST		08/05/2016	WALLACHBETH CAPITAL	169,853.000	2,907,036		2,624,716	2,491,750	132,966			132,966		2,624,716		282,320	282,320		
46625H-10-0	JP MORGAN CHASE & CO.		09/14/2016	WEEDEN & CO LP	3,943.000	222,923		193,286	194,153	(868)			(868)		193,286		29,637	29,637	1,817	
469814-10-7	JACOBS ENGINEERING GROUP INC.		02/29/2016	WEEDEN & CO LP	128.000	4,946		6,463	5,370	1,093			1,093		6,463		(1,517)	(1,517)		
478160-10-4	JOHNSON & JOHNSON		09/14/2016	WEEDEN & CO LP	2,958.000	311,910		252,140	252,804	(664)			(664)		252,140		59,770	59,770	166	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
478366-10-7	JOHNSON CONTROLS		09/06/2016	VARIOUS	3,069.000	136,136		113,508	114,816	(1,308)			(1,308)		113,508		22,628	22,628	2,975	
48203R-10-4	JUNIPER NETWORKS INC		02/29/2016	VARIOUS	371.000	9,160		6,144	10,240	(4,096)			(4,096)		6,144		3,016	3,016	37	
482480-10-0	KLA-TENCOR CORPORATION		02/29/2016	VARIOUS	167.000	11,311		9,062	11,581	(2,520)			(2,520)		9,062		2,249	2,249	87	
485170-30-2	KANSAS CITY SOUTHERN INDS		02/29/2016	WEEDEN & CO LP	108.000	8,823		11,757	8,064	3,693			3,693		11,757		(2,933)	(2,933)		
487836-10-8	KELLOGG CO		02/29/2016	VARIOUS	266.000	19,686		17,303	19,224	(1,920)			(1,920)		17,303		2,383	2,383	133	
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/03/2016	MERGER	552.000	50,784		50,815	49,669	1,146			1,146		50,815		(31)	(31)	179	
493267-10-8	KEYCORP		02/29/2016	VARIOUS	868.000	9,149		8,663	11,449	(2,786)			(2,786)		8,663		486	486	65	
494368-10-3	KIMBERLY-CLARK CORP		02/29/2016	WEEDEN & CO LP	371.000	48,337		36,696	47,228	(10,533)			(10,533)		36,696		11,641	11,641		
49446R-10-9	KIMCO REALTY CORP		02/29/2016	WEEDEN & CO LP	432.000	11,551		10,277	11,431	(1,153)			(1,153)		10,277		1,274	1,274		
494568-10-1	KINDER MORGAN INC.		09/14/2016	WEEDEN & CO LP	1,934.000	35,023		81,267	80,589	678			678		81,267		(46,243)	(46,243)	246	
500255-10-4	KOHLS CORP		12/27/2016	WEEDEN & CO LP	224.000	10,422		10,544	10,655	(111)			(111)		10,544		(121)	(121)	45	
500754-10-6	KRAFT HEINZ CO /THE		02/29/2016	WEEDEN & CO LP	621.000	47,797		45,308	45,307	1			1		45,308		2,489	2,489		
501044-10-1	KROGER CO		09/14/2016	VARIOUS	1,106.000	43,295		19,018	19,338	(320)			(320)		19,018		24,277	24,277	136	
501797-10-4	L BRANDS INC		12/27/2016	VARIOUS	296.000	24,471		14,924	26,819	(11,895)			(11,895)		14,924		9,547	9,547	831	
502424-10-4	L-3 COMMUNICATIONS HLDGS INC.		02/29/2016	VARIOUS	83.000	9,736		6,745	9,919	(3,175)			(3,175)		6,745		2,991	2,991	58	
50540R-40-9	LABORATORY CORP. OF AMERICA HOLDINGS		02/29/2016	WEEDEN & CO LP	105.000	11,532		9,804	12,982	(3,178)			(3,178)		9,804		1,728	1,728		
512807-10-8	LAM RESEARCH CORP.		02/29/2016	WEEDEN & CO LP	165.000	12,093		7,628	13,104	(5,476)			(5,476)		7,628		4,465	4,465		
518439-10-4	LAUDER ESTEE		02/29/2016	VARIOUS	235.000	21,460		16,300	20,694	(4,395)			(4,395)		16,300		5,160	5,160	71	
524660-10-7	LEGGETT & PLATT INC		02/29/2016	WEEDEN & CO LP	139.000	6,206		4,483	5,841	(1,358)			(1,358)		4,483		1,723	1,723		
524901-10-5	LEGG MASON INC		12/27/2016	VARIOUS	514.000	15,600		18,954	18,803	151			151		18,954		(3,354)	(3,354)	338	
526057-10-4	LENNAR CORP		02/29/2016	WEEDEN & CO LP	186.000	7,799		7,669	9,097	(1,428)			(1,428)		7,669		130	130	7	
527288-10-4	LEUCADIA NATIONAL CORP		02/29/2016	WEEDEN & CO LP	350.000	5,054		10,815	6,087	4,728			4,728		10,815		(5,761)	(5,761)		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC.		02/29/2016	WEEDEN & CO LP	301.000	14,610		15,044	16,362	(1,318)			(1,318)		15,044		(434)	(434)		
532457-10-8	LILLY (ELI) & CO		09/14/2016	VARIOUS	1,038.000	74,849		57,495	57,841	(346)			(346)		57,495		17,354	17,354	547	
534187-10-9	LINCOLN NATIONAL CORP		12/27/2016	VARIOUS	301.000	11,816		10,240	14,479	(4,239)			(4,239)		10,240		1,576	1,576	96	
535678-10-6	LINEAR TECHNOLOGY CORP		02/29/2016	WEEDEN & CO LP	249.000	10,859		9,091	10,575	(1,484)			(1,484)		9,091		1,768	1,768	80	
539830-10-9	LOCKHEED MARTIN CORP		12/27/2016	VARIOUS	294.000	64,037		29,135	61,599	(32,464)			(32,464)		29,135		34,902	34,902	573	
540424-10-8	LOEWS CORP		04/22/2016	VARIOUS	331.000	12,162		14,789	12,949	1,840			1,840		14,789		(2,628)	(2,628)	21	
548661-10-7	LOWE'S COMPANIES		09/14/2016	WEEDEN & CO LP	1,075.000	73,005		41,312	41,801	(489)			(489)		41,312		31,693	31,693	375	
55261F-10-4	M & T BANK CORPORATION		02/29/2016	VARIOUS	161.000	16,509		16,134	19,510	(3,376)			(3,376)		16,134		375	375	113	
554382-10-1	MACERICH CO/THE		12/27/2016	VARIOUS	169.000	13,205		10,596	13,007	(2,411)			(2,411)		10,596		2,609	2,609	474	
55616P-10-4	MACYS INC		02/29/2016	WEEDEN & CO LP	328.000	14,169		14,632	11,473	3,159			3,159		14,632		(463)	(463)		
565849-10-6	MARATHON OIL CORP		02/29/2016	VARIOUS	709.000	5,814		23,170	8,926	14,244			14,244		23,170		(17,356)	(17,356)	35	
56585A-10-2	MARATHON PETROLEM CORP		02/29/2016	VARIOUS	550.000	18,832		21,552	28,512	(6,960)			(6,960)		21,552		(2,720)	(2,720)	176	
571748-10-2	MARSH & MCLENNAN COS		02/29/2016	WEEDEN & CO LP	546.000	31,146		20,759	20,881	(122)			(122)		20,759		10,387	10,387	169	
571903-20-2	MARRIOTT INTERNATIONAL INC		09/26/2016	VARIOUS	202.200	13,778		8,709	13,551	(4,842)			(4,842)		8,709		5,069	5,069	51	
573284-10-6	MARTIN MARIETTA MATERIALS		02/29/2016	VARIOUS	69.000	9,840		9,082	9,424	(342)			(342)		9,082		757	757	28	
574599-10-6	MASCO CORP		02/29/2016	WEEDEN & CO LP	352.000	9,923		6,017	9,962	(3,944)			(3,944)		6,017		3,905	3,905	33	
57636Q-10-4	MASTERCARD INC-CL A		09/14/2016	VARIOUS	1,090.000	95,368		60,271	60,733	(463)			(463)		60,271		35,097	35,097	226	
577081-10-2	MATTEL INC		02/29/2016	VARIOUS	354.000	11,508		16,167	9,618	6,549			6,549		16,167		(4,659)	(4,659)	135	
579780-20-6	MCCORMICK & CO-NON VTG SHRS		02/29/2016	WEEDEN & CO LP	114.000	10,630		8,202	9,754	(1,551)			(1,551)		8,202		2,428	2,428		
580135-10-1	MCDONALD'S CORP		12/27/2016	VARIOUS	1,197.000	140,968		122,273	122,481	(208)			(208)		122,273		18,694	18,694	1,500	
58155Q-10-3	MCKESSON CORP		09/14/2016	VARIOUS	248.000	38,711		26,246	47,999	(21,753)			(21,753)		26,246		12,465	12,465	75	
582839-10-6	MEAD JOHNSON NUTRITION CO		02/29/2016	VARIOUS	246.000	18,191		19,951	19,835	116			116		19,951		(1,760)	(1,760)	4	
58933Y-10-5	MERCK & COMPANY, INC.		09/14/2016	VARIOUS	2,980.000	150,210		140,090	140,317	(227)			(227)		140,090		10,120	10,120	76	
59156R-10-8	METLIFE INC.		04/22/2016	VARIOUS	1,189.000	47,209		46,371	46,509	(138)			(138)		46,371		838	838	446	
594918-10-4	MICROSOFT CORP		09/14/2016	VARIOUS	8,710.000	444,712		288,388	290,871	(2,483)			(2,483)		288,388		156,324	156,324	3,326	
595017-10-4	MICROCHIP TECHNOLOGY INC		02/29/2016	VARIOUS	212.000	9,430		7,723	9,866	(2,143)			(2,143)		7,723		1,706	1,706	76	
595112-10-3	MICRON TECHNOLOGY		09/14/2016	WEEDEN & CO LP	1,298.000	13,870		12,240	12,306	(66)			(66)		12,240		1,630	1,630		
608190-10-4	MOHAWK INDUSTRIES INC		02/29/2016	WEEDEN & CO LP	62.000	11,142		9,136	11,742	(2,606)			(2,606)		9,136		2,007	2,007		
60871R-20-9	MOLSON COORS BREWING CO. CL-B		02/29/2016	WEEDEN & CO LP	186.000	15,858		9,599	17,469	(7,870)			(7,870)		9,599		6,259	6,259		
609207-10-5	MONDELEZ INTERNATIONAL INC		09/14/2016	WEEDEN & CO LP	1,775.000	72,120		55,842	56,136	(294)			(294)		55,842		16,279	16,279	32	
61166W-10-1	MONSANTO CO		09/14/2016	WEEDEN & CO LP	477.000	43,205		50,958	47,135	3,823			3,823		50,958		(7,753)	(7,753)	276	
61174X-10-9	MONSTER BEVERAGE CORPORATION		12/27/2016	WEEDEN & CO LP	213.000	25,057		11,000	25,623	(14,623)			(14,623)		11,000		14,057	14,057		
615369-10-5	MOODY'S CORP		02/29/2016	VARIOUS	181.000	16,071		11,016	18,162	(7,146)			(7,146)		11,016		5,055	5,055	67	
617446-44-8	MORGAN STANLEY		12/27/2016	WEEDEN & CO LP	1,789.000	46,988		39,644	39,885	(241)			(241)		39,644		7,344	7,344	364	
61945C-10-3	MOSAIC CO/THE		02/29/2016	WEEDEN & CO LP	341.000	9,084		21,011	9,408	11,603			11,603		21,011		(11,927)	(11,927)		
620076-30-7	MOTOROLA SOLUTIONS INC.		02/29/2016	WEEDEN & CO LP	160.000	11,757		9,154	10,952	(1,798)			(1,798)		9,154		2,603	2,603		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
626717-10-2	MURPHY OIL CORP		02/29/2016	VARIOUS	164.000	2,816		8,789	3,682	5,107			5,107		8,789		(5,973)	(5,973)	57	
629377-50-8	NRG ENERGY, INC.		02/29/2016	WEEDEN & CO LP	330.000	3,554		9,200	3,884	5,316			5,316		9,200		(5,646)	(5,646)	48	
631103-10-8	NASDAQ,INC COMMON STK		02/29/2016	WEEDEN & CO LP	125.000	7,907		3,686	3,887	(201)			(201)		3,686		4,221	4,221		
637071-10-1	NATIONAL-OILWELL INC		02/29/2016	WEEDEN & CO LP	394.000	11,528		23,162	13,195	9,967			9,967		23,162		(11,634)	(11,634)		
63938C-10-8	NAVIENT CORP		12/27/2016	WEEDEN & CO LP	558.000	6,768		7,394	6,711	682			682		7,394		(626)	(626)	78	
64110D-10-4	NETAPP INC		12/27/2016	WEEDEN & CO LP	332.000	8,549		11,587	9,026	2,561			2,561		11,587		(3,037)	(3,037)	74	
64110L-10-6	NETFLIX INC.		02/29/2016	WEEDEN & CO LP	447.000	41,749		13,798	51,128	(37,330)			(37,330)		13,798		27,951	27,951		
651229-10-6	NEWELL BRANDS, INC.		02/29/2016	VARIOUS	272.000	10,336		7,167	11,990	(4,823)			(4,823)		7,167		3,169	3,169	52	
651290-10-8	NEWFIELD EXPLORATION COMPANY		02/29/2016	WEEDEN & CO LP	55.000	1,497		1,199	1,791	(592)			(592)		1,199		298	298		
651639-10-6	NEWMONT MINING CORP NEW		02/29/2016	WEEDEN & CO LP	554.000	14,299		17,955	17,854	101			101		17,955		(3,656)	(3,656)		
65249B-10-9	NEW CORP-CLASS A		02/29/2016	WEEDEN & CO LP	398.000	4,302		5,784	5,317	467			467		5,784		(1,482)	(1,482)		
65249B-20-8	NEWS CORP-CLASS B		02/29/2016	WEEDEN & CO LP	107.000	1,220		1,373	1,494	(121)			(121)		1,373		(153)	(153)		
65339F-10-1	NEXTERA ENERGY INC.		02/29/2016	VARIOUS	481.000	54,260		39,461	49,971	(10,510)			(10,510)		39,461		14,799	14,799	418	
654106-10-3	NIKE, INC. CL B		09/14/2016	VARIOUS	1,494.000	91,415		47,517	48,069	(553)			(553)		47,517		43,898	43,898	39	
65473P-10-5	NISOURCE INC.		02/29/2016	WEEDEN & CO LP	333.000	7,149		4,023	6,497	(2,474)			(2,474)		4,023		3,127	3,127	52	
655044-10-5	NOBLE ENERGY INC		02/29/2016	WEEDEN & CO LP	444.000	13,093		25,153	14,621	10,532			10,532		25,153		(12,059)	(12,059)	44	
655664-10-0	NORDSTROM INC		12/27/2016	WEEDEN & CO LP	200.000	10,191		11,320	10,356	964			964		11,320		(1,129)	(1,129)	58	
655844-10-8	NORFOLK SOUTHERN CORP		09/14/2016	VARIOUS	321.000	23,694		24,855	27,067	(2,212)			(2,212)		24,855		(1,161)	(1,161)	204	
665859-10-4	NORTHERN TRUST CORP		02/29/2016	WEEDEN & CO LP	226.000	13,417		12,188	16,292	(4,104)			(4,104)		12,188		1,229	1,229		
666807-10-2	NORTHROP GRUMMAN CORP		02/29/2016	VARIOUS	191.000	36,711		14,468	36,063	(21,594)			(21,594)		14,468		22,243	22,243	153	
670346-10-5	NUCOR CORP.		02/29/2016	WEEDEN & CO LP	333.000	13,097		14,529	13,420	1,109			1,109		14,529		(1,432)	(1,432)	125	
67066G-10-4	NVDIA CORP		09/14/2016	VARIOUS	552.000	17,828		7,606	17,849	(10,242)			(10,242)		7,606		10,221	10,221	68	
67103H-10-7	O'REILLY AUTOMOTIVE INC		02/29/2016	WEEDEN & CO LP	102.000	26,551		10,948	25,849	(14,901)			(14,901)		10,948		15,603	15,603		
674599-10-5	OCCIDENTAL PETROLEUM		03/28/2016	VARIOUS	799.000	55,110		68,565	68,385	181			181		68,565		(13,455)	(13,455)		
681919-10-6	OMNICOM GROUP		02/29/2016	WEEDEN & CO LP	245.000	19,061		14,646	18,537	(3,891)			(3,891)		14,646		4,414	4,414		
682680-10-3	ONEOK INC		02/29/2016	WEEDEN & CO LP	218.000	5,230		9,804	5,376	4,428			4,428		9,804		(4,574)	(4,574)	134	
68389X-10-5	ORACLE SYSTEMS		12/27/2016	WEEDEN & CO LP	3,787.000	140,573		124,176	124,344	(168)			(168)		124,176		16,397	16,397	706	
690768-40-3	OWENS-ILLINOIS INC		12/27/2016	WEEDEN & CO LP	763.000	13,293		18,722	16,334	2,388			2,388		18,722		(5,429)	(5,429)		
69331C-10-8	PG&E CORPORATION		02/29/2016	WEEDEN & CO LP	513.000	29,097		24,855	27,286	(2,432)			(2,432)		24,855		4,242	4,242		
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/14/2016	VARIOUS	561.000	45,795		38,086	38,470	(384)			(384)		38,086		7,709	7,709	304	
693506-10-7	PPG INDUSTRIES INC		02/29/2016	VARIOUS	276.000	26,639		20,307	27,274	(6,968)			(6,968)		20,307		6,332	6,332	99	
69351T-10-6	PPL CORPORATION		02/29/2016	WEEDEN & CO LP	703.000	24,604		21,782	21,810	(28)			(28)		21,782		2,822	2,822		
693656-10-0	PVH CORP		02/29/2016	VARIOUS	84.000	6,648		9,695	6,187	3,509			3,509		9,695		(3,048)	(3,048)	3	
693718-10-8	PACCAR INC		02/29/2016	VARIOUS	369.000	18,999		18,372	17,491	882			882		18,372		627	627	89	
701094-10-4	PARKER-HANNIFIN CORP		02/29/2016	VARIOUS	142.000	14,369		12,578	13,771	(1,193)			(1,193)		12,578		1,790	1,790	89	
703395-10-3	PATTERSON COS INC		02/29/2016	WEEDEN & CO LP	96.000	4,178		3,644	3,709	(65)			(65)		3,644		534	534	21	
704326-10-7	PAYCHEX INC		02/29/2016	WEEDEN & CO LP	335.000	17,212		12,201	17,718	(5,517)			(5,517)		12,201		5,011	5,011	141	
70450Y-10-3	PAYPAL HOLDINGS INC		09/14/2016	WEEDEN & CO LP	1,211.000	46,232		36,839	36,926	(87)			(87)		36,839		9,393	9,393		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		02/29/2016	WEEDEN & CO LP	324.000	4,730		4,267	5,233	(965)			(965)		4,267		463	463	54	
713291-10-2	PEPCO HOLDINGS INC		03/24/2016	VARIOUS	1,203.000	32,496		27,810	29,556	(1,747)			(1,747)		27,810		4,687	4,687		
713448-10-8	PEPSICO INC		09/14/2016	WEEDEN & CO LP	1,544.000	151,183		127,349	127,715	(366)			(366)		127,349		23,834	23,834	40	
714046-10-9	PERKIN ELMER INC		02/29/2016	WEEDEN & CO LP	115.000	5,434		3,526	6,161	(2,635)			(2,635)		3,526		1,908	1,908	8	
717081-10-3	PFIZER, INC.		04/22/2016	VARIOUS	6,765.000	201,722		196,726	197,001	(275)			(275)		196,726		4,996	4,996	2,030	
718172-10-9	PHILIP MORRIS INTERNATIONAL		02/29/2016	WEEDEN & CO LP	1,621.000	147,553		154,967	154,806	161			161		154,967		(7,414)	(7,414)		
718546-10-4	PHILLIPS 66		12/27/2016	VARIOUS	550.000	44,151		33,528	43,760	(10,233)			(10,233)		33,528		10,623	10,623	420	
723484-10-1	PINNACLE WEST CAPITAL CORP.		02/29/2016	VARIOUS	109.000	7,501		6,639	7,028	(389)			(389)		6,639		862	862	68	
723787-10-7	PIONEER NATURAL RESOURCE CO		02/29/2016	WEEDEN & CO LP	166.000	20,006		20,292	20,813	(521)			(521)		20,292		(286)	(286)		
724479-10-0	PITNEY BOWES INC		04/22/2016	VARIOUS	222.000	4,071		3,037	4,480	(1,443)			(1,443)		3,037		1,034	1,034	42	
729251-10-8	PLUM CREEK TIMBER CO INC		02/22/2016	MERGER	822.000	31,008		39,001	39,226	(225)			(225)		39,001		(7,993)	(7,993)		
73936B-10-1	POWERSHARES DB ENERGY FUND		06/28/2016	WALLACHBETH CAPITAL	26,913.000	331,563		798,699	301,342	497,357			497,357		798,699		(467,136)	(467,136)		
73936B-40-8	POWERSHARES DB AGRICULTURE F		12/28/2016	WALLACHBETH CAPITAL	43,381.000	874,115		1,439,776	1,364,767	75,009			75,009		1,439,776		(565,662)	(565,662)		
73936B-50-7	POWERSHARES DB OIL FUND		12/28/2016	WALLACHBETH CAPITAL	383,998.000	3,644,003		8,534,707	5,664,797	2,869,909			2,869,909		8,534,707		(4,890,704)	(4,890,704)		
74005P-10-4	PRAXAIR INC		02/29/2016	WEEDEN & CO LP	294.000	29,923		33,607	30,106	3,501			3,501		33,607		(3,684)	(3,684)		
740189-10-5	PRECISION CASTPARTS CORP		02/01/2016	MERGER	648.000	152,280		131,577	150,342	(18,766)			(18,766)		131,577		20,703	20,703	19	
74144T-10-8	T ROWE PRICE GROUP INC.		02/29/2016	WEEDEN & CO LP	263.000	18,173		19,070	18,802	268			268		19,070		(897)	(897)		
741503-40-3	THE PRICELINE GROUP INC		02/29/2016	WEEDEN & CO LP	53.000	67,028		36,888	38,046	(1,158)			(1,158)		36,888		30,140	30,140		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC.		02/29/2016	WEEDEN & CO LP	279.000	10,546		10,075	12,549	(2,475)			(2,475)		10,075		471	471		
742718-10-9	PROCTER & GAMBLE CO.		04/22/2016	VARIOUS	3,029.000	243,346		232,567	232,667	(100)			(100)		232,567		10,780	10,780	2,129	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743315-10-3	PROGRESSIVE CORP OH		09/14/2016	WEEDEN & CO LP	621.000	19,804		15,711	15,757	(46)			(46)		15,711		4,093	4,093	552	
74340W-10-3	PROLOGIS INC		02/29/2016	WEEDEN & CO LP	548.000	21,065		22,994	23,001	(7)			(7)		22,994		(1,930)	(1,930)		
744320-10-2	PRUDENTIAL FINANCIAL INC.		09/14/2016	VARIOUS	488.000	32,502		29,490	39,329	(9,840)			(9,840)		29,490		3,012	3,012	368	
744573-10-6	PUBLIC SVC ENTERPRISES		02/29/2016	WEEDEN & CO LP	529.000	22,561		19,372	20,467	(1,095)			(1,095)		19,372		3,189	3,189		
74460D-10-9	PUBLIC STORAGE INC.		02/29/2016	WEEDEN & CO LP	153.000	38,170		25,247	37,898	(12,652)			(12,652)		25,247		12,923	12,923		
745867-10-1	PULTE HOMES INC.		12/27/2016	WEEDEN & CO LP	381.000	6,633		8,001	6,948	1,053			1,053		8,001		(1,368)	(1,368)	12	
74736K-10-1	QORVO INC.		02/29/2016	WEEDEN & CO LP	188.000	8,473		16,040	9,569	6,471			6,471		16,040		(7,567)	(7,567)		
747525-10-3	QUALCOMM INC		09/14/2016	VARIOUS	1,686.000	86,787		103,908	103,664	245			245		103,908		(17,121)	(17,121)	918	
74762E-10-2	QUANTA SERVICES INC		06/08/2016	WEEDEN & CO LP	200.000	4,135		5,498	5,418	80			80		5,498		(1,363)	(1,363)		
74834L-10-0	QUEST DIAGNOSTICS		02/29/2016	WEEDEN & CO LP	147.000	9,778		8,282	10,458	(2,176)			(2,176)		8,282		1,496	1,496	56	
751212-10-1	RALPH LAUREN CORP.		02/29/2016	WEEDEN & CO LP	64.000	5,808		11,622	7,135	4,487			4,487		11,622		(5,814)	(5,814)		
75281A-10-9	RANGE RESOURCES CORP.		02/29/2016	WEEDEN & CO LP	174.000	4,127		12,794	4,282	8,512			8,512		12,794		(8,667)	(8,667)		
755111-50-7	RAYTHEON COMPANY		02/29/2016	WEEDEN & CO LP	306.000	37,894		18,785	38,106	(19,321)			(19,321)		18,785		19,109	19,109	205	
756109-10-4	REALTY INCOME CORP		02/29/2016	VARIOUS	260.000	15,217		12,839	13,424	(585)			(585)		12,839		2,379	2,379	103	
756577-10-2	RED HAT INC.		02/29/2016	WEEDEN & CO LP	181.000	11,826		8,677	14,989	(6,311)			(6,311)		8,677		3,149	3,149		
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/29/2016	WEEDEN & CO LP	79.000	30,336		20,136	42,887	(22,751)			(22,751)		20,136		10,201	10,201		
7591EP-10-0	REGIONS FINANCIAL CORP		12/27/2016	VARIOUS	1,509.000	11,715		12,826	12,846	(20)			(20)		12,826		(1,111)	(1,111)	25	
760759-10-0	REPUBLIC SERVICES INC		02/29/2016	WEEDEN & CO LP	243.000	11,102		8,284	10,690	(2,406)			(2,406)		8,284		2,819	2,819		
761713-10-6	REYNOLDS AMERICAN INC		02/29/2016	VARIOUS	867.760	43,695		20,579	20,618	(39)			(39)		20,579		23,116	23,116		
770323-10-3	ROBERT HALF INTERNATIONAL INC.		02/29/2016	VARIOUS	137.000	5,395		4,498	6,458	(1,960)			(1,960)		4,498		897	897	30	
773903-10-9	ROCKWELL AUTOMATION INC		02/29/2016	VARIOUS	138.000	14,363		11,701	14,160	(2,459)			(2,459)		11,701		2,662	2,662	100	
774341-10-1	ROCKWELL INTL CORP (NEW)		02/29/2016	VARIOUS	132.000	11,558		8,307	12,184	(3,877)			(3,877)		8,307		3,251	3,251	44	
776696-10-6	ROPER TECHNOLOGIES INC		02/29/2016	WEEDEN & CO LP	105.000	17,631		12,564	19,928	(7,364)			(7,364)		12,564		5,067	5,067	32	
778296-10-3	ROSS STORES INC		09/14/2016	WEEDEN & CO LP	440.000	24,281		14,538	23,365	(8,827)			(8,827)		14,538		9,743	9,743	6	
783549-10-8	RYDER SYSTEM INC NOTE		02/29/2016	VARIOUS	50.000	2,835		2,904	2,842	63			63		2,904		(69)	(69)	21	
78409V-10-4	S AND P GLOBAL INC.		04/22/2016	VARIOUS	293.000	26,440		15,857	28,395	(12,538)			(12,538)		15,857		10,583	10,583	105	
78440X-10-1	SL GREEN REALTY CORP		02/29/2016	WEEDEN & CO LP	99.000	8,729		13,032	11,185	1,847			1,847		13,032		(4,304)	(4,304)		
78463V-10-7	SPDR GOLD TRUST		08/05/2016	WALLACHBETH CAPITAL	31,672.000	4,230,037		4,041,204	3,360,248	881,803			881,803		4,273,465		(43,428)	(43,428)		
790849-10-3	ST. JUDE MEDICAL INC.		02/29/2016	WEEDEN & CO LP	295.000	15,835		12,163	18,222	(6,059)			(6,059)		12,163		3,672	3,672	251	
79466L-30-2	SALESFORCE.COM INC		02/29/2016	WEEDEN & CO LP	653.000	44,185		26,851	27,149	(298)			(298)		26,851		17,334	17,334		
80004C-10-1	SANDISK CORP		05/13/2016	VARIOUS	960.000	72,088		50,474	57,908	(7,434)			(7,434)		50,474		21,614	21,614		
80589M-10-2	SCANA CORP.		02/29/2016	WEEDEN & CO LP	142.000	9,231		7,698	8,590	(892)			(892)		7,698		1,533	1,533		
806407-10-2	HENRY SCHEIN INC		02/29/2016	WEEDEN & CO LP	84.000	13,897		11,817	13,288	(1,471)			(1,471)		11,817		2,080	2,080		
806857-10-8	SCHLUMBERGER LTD		09/14/2016	VARIOUS	1,336.210	95,914		99,468	99,393	75			75		99,468		(3,554)	(3,554)	685	
808513-10-5	SCHWAB CHARLES CORP		02/29/2016	WEEDEN & CO LP	1,254.000	31,385		21,280	21,536	(255)			(255)		21,280		10,105	10,105	75	
811065-10-1	SCRIPP NETWORK		02/29/2016	VARIOUS	96.000	5,686		6,390	5,300	1,090			1,090		6,390		(704)	(704)	24	
81211K-10-0	SEALED AIR CORP		02/29/2016	WEEDEN & CO LP	206.000	9,418		4,559	9,188	(4,629)			(4,629)		4,559		4,859	4,859		
816851-10-9	SEMPRA ENERGY		02/29/2016	WEEDEN & CO LP	246.000	23,738		20,384	23,126	(2,743)			(2,743)		20,384		3,355	3,355		
824348-10-6	SHERWIN-WILLIAMS CO		02/29/2016	VARIOUS	82.000	22,180		15,016	21,287	(6,271)			(6,271)		15,016		7,164	7,164	69	
828806-10-9	SIMON PROPERTY GROUP INC.		02/29/2016	WEEDEN & CO LP	315.000	59,760		52,743	61,249	(8,506)			(8,506)		52,743		7,018	7,018	504	
83088M-10-2	SKYWORKS SOLUTIONS INC.		02/29/2016	VARIOUS	200.000	13,288		20,294	15,366	4,928			4,928		20,294		(7,006)	(7,006)	52	
832696-40-5	JM SMUCKER CO/THE-NEWW COM WI		02/29/2016	VARIOUS	120.000	15,307		12,389	14,801	(2,412)			(2,412)		12,389		2,918	2,918	80	
833034-10-1	SNAP-ON INC.		02/29/2016	VARIOUS	57.000	8,245		4,914	9,772	(4,858)			(4,858)		4,914		3,331	3,331	35	
842587-10-7	SOUTHERN CO		02/29/2016	VARIOUS	951.000	45,817		45,876	45,859	17			17		45,876		(59)	(59)	516	
844741-10-8	SOUTHWEST AIRLINES		12/27/2016	WEEDEN & CO LP	751.000	31,882		10,296	10,795	(499)			(499)		10,296		21,585	21,585	11	
845467-10-9	SOUTHWESTERN ENERGY CO		02/29/2016	WEEDEN & CO LP	402.000	2,319		15,047	2,858	12,189			12,189		15,047		(12,727)	(12,727)		
847560-10-9	SPECTRA ENERGY CORP		02/29/2016	VARIOUS	702.000	20,490		22,141	22,073	68			68		22,141		(1,651)	(1,651)	284	
854502-10-1	STANLEY BLACK + DECKER INC		02/29/2016	VARIOUS	163.000	15,310		12,196	12,451	(255)			(255)		12,196		3,115	3,115	85	
855030-10-2	STAPLES INC		02/29/2016	WEEDEN & CO LP	673.000	6,353		8,917	6,373	2,544			2,544		8,917		(2,564)	(2,564)		
855244-10-9	STARBUCKS CORP.		09/14/2016	WEEDEN & CO LP	1,618.000	93,865		49,228	49,820	(592)			(592)		49,228		44,637	44,637	349	
85590A-40-1	STARWOOD HOTELS & RESORTS WORLDWIDE		09/23/2016	VARIOUS	795.000	62,246		53,505	54,317	(812)			(812)		53,505		8,741	8,741	468	
857477-10-3	STATE STREET CORP		12/27/2016	WEEDEN & CO LP	531.000	31,471		31,053	31,140	(87)			(87)		31,053		418	418	105	
858912-10-8	STERICYCLE INC.		02/29/2016	WEEDEN & CO LP	84.000	9,569		9,100	10,130	(1,031)			(1,031)		9,100		469	469		
863667-10-1	STRYKER CORP.		02/29/2016	WEEDEN & CO LP	329.000	32,857		21,579	30,577	(8,998)			(8,998)		21,579		11,277	11,277		
867914-10-3	SUNTRUST BANK		09/14/2016	VARIOUS	544.000	18,151		15,917	16,012	(95)			(95)		15,917		2,234	2,234	134	
871503-10-8	SYMANTEC CORP		04/22/2016	VARIOUS	933.000	17,717		22,681	22,652	30			30		22,681		(4,964)	(4,964)	1,044	
87165B-10-3	SYNCHRONY FINANCIAL COMMON STK		12/27/2016	WEEDEN & CO LP	994.000	27,990		31,659	31,643	16			16		31,659		(3,669)	(3,669)	31	
871829-10-7	SYSCO CORP		12/27/2016	WEEDEN & CO LP	589.000	26,468		20,538	23,904	(3,365)			(3,365)		20,538		5,929	5,929	220	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
872375-10-0	TECO ENERGY INC		07/01/2016	VARIOUS	1,116.000	30,724		21,952	27,346	(5,393)			(5,393)		21,952		8,771	8,771	457	
872540-10-9	TJX COMPANIES, INC.		09/14/2016	VARIOUS	737.000	54,586		35,951	36,128	(177)			(177)		35,951		18,635	18,635	174	
87612E-10-6	TARGET CORP.		12/27/2016	VARIOUS	785.000	60,861		55,397	55,416	(18)			(18)		55,397		5,463	5,463	592	
87901J-10-5	TEGNA		02/29/2016	WEEDEN & CO LP	238.000	5,853		3,838	3,923	(85)			(85)		3,838		2,015	2,015		
88033G-40-7	TENET HEALTHCARE CORP.		04/22/2016	WEEDEN & CO LP	467.000	14,442		21,714	17,360	4,354			4,354		21,714		(7,272)	(7,272)		
88076W-10-3	TERADATA CORP		02/29/2016	WEEDEN & CO LP	135.000	3,367		6,896	3,567	3,329			3,329		6,896		(3,529)	(3,529)		
881609-10-1	TESORO PETROLEUM CORP		02/29/2016	VARIOUS	132.000	10,552		7,050	7,466	(416)			(416)		7,050		3,502	3,502	62	
882508-10-4	TEXAS INSTRUMENTS INC		09/14/2016	WEEDEN & CO LP	1,076.000	57,230		38,973	39,252	(279)			(279)		38,973		18,257	18,257	419	
883203-10-1	TEXTRON		02/29/2016	WEEDEN & CO LP	288.000	9,832		7,419	12,099	(4,680)			(4,680)		7,419		2,413	2,413		
883556-10-2	THERMO FISHER SCIENTIFIC INC		02/29/2016	WEEDEN & CO LP	417.000	53,867		33,648	59,151	(25,504)			(25,504)		33,648		20,219	20,219		
88579Y-10-1	3M CO		04/22/2016	VARIOUS	678.000	106,630		71,000	71,827	(827)			(827)		71,000		35,630	35,630	753	
886547-10-8	TIFFANY & CO.		02/29/2016	WEEDEN & CO LP	109.000	7,082		8,032	8,316	(283)			(283)		8,032		(951)	(951)		
887317-30-3	TIME WARNER INC.		09/14/2016	VARIOUS	873.000	58,120		50,041	50,130	(88)			(88)		50,041		8,079	8,079	364	
88732J-20-7	TIME WARNER CABLE INC		05/18/2016	VARIOUS	1,343.000	277,660		168,232	195,517	(27,285)			(27,285)		168,232		109,428	109,428	1,793	
891027-10-4	TORCHMARK CORP		02/29/2016	WEEDEN & CO LP	121.000	6,196		5,008	6,916	(1,909)			(1,909)		5,008		1,189	1,189	16	
891906-10-9	TOTAL SYSTEM SERVICES		02/29/2016	WEEDEN & CO LP	167.000	7,276		3,946	8,317	(4,370)			(4,370)		3,946		3,330	3,330		
892356-10-6	TRACTOR SUPPLY COMPANY		02/29/2016	VARIOUS	140.000	11,838		9,267	11,970	(2,703)			(2,703)		9,267		2,572	2,572	28	
89417E-10-9	THE TRAVELERS COMPANIES INC		12/27/2016	WEEDEN & CO LP	355.000	38,399		30,324	39,050	(8,726)			(8,726)		30,324		8,075	8,075	43	
896945-20-1	TRIPADVISOR INC		02/29/2016	WEEDEN & CO LP	118.000	7,385		6,206	10,060	(3,854)			(3,854)		6,206		1,180	1,180		
90130A-10-1	TWENTY FIRST CENTURY FOX INC		12/27/2016	VARIOUS	1,526.000	41,560		41,737	41,734	3			3		41,737		(177)	(177)	70	
90130A-20-0	TWENTY FIRST CENTURY FOX		02/29/2016	WEEDEN & CO LP	451.000	12,244		12,213	12,281	(68)			(68)		12,213		31	31		
902494-10-3	TYSON FOODS, INC.		02/29/2016	VARIOUS	310.000	20,069		7,638	16,532	(8,894)			(8,894)		7,638		12,430	12,430	47	
902973-30-4	U.S. BANCORP		09/14/2016	WEEDEN & CO LP	1,776.000	68,657		59,123	59,339	(216)			(216)		59,123		9,533	9,533	28	
90384S-30-3	ULTA SALON, COSMETICS & FRAGRANCE INC		12/27/2016	WEEDEN & CO LP	12.000	3,105		2,465							2,465		640	640		
904311-10-7	UNDER ARMOUR, INC.		04/08/2016	VARIOUS	187.000	39,872		34,253	39,298	(5,045)			(5,045)		34,253		5,619	5,619		
904311-20-6	UNDER ARMOUR, INC. CLASS C		06/29/2016	FRACTIONAL SHARES	0.830	32		30							30		2	2		
907818-10-8	UNION PACIFIC CORP		09/14/2016	VARIOUS	922.000	73,084		68,214	68,265	(51)			(51)		68,214		4,870	4,870	531	
910047-10-9	UNITED CONTINENTAL HOLDINGS COMMON STK		12/27/2016	WEEDEN & CO LP	672.000	39,996		35,656	35,716	(59)			(59)		35,656		4,340	4,340		
911312-10-6	UNITED PARCEL SERVICE CL B		02/29/2016	VARIOUS	728.000	70,288		62,499	62,592	(93)			(93)		62,499		7,789	7,789	568	
911363-10-9	UNITED RENTALS INC		09/14/2016	WEEDEN & CO LP	116.000	6,321		12,875	12,606	269			269		12,875		(6,553)	(6,553)		
912318-20-1	US NATURAL GAS FUND LP		12/28/2016	WALLACHBETH CAPITAL	177,934.000	1,302,417		2,705,338	1,942,407	762,931			762,931		2,516,505		(1,214,088)	(1,214,088)		
913017-10-9	UNITED TECHNOLOGIES CORP		02/29/2016	VARIOUS	1,036.000	100,003		94,587	94,635	(48)			(48)		94,587		5,416	5,416	663	
91324P-10-2	UNITEDHEALTH GROUP INC.		02/29/2016	WEEDEN & CO LP	997.000	118,709		59,760	60,510	(750)			(750)		59,760		58,949	58,949		
913903-10-0	UNIVERSAL HEALTH SERVICES CL.B		02/29/2016	VARIOUS	92.000	10,153		10,280	10,993	(713)			(713)		10,280		(127)	(127)	9	
91529Y-10-6	UNUMPROVIDENT CORP		04/22/2016	WEEDEN & CO LP	268.000	7,702		7,477	8,862	(1,385)			(1,385)		7,477		225	225	50	
917047-10-2	URBAN OUTFITTERS INC.		02/29/2016	WEEDEN & CO LP	91.000	2,410		3,772	2,070	1,702			1,702		3,772		(1,362)	(1,362)		
918204-10-8	VF CORP		09/14/2016	WEEDEN & CO LP	381.000	24,626		16,976	23,275	(6,299)			(6,299)		16,976		7,649	7,649	28	
91913Y-10-0	VALERO ENERGY CORP		12/27/2016	VARIOUS	562.000	34,031		22,665	22,878	(213)			(213)		22,665		11,366	11,366	389	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC.		02/29/2016	WEEDEN & CO LP	106.000	8,290		6,906	8,565	(1,659)			(1,659)		6,906		1,384	1,384		
92276F-10-0	VENTAS INC		02/29/2016	WEEDEN & CO LP	348.000	19,369		24,269	19,638	4,631			4,631		24,269		(4,899)	(4,899)		
92343E-10-2	VERISIGN INC.		12/27/2016	WEEDEN & CO LP	120.000	10,029		5,530	9,905	(4,376)			(4,376)		5,530		4,499	4,499		
92343V-10-4	VERIZON COMMUNICATIONS INC		09/14/2016	WEEDEN & CO LP	4,293.000	217,773		231,479	231,047	431			431		231,479		(13,706)	(13,706)	2,463	
92345Y-10-6	VERISK ANALYTICS INC - CL A		02/29/2016	WEEDEN & CO LP	162.000	11,798		12,147	12,455	(308)			(308)		12,147		(349)	(349)		
92532F-10-0	VERTEX PHARMACEUTICALS INC		02/29/2016	WEEDEN & CO LP	257.000	21,968		17,024	32,338	(15,315)			(15,315)		17,024		4,944	4,944		
92553P-20-1	VIACOM INC- CLASS B		02/29/2016	WEEDEN & CO LP	362.000	13,336		23,168	14,900	8,268			8,268		23,168		(9,832)	(9,832)		
92647Q-41-3	RS FOCUSED GROWTH OPPORTUNITY CLASS Y		08/26/2016	DIRECT(1)	1,200,000.000	11,568,000		12,000,000	11,784,000	216,000			216,000		12,000,000		(432,000)	(432,000)		
92647Q-42-1	RS FOCUSED GROWTH OPPORTUNITY CLASS C		08/26/2016	DIRECT(1)	200,000.000	1,898,000		2,000,000	1,948,000	52,000			52,000		2,000,000		(102,000)	(102,000)		
92647Q-43-9	RS FOCUSED GROWTH OPPORTUNITY CLASS A		08/26/2016	DIRECT(1)	600,000.000	5,760,000		6,000,000	5,880,000	120,000			120,000		6,000,000		(240,000)	(240,000)		
92647Q-44-7	RS FOCUSED OPPORTUNITY CLASS Y		08/26/2016	DIRECT(1)	600,000.000	5,598,000		6,000,000	5,646,000	354,000			354,000		6,000,000		(402,000)	(402,000)		
92647Q-45-4	RS FOCUSED OPPORTUNITY CLASS C		08/26/2016	DIRECT(1)	100,000.000	919,000		1,000,000	933,000	67,000			67,000		1,000,000		(81,000)	(81,000)		
92647Q-46-2	RS FOCUSED OPPORTUNITY FUND CLASS A		08/26/2016	DIRECT(1)	300,000.000	2,790,000		3,000,000	2,817,000	183,000			183,000		3,000,000		(210,000)	(210,000)		
92826C-83-9	VISA INC - CLASS A		09/14/2016	VARIOUS	2,161.000	157,386		91,016	91,973	(957)			(957)		91,016		66,370	66,370	323	
929042-10-9	VORNADO REALTY TRUST		02/29/2016	WEEDEN & CO LP	185.000	15,974		14,673	18,493	(3,820)			(3,820)		14,673		1,301	1,301	117	
929160-10-9	VULCAN MATERIALS CO		02/29/2016	VARIOUS	138.000	13,595		6,885	13,106	(6,221)			(6,221)		6,885		6,711	6,711	28	
92939U-10-6	WEC ENERGY CORP INC		02/29/2016	VARIOUS	330.000	18,592		14,825	16,932	(2,108)			(2,108)		14,825		3,767	3,767	163	
931142-10-3	WAL-MART STORES INC		09/14/2016	WEEDEN & CO LP	1,813.000	121,093		140,924	140,579	345			345		140,924		(19,832)	(19,832)	257	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		02/29/2016	VARIOUS	911.000	71,877		45,113	45,505	(392)			(392)		45,113		26,765	26,765	328	
94106L-10-9	WASTE MANAGEMENT INC		02/29/2016	WEEDEN & CO LP	438.000	24,453		17,954	18,065	(111)			(111)		17,954		6,499	6,499		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
941848-10-3	WATERS CORPORATION		02/29/2016	WEEDEN & CO LP	83.000	9,985		7,670	11,170	(3,500)			(3,500)		7,670		2,315	2,315		
949746-10-1	WELLS FARGO COMPANY		09/14/2016	VARIOUS	4,912.000	230,450		186,607	187,655	(1,048)			(1,048)		186,607		43,843	43,843	1,877	
95040Q-10-4	WELLTOWER INC		02/29/2016	WEEDEN & CO LP	370.000	23,594		27,743	25,171	2,572			2,572		27,743		(4,148)	(4,148)	318	
958102-10-5	WESTERN DIGITAL CORPORATION		05/13/2016	VARIOUS	241.350	10,500		13,344	14,491	(1,147)			(1,147)		13,344		(2,844)	(2,844)		
959802-10-9	WESTERN UNION		09/14/2016	WEEDEN & CO LP	579.000	10,658		8,581	8,618	(37)			(37)		8,581		2,077	2,077	22	
96145D-10-5	WESTROCK CO		05/17/2016	VARIOUS	278.000	14,841		22,659	22,303	356			356		22,659		(7,818)	(7,818)	104	
962166-10-4	WEYERHAEUSER		06/08/2016	VARIOUS	957.000	25,528		29,208	28,765	442			442		29,208		(3,680)	(3,680)	88	
963320-10-6	WHIRLPOOL CORP.		02/29/2016	VARIOUS	76.000	11,803		8,686	11,162	(2,476)			(2,476)		8,686		3,117	3,117	68	
966837-10-6	WHOLE FOODS MARKET, INC.		04/22/2016	WEEDEN & CO LP	410.000	12,751		18,108	14,300	3,807			3,807		18,108		(5,357)	(5,357)	63	
969457-10-0	WILLIAMS COMPANIES INC.		02/29/2016	WEEDEN & CO LP	713.000	11,393		27,194	27,094	100			100		27,194		(15,801)	(15,801)		
98310W-10-8	WYNDHAM WORLDWIDE CORP		04/22/2016	WEEDEN & CO LP	140.000	10,188		8,413	8,538	(126)			(126)		8,413		1,775	1,775	5	
983134-10-7	WYNN RESORTS LTD		02/29/2016	VARIOUS	79.000	6,515		10,848	5,466	5,382			5,382		10,848		(4,333)	(4,333)	40	
98389B-10-0	XCEL ENERGY INC.		02/29/2016	WEEDEN & CO LP	531.000	20,990		16,886	19,068	(2,182)			(2,182)		16,886		4,104	4,104		
983919-10-1	XILINX INC		02/29/2016	VARIOUS	268.000	12,652		10,163	12,588	(2,425)			(2,425)		10,163		2,489	2,489	83	
984121-10-3	XEROX CORP.		12/27/2016	WEEDEN & CO LP	1,302.000	12,290		11,184	11,211	(27)			(27)		11,184		1,106	1,106	71	
98419M-10-0	XYLEM INC		02/29/2016	VARIOUS	187.000	6,994		5,191	6,826	(1,634)			(1,634)		5,191		1,803	1,803	29	
984332-10-6	YAHOO! INC		02/29/2016	WEEDEN & CO LP	909.000	28,859		22,489	22,591	(102)			(102)		22,489		6,370	6,370		
988498-10-1	YUM BRANDS INC		12/27/2016	VARIOUS	729.000	83,055		77,813	79,976	(2,627)			(2,627)		77,813		5,242	5,242	614	
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC		02/29/2016	WEEDEN & CO LP	184.000	17,811		14,069	18,877	(4,808)			(4,808)		14,069		3,742	3,742		
989701-10-7	ZIONS BANCORPORATION		02/29/2016	WEEDEN & CO LP	213.000	4,539		5,246	5,815	(569)			(569)		5,246		(707)	(707)	13	
98978V-10-3	ZOETIS INC		02/29/2016	VARIOUS	478.000	19,621		15,545	22,906	(7,361)			(7,361)		15,545		4,077	4,077	45	
G0176J-10-9	ALLEGION PLC		02/29/2016	WEEDEN & CO LP	98.000	6,173		3,213	6,460	(3,247)			(3,247)		3,213		2,959	2,959		
G0177J-10-8	ALLERGAN PLC		12/27/2016	WEEDEN & CO LP	454.000	127,939		81,767	138,158	(56,391)			(56,391)		81,767		46,172	46,172		
G25839-10-4	COCA COLA ENTERPRISES		06/08/2016	WEEDEN & CO LP	990.000	41,397		40,965	42,889	(1,923)			(1,923)		40,965		432	432	11,672	
G47791-10-1	INGERSOLL-RAND PLC		02/29/2016	WEEDEN & CO LP	279.000	15,467		9,961	10,137	(176)			(176)		9,961		5,506	5,506		
G491BT-10-8	INVESCO LTD		04/22/2016	VARIOUS	459.000	12,359		14,573	15,340	(766)			(766)		14,573		(2,215)	(2,215)	124	
G5785G-10-7	MALLINCKRODT PLC		12/27/2016	WEEDEN & CO LP	152.000	9,762		12,972	12,875	96			96		12,972		(3,209)	(3,209)		
G7945M-10-7	SEAGATE TECHNOLOGY		02/29/2016	WEEDEN & CO LP	312.000	9,781		11,454	11,438	16			16		11,454		(1,673)	(1,673)	197	
G7S00T-10-4	PENTAIR LTD		12/27/2016	WEEDEN & CO LP	226.000	11,144		12,285	11,377	908			908		12,285		(1,142)	(1,142)	113	
G91442-10-6	TYCO INTERNATIONAL PLC		09/06/2016	VARIOUS	1,935.600	68,770		67,235	64,183	3,052			3,052		67,235		1,535	1,535	1,412	
G97822-10-3	PERRIGO CO PLC		02/29/2016	VARIOUS	150.000	18,936		17,913	21,705	(3,792)			(3,792)		17,913		1,023	1,023	22	
G98294-10-4	XL GROUP PLC		12/27/2016	VARIOUS	387.000	13,426		12,055	12,135	(80)			(80)		12,055		1,371	1,371	36	
H1467J-10-4	CHUBB LIMITED		02/29/2016	VARIOUS	481.250	55,586		42,904	42,911	(7)			(7)		42,904		12,683	12,683		
H8817H-10-0	TRANSOCEAN INC.		02/29/2016	WEEDEN & CO LP	357.000	3,084		17,354	4,420	12,934			12,934		17,354		(14,269)	(14,269)		
N53745-10-0	LYONDELLBASELL INDU-CL A		09/14/2016	VARIOUS	430.000	34,853		26,105	35,979	(9,874)			(9,874)		26,105		8,747	8,747	354	
N59465-10-9	MYLAN NV		02/29/2016	WEEDEN & CO LP	432.000	19,465		12,580	23,358	(10,778)			(10,778)		12,580		6,886	6,886		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD.		02/29/2016	VARIOUS	170.000	12,641		14,003	17,206	(3,203)			(3,203)		14,003		(1,362)	(1,362)	64	
Y09827-10-9	BROADCOM LTD		04/22/2016	WEEDEN & CO LP	393.000	53,578		35,947							35,947		17,630	17,630	28	
28176E-10-8	EDWARDS LIFESCIENCES SP - WI	C	02/29/2016	WEEDEN & CO LP	225.000	19,572		7,178	17,771	(10,593)			(10,593)		7,178		12,395	12,395		
G0408V-10-2	AON PLC	D	09/14/2016	WEEDEN & CO LP	309.000	29,756		18,651	27,760	(9,109)			(9,109)		18,651		11,104	11,104	108	
G1151C-10-1	ACCENTURE PLC-CL A FOREIGN EQ	D	09/14/2016	WEEDEN & CO LP	675.000	67,854		54,979	55,163	(184)			(184)		54,979		12,875	12,875	23	
G27823-10-6	DELPHI AUTOMOTIVE PLC	C	09/14/2016	WEEDEN & CO LP	314.000	20,949		14,513	14,869	(356)			(356)		14,513		6,435	6,435	100	
G29183-10-3	EATON CORP PLC NPV	D	02/29/2016	WEEDEN & CO LP	481.000	27,272		29,543	25,031	4,512			4,512		29,543		(2,271)	(2,271)		
G30401-10-6	ENDO INTERNATIONAL PLC	C	02/29/2016	WEEDEN & CO LP	217.000	9,070		17,497	13,285	4,212			4,212		17,497		(8,426)	(8,426)		
G3157S-10-6	ENSCO PLC-CL A	D	04/22/2016	WEEDEN & CO LP	1,117.000	12,490		48,825	37,791	11,034			11,034		48,825		(36,336)	(36,336)	9	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL	D	10/31/2016	VARIOUS	19.330	16,913		16,739							16,739		173	173		
G5960L-10-3	MEDTRONIC PLC	C	09/14/2016	WEEDEN & CO LP	1,486.000	115,040		69,990	70,556	(567)			(567)		69,990		45,051	45,051	11	
G60754-10-1	MICHAEL KORS HOLDINGS LTD	D	12/27/2016	WEEDEN & CO LP	244.000	13,224		19,618	11,832	7,786			7,786		19,618		(6,394)	(6,394)		
G6518L-10-8	NIELSEN N.V.	D	12/27/2016	WEEDEN & CO LP	449.000	22,071		16,698	20,274	(3,576)			(3,576)		16,698		5,372	5,372	83	
G6S01W-10-8	PARAGON OFFSHORE PLC	C	05/06/2016	DIRECT(1)	1.000	19		19		18			18		19					
G81276-10-0	SIGNET JEWLERS LTD	D	12/27/2016	WEEDEN & CO LP	112.000	11,728		13,447	13,752	(305)			(305)		13,447		(1,719)	(1,719)	46	
G96629-10-3	WILLIS TOWERS WATSON PLC COMMON STK	C	12/27/2016	WEEDEN & CO LP	157.000	17,965		17,523							17,523		442	442	23	
H2906T-10-9	GARMIN LTD	D	02/29/2016	WEEDEN & CO LP	125.000	5,062		4,389	4,646	(257)			(257)		4,389		674	674		
H84989-10-4	TE CONNECTIVITY LTD	D	09/14/2016	VARIOUS	496.000	28,602		21,606	30,131	(8,525)			(8,525)		21,606		6,996	6,996	193	
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	D	02/02/2016	EXCHANGE	1,244.000	113,788		113,788	180,567	(66,779)			(66,779)		113,788					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						90,174,041	XXX	92,474,296	89,623,396	777,327			777,327		90,376,345		(202,304)	(202,304)	231,779	XXX
319983-10-2	FIRST COMMONWEALTH		12/31/2016	RETURN OF CAPITAL	0.000	158,004,380		158,004,380	158,004,380						158,004,380					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70016#-20-0	BLICOA		12/31/2016	RETURN OF CAPITAL	0.000	20,000,000		20,000,000	20,000,000						20,000,000					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						178,004,380	XXX	178,004,380	178,004,380						178,004,380					XXX
74972H-14-3	RS GLOBAL GROWTH FUND CLASS K		08/11/2016	DIRECT(1)	457,178.420	5,595,864		4,640,811	5,257,552	(616,741)			(616,741)		4,640,811		955,053	955,053		
74972H-15-0	RS GLOBAL GROWTH FUND CLASS C		08/12/2016	DIRECT(1)	454,501.653	5,499,470		4,609,744	5,190,409	(580,664)			(580,664)		4,609,744		889,726	889,726		
74972K-20-3	RS GREATER CHINA FUND CLASS C		08/12/2016	DIRECT(1)	403,939.092	4,233,518		4,038,171	4,118,415	(80,245)			(80,245)		4,038,171		195,348	195,348		
74972K-49-2	RS EMERGING MARKET SMALL CAP FUND CL C		08/12/2016	DIRECT(1)	250,000.000	2,522,500		2,500,000	2,390,000	110,000			110,000		2,500,000		22,500	22,500		
92647Q-59-5	VICTORY RS INVESTORS FUND Y		08/12/2016	DIRECT(1)	1,879,800.000	25,227,214		23,919,720	23,606,516	313,204			313,204		23,919,720		1,307,494	1,307,494		
92647Q-76-9	VICTORY RS GLOBAL FUND A		08/12/2016	DIRECT(1)	523,553.000	6,447,908		5,235,530	5,662,273	(426,743)			(426,743)		5,235,530		1,212,378	1,212,378		
92647Q-79-3	VICTORY SOPHUS EMERG MKTS SMALL CAP A		08/11/2016	DIRECT(1)	256,268.000	2,636,998		2,562,680	2,483,237	79,443			79,443		2,562,680		74,318	74,318		
92647Q-86-8	VICTORY SOPHUS CHINA FUND R		08/12/2016	DIRECT(1)	239,052.000	2,524,389		2,390,520	2,455,064	(64,544)			(64,544)		2,390,520		133,869	133,869		
9299999. Subtotal - Common Stocks - Mutual Funds						54,687,861	XXX	49,897,176	51,163,466	(1,266,290)			(1,266,290)		49,897,176		4,790,686	4,790,686		XXX
9799997. Total - Common Stocks - Part 4						322,866,282	XXX	320,375,852	318,791,242	(488,963)			(488,963)		318,277,901		4,588,382	4,588,382	231,779	XXX
9799998. Total - Common Stocks - Part 5						63,225,137	XXX	62,334,636							62,334,636		890,500	890,500	32,023	XXX
9799999. Total - Common Stocks						386,091,419	XXX	382,710,488	318,791,242	(488,963)			(488,963)		380,612,537		5,478,882	5,478,882	263,802	XXX
9899999. Total - Preferred and Common Stocks						539,451,221	XXX	546,690,585	448,961,163	5,526,498			5,526,498		544,592,634		(5,141,411)	(5,141,411)	7,006,283	XXX
9999999 - Totals						16,387,296,408	XXX	16,064,338,638	8,449,236,663	5,526,498	(12,433,117)		(6,906,619)		15,992,324,713		395,083,974	395,083,974	352,955,402	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-FT-0	US TREASURY N/B		08/31/2016	VARIOUS	12/28/2016	VARIOUS	189,500,000	261,705,734	252,915,215	259,702,687		(2,003,047)		(2,003,047)			(6,787,472)	(6,787,472)	7,794,436	1,880,143
912810-QA-9	US TREASURY N/B		02/11/2016	GOLDMAN SACHS	12/28/2016	PIERPONT SECURITIES	22,000,000	27,065,156	23,766,875	26,914,995		(150,162)		(150,162)			(3,148,120)	(3,148,120)	1,054,565	378,723
912810-QL-5	US TREASURY N/B		02/10/2016	GOLDMAN SACHS	12/28/2016	GOLDMAN SACHS	15,000,000	20,291,016	17,997,656	20,151,025		(139,991)		(139,991)			(2,153,369)	(2,153,369)	714,986	154,121
912810-QX-9	US TREASURY N/B		03/31/2016	MORGAN STANLEY	05/11/2016	GOLDMAN SACHS	2,000,000	2,060,938	2,077,969	2,060,745		(193)		(193)			17,224	17,224	13,146	6,951
912810-RJ-9	US TREASURY N/B		04/15/2016	BARCLAY'S	11/15/2016	GOLDMAN SACHS	5,500,000	6,013,691	5,547,480	6,006,622		(7,069)		(7,069)			(459,142)	(459,142)	165,456	70,261
912810-RN-0	US TREASURY N/B		02/12/2016	VARIOUS	11/15/2016	VARIOUS	132,600,000	133,902,324	133,164,061	133,876,501		(25,823)		(25,823)			(712,441)	(712,441)	4,500,153	1,581,114
912810-RP-5	US TREASURY N/B		05/09/2016	VARIOUS	12/22/2016	VARIOUS	231,100,000	248,458,203	243,684,339	248,358,212		(99,992)		(99,992)			(4,673,873)	(4,673,873)	4,184,762	2,343,742
912810-RQ-3	US TREASURY N/B		08/12/2016	VARIOUS	11/15/2016	VARIOUS	689,875,000	688,638,403	702,089,243	688,656,190		17,786		17,786			13,433,054	13,433,054	7,748,622	3,486,956
912810-RS-9	US TREASURY N/B		10/20/2016	VARIOUS	12/30/2016	VARIOUS	289,360,000	290,314,240	293,882,641	290,317,735		3,495		3,495			3,564,906	3,564,906	2,469,302	1,636,471
912810-RT-7	US TREASURY N/B		11/14/2016	VARIOUS	11/21/2016	VARIOUS	217,000,000	196,473,008	190,152,166	196,481,082		8,074		8,074			(6,328,916)	(6,328,916)	1,167,194	1,010,421
912828-2A-7	US TREASURY N/B		11/01/2016	VARIOUS	12/09/2016	VARIOUS	314,900,000	310,841,727	307,077,277	310,861,798		20,072		20,072			(3,784,521)	(3,784,521)	657,740	451,276
912828-2B-5	US TREASURY N/B		08/31/2016	MITSUBISHI SECURITIES	09/30/2016	GOLDMAN SACHS	50,000,000	49,789,063	49,826,172	49,795,146		6,083		6,083			31,026	31,026	49,932	17,323
912828-2D-1	US TREASURY N/B		08/19/2016	CITICORP SECURITIES	11/08/2016	GOLDMAN SACHS	5,000,000	4,977,440	4,929,297	4,978,004		564		564			(48,707)	(48,707)	13,294	
912828-2F-6	US TREASURY N/B		09/27/2016	VARIOUS	10/27/2016	VARIOUS	42,400,000	42,329,586	42,201,302	42,329,623		37		37			(128,321)	(128,321)	37,280	25,925
912828-A4-2	US TREASURY N/B		11/16/2016	CREDIT SUISSE FIRST BOSTON	12/28/2016	MORGAN STANLEY	32,200,000	32,739,602	32,369,805	32,724,579		(15,023)		(15,023)			(354,774)	(354,774)	373,308	299,126
912828-K7-4	US TREASURY N/B		11/01/2016	GOLDMAN SACHS	11/08/2016	VARIOUS	15,000,000	15,225,586	15,258,281	15,225,132		(454)		(454)			33,149	33,149	70,109	64,402
912828-M5-6	US TREASURY N/B		02/12/2016	VARIOUS	06/24/2016	VARIOUS	178,600,000	182,707,609	186,010,823	182,633,726		(73,883)		(73,883)			3,377,096	3,377,096	1,473,042	787,815
912828-M9-8	US TREASURY N/B		05/02/2016	MORGAN STANLEY	05/10/2016	UBS SECURITIES	250,000	253,994	255,146	253,976		(18)		(18)			1,171	1,171	1,809	1,720
912828-N4-8	US TREASURY N/B		01/19/2016	VARIOUS	01/28/2016	VARIOUS	40,000,000	40,471,207	40,611,367	40,468,974		(2,233)		(2,233)			142,393	142,393	52,404	36,106
912828-N8-9	US TREASURY N/B		02/17/2016	J.P. MORGAN	04/22/2016	RBS SECURITIES	50,000,000	50,269,531	50,074,219	50,260,069		(9,463)		(9,463)			(185,850)	(185,850)	154,876	33,997
912828-P2-0	US TREASURY N/B		02/17/2016	J.P. MORGAN	04/22/2016	VARIOUS	100,000,000	100,003,906	99,904,297	100,003,440		(466)		(466)			(99,143)	(99,143)	168,956	37,088
912828-P3-8	US TREASURY N/B		02/25/2016	GOLDMAN SACHS	05/17/2016	GOLDMAN SACHS	3,500,000	3,563,711	3,545,938	3,561,821		(1,890)		(1,890)			(15,883)	(15,883)	18,173	5,048
912828-P4-6	US TREASURY N/B		05/12/2016	VARIOUS	09/20/2016	VARIOUS	465,065,000	456,745,931	459,625,724	456,807,031		61,100		61,100			2,818,693	2,818,693	1,550,236	944,489
912828-P8-7	US TREASURY N/B		03/08/2016	VARIOUS	06/09/2016	VARIOUS	57,000,000	56,901,420	56,571,035	56,904,871		3,451		3,451			(333,836)	(333,836)	76,812	1,376
912828-P9-5	US TREASURY N/B		03/16/2016	J.P. MORGAN	03/31/2016	VARIOUS	11,170,000	11,109,787	11,206,782	11,110,347		560		560			96,435	96,435	5,024	1,821
912828-Q3-7	US TREASURY N/B		05/02/2016	VARIOUS	09/15/2016	VARIOUS	24,300,000	24,340,160	24,236,760	24,339,630		(531)		(531)			(102,870)	(102,870)	58,200	12,609
912828-Q4-5	US TREASURY N/B		10/06/2016	VARIOUS	11/09/2016	VARIOUS	425,000,000	425,631,836	425,811,133	425,586,609		(45,227)		(45,227)			224,524	224,524	848,787	398,816
912828-Q7-8	US TREASURY N/B		05/25/2016	VARIOUS	05/31/2016	MITSUBISHI SECURITIES	10,500,000	10,480,313	10,489,336	10,480,322		10		10			9,014	9,014	12,554	12,162
912828-Q9-4	US TREASURY N/B		05/05/2016	GOLDMAN SACHS	05/11/2016	J.P. MORGAN	50,000,000	50,001,953	50,017,578	50,001,920		(33)		(33)			15,658	15,658	12,228	4,586
912828-R3-6	US TREASURY N/B		08/17/2016	VARIOUS	09/29/2016	VARIOUS	424,765,000	425,262,619	425,074,556	425,262,005		(614)		(614)			(187,449)	(187,449)	974,170	851,546
912828-R6-9	US TREASURY N/B		07/11/2016	VARIOUS	07/27/2016	VARIOUS	80,000,000	81,263,086	81,380,488	81,256,263		(6,823)		(6,823)			124,226	124,226	155,312	105,891
912828-R7-7	US TREASURY N/B		06/22/2016	GOLDMAN SACHS	06/24/2016	VARIOUS	50,000,000	50,432,617	50,479,297	50,431,385		(1,233)		(1,233)			47,912	47,912	52,032	42,264
912828-S2-7	US TREASURY N/B		07/20/2016	VARIOUS	09/16/2016	VARIOUS	24,360,000	24,421,812	24,384,016	24,421,597		(215)		(215)			(37,581)	(37,581)	27,302	12,031
912828-S4-3	US TREASURY N/B		08/04/2016	GOLDMAN SACHS	09/16/2016	BARCLAY'S	15,000,000	15,001,758	14,950,195	15,001,672		(86)		(86)			(51,476)	(51,476)	20,177	6,420
912828-S7-6	US TREASURY N/B		08/16/2016	VARIOUS	11/04/2016	VARIOUS	55,390,000	55,578,844	55,125,513	55,571,520		(7,324)		(7,324)			(446,007)	(446,007)	130,647	7,387
912828-T2-6	US TREASURY N/B		10/11/2016	VARIOUS	11/01/2016	BARCLAY'S	17,000,000	16,909,865	16,699,180	16,910,636		771		771			(211,457)	(211,457)	21,192	2,720
912828-T3-4	US TREASURY N/B		10/26/2016	MITSUBISHI SECURITIES	12/09/2016	VARIOUS	50,000,000	49,597,656	48,425,977	49,605,071		7,415		7,415			(1,179,095)	(1,179,095)	95,038	41,724
912828-T4-2	US TREASURY N/B		10/12/2016	VARIOUS	12/13/2016	VARIOUS	100,000,000	99,881,936	99,648,438	99,892,062		10,126		10,126			(243,624)	(243,624)	77,266	13,393
912828-T5-9	US TREASURY N/B		10/13/2016	JEFFERIES & COMPANY, INC.	10/31/2016	VARIOUS	50,000,000	49,992,188	49,994,414	49,992,246		58		58			2,168	2,168	22,953	2,747
912828-T8-3	US TREASURY N/B		11/23/2016	VARIOUS	12/09/2016	VARIOUS	75,000,000	74,759,018	74,543,359	74,767,629		8,611		8,611			(224,270)	(224,270)	56,768	8,702
912828-U6-5	US TREASURY N/B		11/22/2016	UBS SECURITIES	11/30/2016	MORGAN STANLEY	20,000,000	19,994,185	19,923,438	19,994,183		(1)		(1)			(70,746)	(70,746)	962	
912828-UR-9	US TREASURY N/B		05/09/2016	VARIOUS	11/23/2016	VARIOUS	318,100,000	317,875,316	317,444,150	317,887,470		12,153		12,153			(443,320)	(443,320)	430,334	233,838
0599999. Subtotal - Bonds - U.S. Governments							4,948,435,000	5,024,277,975	5,013,372,938	5,021,846,551		(2,431,428)		(2,431,428)			(8,473,614)	(8,473,614)	37,511,539	17,013,251
455780-BZ-8	REPUBLIC OF INDONESIA	D	12/01/2016	BANK OF AMERICA	12/06/2016	AUSTRALIA AND NEW ZEALAND BANKING GROUP	2,000,000	1,995,340	2,015,000	1,995,340							19,660	19,660	206	
1099999. Subtotal - Bonds - All Other Governments							2,000,000	1,995,340	2,015,000	1,995,340							19,660	19,660	206	
13063C-ZU-7	CALIFORNIA ST		03/10/2016	CITICORP SECURITIES	12/05/2016	UBS SECURITIES	2,500,000	2,933,575	2,771,050	2,907,582		(25,993)		(25,993)			(136,532)	(136,532)	90,625	
452152-H4-6	ILLINOIS ST		10/14/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV	11/15/2016	KEY BANK	3,350,000	3,324,641	3,357,460	3,324,642		2		2			32,817	32,817	3,456	
882723-P9-4	TEXAS ST		04/20/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV	05/10/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV	10,000,000	12,055,100	12,094,000	12,050,479		(4,621)		(4,621)			43,521	43,521	12,500	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							15,850,000	18,313,316	18,222,510	18,282,703		(30,612)		(30,612)			(60,194)	(60,194)	106,581	
64966L-8F-1	NEW YORK NY		07/15/2016	EXCHANGE	07/26/2016	VARIOUS	4,135,000	4,175,644	4,641,235	4,174,487		(1,157)		(1,157)			466,748	466,748	92,476	
64966M-DT-3	NEW YORK NY		06/14/2016	EXCHANGE	07/06/2016	PIPER, JAFFRAY & HOPWOOD INC	5,345,000	5,440,247	6,048,723	5,437,836		(2,410)		(2,410)			610,886	610,886	83,516	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							9,480,000	9,615,891	10,689,958	9,612,323		(3,567)		(3,567)			1,077,634	1,077,634	175,992	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F032-62-5	FNCL 3.500000 2/01/2047		01/15/2016	MORGAN STANLEY	01/15/2016	MORGAN STANLEY	125,000,000	130,136,719	130,136,719	130,136,719										
01F032-67-4	FNCL 3.500000 7/01/2046		07/12/2016	BARCLAY'S	07/12/2016	BARCLAY'S	50,000,000	52,808,594	52,625,000	52,808,594										
01F032-68-2	FNCL 3.500000 8/01/2046		08/08/2016	BARCLAY'S	08/09/2016	BARCLAY'S	50,000,000	52,726,563	52,726,563	52,673,828										
01F032-69-0	FNCL 3.500000 9/01/2046		08/08/2016	BARCLAY'S	08/08/2016	BARCLAY'S	50,000,000	52,601,563	52,601,563	52,601,563										
01F040-62-8	FNCL 4.000000 2/01/2046		01/15/2016	CITICORP SECURITIES	01/15/2016	CITICORP SECURITIES	50,000,000	53,181,641	53,181,641	53,181,641										
155498-ER-5	CENTRL TX REGL MOBILITY AUTH R		05/13/2016	J.P. MORGAN	06/29/2016	VARIOUS	2,000,000	2,330,960	2,378,780	2,328,079		(2,881)		(2,881)			50,701	50,701	9,444	
3140E2-HA-2	FN 3.500000 10/1/2045		02/11/2016	VARIOUS	11/14/2016	VARIOUS	86,007,207	89,541,471	88,532,173	86,245,932		(3,295,538)		(3,295,538)			2,286,240	2,286,240	2,262,776	83,618
414005-WT-1	HARRIS CNTY TX		06/10/2016	LOOP CAPTIAL	11/30/2016	VARIOUS	15,000,000	18,311,100	17,204,600	18,234,041		(77,059)		(77,059)			(1,029,441)	(1,029,441)	198,611	
514045-M2-6	LANCASTER CNTY PA HOSP AUTH		03/15/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV	03/15/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV	3,000,000	3,458,370	3,469,800	3,458,370							11,430	11,430		
520453-AL-5	LAWRENCEBURG IN POLL CONTROL R		09/14/2016	KEY BANK	10/17/2016	KEY BANK	17,000,000	17,000,000	17,000,000	17,000,000									20,235	6,022
544525-UH-9	LOS ANGELES CA DEPT OF WTR & P		04/08/2016	WELLS FARGO SECURITIES LLC	04/27/2016	SIEBERT	2,500,000	3,008,750	2,993,175	3,007,316		(1,434)		(1,434)			(14,141)	(14,141)	3,819	
57563R-NV-7	MASSACHUSETTS ST EDUCTNL FINGA		05/26/2016	RBC CAPITAL MARKETS	06/09/2016	RBC CAPITAL MARKETS	10,000,000	9,841,900	9,990,000	9,841,900							148,100	148,100		
59333P-Y2-8	MIAMI-DADE CNTY FL AVIATION RE		09/01/2016	EXCHANGE	09/21/2016	RAMIREZ & CO, INC	1,575,000	1,555,542	1,844,908	1,555,672		131		131			289,236	289,236	42,109	
650010-BB-6	NEW YORK ST THRUWAY AUTH GEN R		05/05/2016	CITICORP SECURITIES	10/12/2016	CITICORP SECURITIES	4,000,000	4,643,200	4,597,480	4,618,194		(25,006)		(25,006)			(20,714)	(20,714)	86,111	
66285W-SW-7	N TX TOLLWAY AUTH REVENUE		06/09/2016	EXCHANGE	10/05/2016	BLAIR, WILLIAM, & CO.	4,905,000	4,971,168	5,182,868	4,956,950		(14,218)		(14,218)			225,918	225,918	214,594	
68608J-VQ-1	OREGON ST FACS AUTH REVENUE		10/31/2016	VARIOUS	12/05/2016	VARIOUS	8,790,000	9,079,191	8,532,375	9,077,090		(2,101)		(2,101)			(544,715)	(544,715)	26,270	
71885M-BJ-0	PHOENIX AZ INDL DEV AUTH LEASE		03/02/2016	KEY BANK	04/28/2016	KEY BANK	5,000,000	4,960,350	5,049,030	4,960,357		7		7			88,673	88,673	10,433	
80168Q-DZ-2	SANTA CLARA VLY CA WTR DIST		03/18/2016	WELLS FARGO SECURITIES LLC	07/27/2016	LOOP CAPTIAL	2,775,000	3,258,072	3,412,445	3,243,233		(14,839)		(14,839)			169,212	169,212	46,635	
87638Q-PR-4	TARRANT CNTY TX CULTURAL EDU F		04/07/2016	CITICORP SECURITIES	12/01/2016	VARIOUS	2,000,000	2,106,800	2,075,810	2,102,288		(4,512)		(4,512)			(26,478)	(26,478)	39,889	
91412G-J3-0	UNIV OF CALIFORNIA CA REVENUES		04/08/2016	WELLS FARGO SECURITIES LLC	06/16/2016	SIEBERT	2,500,000	3,018,650	3,108,300	3,010,914		(7,736)		(7,736)			97,386	97,386	21,181	
3199999. Subtotal - Bonds - U.S. Special Revenues							492,052,207	518,540,604	516,643,230	515,042,681		(3,445,186)		(3,445,186)			1,731,407	1,731,407	2,982,107	89,640
00182C-AA-1	ANI PHARMACEUTICALS INC C.S.N.		06/22/2016	BARCLAYS CAPITAL	12/14/2016	VARIOUS	1,700,000	1,804,514	1,919,820	1,790,825		(13,689)		(13,689)			128,995	128,995	26,983	3,683
00440E-AV-9	CHUBB INA HOLDINGS INC		09/28/2016	J.P. MORGAN	12/28/2016	UBS SECURITIES	10,000,000	10,768,300	10,017,900	10,749,848		(18,452)		(18,452)			(731,948)	(731,948)	220,542	136,792
00440E-AW-7	CHUBB INA HOLDINGS INC		03/30/2016	CITICORP SECURITIES	06/29/2016	CITICORP SECURITIES	5,000,000	5,430,400	5,771,450	5,428,255		(2,145)		(2,145)			343,195	343,195	146,208	91,229
00507V-AJ-8	ACTIVISION BLIZZARD		09/14/2016	BANK OF AMERICA	09/21/2016	STIFEL NICOLAUS & COMPANY INC	7,000,000	6,972,980	6,987,510	6,972,985		5		5			14,525	14,525	3,778	
00817Y-AX-6	AETNA INC		09/15/2016	CREDIT SUISSE FIRST BOSTON	11/14/2016	J.P. MORGAN	5,000,000	5,130,850	4,896,600	5,130,644		(206)		(206)			(234,044)	(234,044)	96,007	61,372
020002-BA-8	ALLSTATE CORP		02/19/2016	CITICORP SECURITIES	07/27/2016	JEFFERIES & COMPANY, INC.	10,000,000	10,653,000	11,839,000	10,647,355		(5,645)		(5,645)			1,191,645	1,191,645	282,500	86,250
02005A-CS-5	AMOT 2012-4 A		07/21/2016	DEUTSCHE BANK	11/14/2016	CITICORP SECURITIES	10,000,000	10,040,625	10,035,547	10,027,760		(12,865)		(12,865)			7,787	7,787	58,289	5,256
02005A-ER-5	AMOT 2014-5 A2		07/12/2016	VARIOUS	11/14/2016	CITICORP SECURITIES	16,510,000	16,570,855	16,557,724	16,554,453		(16,401)		(16,401)			3,271	3,271	89,521	
02209S-AM-5	ALTRIA GROUP INC		04/06/2016	VARIOUS	08/05/2016	VARIOUS	9,000,000	9,493,890	9,883,250	9,490,820		(3,070)		(3,070)			392,430	392,430	184,285	63,514
02209S-AQ-6	ALTRIA GROUP INC		04/01/2016	VARIOUS	06/30/2016	GOLDMAN SACHS	8,000,000	8,671,450	9,116,400	8,667,761		(3,689)		(3,689)			448,639	448,639	244,000	153,375
02209S-AU-7	ALTRIA GROUP INC		09/14/2016	GOLDMAN SACHS	12/28/2016	JEFFERIES & COMPANY, INC.	12,000,000	11,993,500	11,256,840	11,993,400		(100)		(100)			(736,560)	(736,560)	91,000	1,094
02406P-AM-2	AMERICAN AXLE & MFG INC		04/28/2016	J.P. MORGAN	10/06/2016	SUNTRUST EQUITABLE	2,000,000	2,097,500	2,092,500	2,079,743		(17,757)		(17,757)			12,757	12,757	92,708	16,667
03065D-AB-3	AMCAR 2016-3 A2A		08/02/2016	CITICORP SECURITIES	11/14/2016	BARCLAY'S	7,000,000	6,999,559	7,001,641	6,999,671		112		112			1,969	1,969	25,573	
03065T-AB-8	AMCAR 2016-4 A2A		10/05/2016	J.P. MORGAN	11/14/2016	CITICORP SECURITIES	13,000,000	12,999,238	12,993,906	12,999,280		42		42			(5,374)	(5,374)	16,452	
03073E-AN-5	AMERISOURCEBERGEN CORP		06/09/2016	CREDIT SUISSE FIRST BOSTON	08/08/2016	J.P. MORGAN	5,000,000	5,208,300	5,377,950	5,207,816		(484)		(484)			170,134	170,134	94,444	60,799
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR		06/30/2016	JEFFERIES & COMPANY, INC.	08/17/2016	BANK OF AMERICA	2,000,000	2,022,620	2,039,000	2,022,515		(105)		(105)			16,485	16,485	45,208	34,375
035242-AP-1	ANHEUSER-BUSCH INBEV FIN		07/27/2016	VARIOUS	11/29/2016	VARIOUS	43,000,000	44,302,800	43,705,180	44,260,137		(42,663)		(42,663)			(554,957)	(554,957)	1,213,017	256,717
03674X-AC-0	ANTERO RESOURCES CORP		02/05/2016	VARIOUS	04/27/2016	VARIOUS	11,500,000	9,521,875	10,613,750	9,558,498		36,623		36,623			1,055,252	1,055,252	203,078	106,913
040555-CU-6	ARIZONA PUBLIC SERVICE		06/14/2016	VARIOUS	07/28/2016	WELLS FARGO SECURITIES LLC	12,625,000	13,001,654	13,473,905	13,000,485		(1,168)		(1,168)			473,420	473,420	113,099	44,987
04351L-AB-6	ASCENSION HEALTH		04/25/2016	MORGAN STANLEY	07/27/2016	MORGAN STANLEY	10,000,000	10,000,000	11,154,900	10,000,000							1,154,900	1,154,900	87,667	
05582X-AD-4	BMWLT 2016-2 A3		10/04/2016	CREDIT SUISSE FIRST BOSTON	11/14/2016	DEUTSCHE BANK	4,000,000	3,999,471	3,996,406	3,999,496		25		25			(3,090)	(3,090)	5,402	
072863-AF-0	BAYLOR SCOTT & WHITE HOL		06/14/2016	CITICORP SECURITIES	07/27/2016	CITICORP SECURITIES	6,000,000	6,068,830	6,461,880	6,068,602		(228)		(228)			393,278	393,278	71,406	7,052
09238E-AA-2	BLACKHAWK NETWORK CB		07/28/2016	VARIOUS	09/21/2016	WELLS FARGO SECURITIES LLC	7,000,000	7,224,062	6,647,299	7,217,865		(6,197)		(6,197)			(570,566)	(570,566)	16,826	563
112463-AA-2	BROOKDALE SENIOR LIVING INC C.S.B.		06/01/2016	BARCLAYS CAPITAL	09/22/2016	VARIOUS	2,000,000	1,983,728	1,996,372	1,986,095		2,367		2,367			10,277	10,277	43,083	26,125
114259-AP-9	BROOKLYN UNION GAS CO		05/24/2016	SCOTIA MCLEOD	07/29/2016	BANK OF AMERICA	5,000,000	5,414,050	5,840,850	5,412,767		(1,284)		(1,284)			428,084	428,084	89,454	48,168
115637-AL-4	BROWN-FORMAN CORP		04/29/2016	BARCLAY'S	07/28/2016	BANK OF AMERICA	5,000,000	4,948,150	5,173,800	4,948,561		411		411			225,239	225,239	102,604	56,771
115637-AP-5	BROWN-FORMAN CORP		02/22/2016	BARCLAY'S	07/28/2016	BANK OF AMERICA	5,000,000	5,330,400	5,802,900	5,327,855		(2,545)		(2,545)			475,045	475,045	123,125	25,000
118230-AQ-4	BUCKEYE PARTNERS LP		10/27/2016	BARCLAY'S	10/27/2016	SCOTIA MCLEOD	7,000,000	6,975,080	7,021,000	6,975,080							45,920	45,920		
12008R-AG-2	BUILDERS FIRSTSOURCE INC		04/28/2016	VARIOUS	08/22/2016	CALLED BY ISSUE at 105.7	2,700,000	2,839,890	2,850,253	2,827,142		(12,748)		(12,748)			23,111	23,111	146,505	83,811

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12527G-AC-7	CF INDUSTRIES INC		04/07/2016	BARCLAY'S	11/03/2016	BARCLAY'S	5,000,000	4,877,900	4,603,125	4,886,190		8,290		8,290			(283,065)	(283,065)	157,406	62,771
126349-AE-9	CSG SYSTEMS INTL INC. CB		03/14/2016	VARIOUS	11/07/2016	VARIOUS	9,500,000	9,532,358	10,070,079	9,528,979		(3,379)		(3,379)			541,100	541,100	259,710	785
13974M-AB-2	AFIN 2016-2 A2A		07/26/2016	LLOYDS	11/14/2016	BARCLAY'S	14,800,000	14,797,688	14,805,203	14,798,463		775		775			6,741	6,741	63,492	4,884
13976A-AB-6	AFIN 2016-3 A2A		09/12/2016	BARCLAY'S	11/14/2016	BARCLAY'S	3,500,000	3,499,823	3,501,504	3,499,854		31		31			1,650	1,650	7,404	
14161H-AG-3	CARDTRONICS INC C.B.		05/17/2016	VARIOUS	11/04/2016	VARIOUS	9,500,000	9,608,841	10,421,170	9,597,621		(11,220)		(11,220)			823,549	823,549	87,914	43,017
144141-DB-1	DUKE ENERGY PROGRESS INC		03/29/2016	KEY BANK	06/29/2016	JEFFERIES & COMPANY, INC.	3,000,000	3,128,370	3,299,250	3,127,583		(787)		(787)			171,667	171,667	78,583	46,467
14453E-AE-2	CARR 2006-RFC1 M1		06/27/2016	CITICORP SECURITIES	08/15/2016	ROBERT W. BAIRD & CO, INC	14,050,000	8,465,125	9,466,188	8,490,122		24,997		24,997			976,065	976,065	15,003	847
15089Q-AC-8	CELANESE US HOLDINGS LLC		07/20/2016	CREDIT SUISSE FIRST BOSTON	11/17/2016	VARIOUS	10,000,000	11,500,000	11,314,350	11,418,521		(81,479)		(81,479)			(104,171)	(104,171)	230,920	65,278
15672W-AF-1	CEQUEL COM HLDG I/CAP CP		03/16/2016	GOLDMAN SACHS	04/21/2016	J.P. MORGAN	3,000,000	2,752,500	2,835,000	2,756,007		3,507		3,507			78,993	78,993	55,948	41,000
161175-AP-9	CHARTER COMM OPT LLC/CAP		02/03/2016	VARIOUS	05/26/2016	EXCHANGE	10,000,000	10,101,350	10,234,073	10,101,461		111		111			132,612	132,612	324,200	189,117
161175-AT-1	CHARTER COMM OPT LLC/CAP		08/12/2016	VARIOUS	12/06/2016	VARIOUS	30,000,000	30,550,527	31,024,174	30,534,416		(16,112)		(16,112)			489,758	489,758	642,812	16,360
161175-AV-6	CHARTER COMM OPT LLC/CAP		10/20/2016	VARIOUS	12/05/2016	EXCHANGE	45,500,000	50,690,239	50,670,296	50,670,296		(19,943)		(19,943)					1,150,910	213,827
18551P-AB-5	CLECO CORPORATE HOLDINGS		05/12/2016	MIZUHO SECURITIES	08/10/2016	SCOTIA MCLEOD	15,000,000	15,000,000	16,632,150	15,000,000							1,632,150	1,632,150	182,343	
202795-JF-8	COMMONWEALTH EDISON CO		06/09/2016	KEY BANK	07/28/2016	SCOTIA MCLEOD	3,000,000	3,091,620	3,151,890	3,091,418		(202)		(202)			60,472	60,472	46,558	31,758
202795-JG-6	COMMONWEALTH EDISON CO		03/01/2016	KEY BANK	08/01/2016	BANK OF AMERICA	2,000,000	2,119,840	2,314,660	2,118,913		(927)		(927)			195,747	195,747	61,625	25,375
207597-EH-4	CONNECTICUT LIGHT & PWR		06/10/2016	KEY BANK	08/01/2016	BANK OF AMERICA	3,000,000	3,345,510	3,404,010	3,344,456		(1,054)		(1,054)			59,554	59,554	21,788	4,842
20826F-AQ-9	CONOCOPHILLIPS COMPANY		03/03/2016	MIZUHO SECURITIES	03/03/2016	CANTOR, FITZGERALD & CO, INC	3,500,000	3,498,600	3,504,900	3,498,600							6,300	6,300		
209111-FH-1	CONSOLIDATED EDISON CO O		06/16/2016	MORGAN STANLEY	07/28/2016	VARIOUS	12,000,000	12,013,160	12,868,948	12,012,730		(430)		(430)			856,218	856,218	57,750	856
212015-AL-5	CONTINENTAL RESOURCES		02/02/2016	J.P. MORGAN	04/20/2016	GOLDMAN SACHS	5,000,000	3,355,000	4,475,000	3,389,807		34,807		34,807			1,085,193	1,085,193	118,750	68,000
212015-AQ-4	CONTINENTAL RESOURCES		02/05/2016	J.P. MORGAN	05/11/2016	VARIOUS	10,000,000	5,550,000	7,958,550	5,558,216		8,216		8,216			2,400,334	2,400,334	204,297	89,833
22545L-AG-4	CSMC 2006-C5 AM		07/14/2016	STIFEL NICOLAUS & COMPANY INC	10/31/2016	VARIOUS	500,000	503,281	500,000	499,856		(3,425)		(3,425)			144	144	7,409	1,336
225470-EC-3	CSFB 2005-10 5A1		01/01/2016	EXCHANGE	03/01/2016	MBS PAYDOWN	278	213	278	278		65		65			1	1		
24703E-AB-5	DEFT 2016-1 A2		07/12/2016	RBC CAPITAL MARKETS	11/14/2016	BANK OF AMERICA	7,600,000	7,599,557	7,601,781	7,599,674		117		117			2,107	2,107	35,321	
25272K-AG-8	DIAMOND 1 FIN/DIAMOND 2		05/17/2016	J.P. MORGAN	05/19/2016	BARCLAY'S	5,000,000	4,997,850	5,035,400	4,997,850							37,550	37,550		
25272K-AR-4	DIAMOND 1 FIN/DIAMOND 2		05/17/2016	J.P. MORGAN	05/19/2016	VARIOUS	7,000,000	6,994,400	7,123,935	6,994,400							129,535	129,535		
25389M-AD-1	DIGITALGLOBE INC		04/27/2016	VARIOUS	12/22/2016	TENDER	5,115,000	4,622,913	5,273,156	4,684,734		61,822		61,822			588,421	588,421	252,720	48,831
256882-AD-3	DPL INC		04/28/2016	CITICORP SECURITIES	09/13/2016	GOLDMAN SACHS	1,000,000	1,065,000	1,007,500	1,060,972		(4,028)		(4,028)			(53,472)	(53,472)	30,410	3,625
26442U-AC-8	DUKE ENERGY PROGRESS LLC		09/13/2016	WELLS FARGO SECURITIES LLC	11/10/2016	JEFFERIES & COMPANY, INC.	10,000,000	9,974,500	9,525,600	9,974,197		(303)		(303)			(448,597)	(448,597)	61,667	
26443T-AA-4	DUKE ENERGY INDIANA LLC		05/09/2016	GOLDMAN SACHS	07/28/2016	MITSUBISHI SECURITIES	10,000,000	9,973,100	10,551,700	9,972,777		(323)		(323)			578,923	578,923	83,333	
26969P-AA-6	EAGLE MATERIALS INC		07/28/2016	J.P. MORGAN	07/28/2016	STIFEL NICOLAUS & COMPANY INC	1,000,000	1,000,000	1,015,000	1,000,000							15,000	15,000		
27875T-AA-9	ECHO GLOBAL LOGISTICS INC C.S.N.		02/24/2016	GOLDMAN SACHS	09/21/2016	VARIOUS	2,600,000	2,462,895	2,469,328	2,462,895		18,566		18,566			(12,133)	(12,133)	58,681	20,993
285512-AD-1	ELECTRONIC ARTS INC		02/17/2016	BANK OF AMERICA	02/17/2016	VARIOUS	10,000,000	9,966,900	10,087,960	9,966,900							121,060	121,060		
29103D-AD-8	EMERA US FINANCE LP		06/09/2016	J.P. MORGAN	10/17/2016	VARIOUS	7,000,000	6,993,210	7,138,140	6,993,445		235		235			144,695	144,695	57,000	
29103D-AG-1	EMERA US FINANCE LP		06/09/2016	J.P. MORGAN	10/19/2016	BANK OF AMERICA	10,000,000	9,972,500	10,323,000	9,972,996		496		496			350,004	350,004	126,222	
29103D-AK-2	EMERA US FINANCE LP		06/09/2016	J.P. MORGAN	10/20/2016	BARCLAY'S	7,000,000	6,950,160	7,546,980	6,950,031		(129)		(129)			596,949	596,949	119,146	
29336U-AC-1	ENLINK MIDSTREAM PARTNER		02/23/2016	J.P. MORGAN	04/20/2016	BARCLAY'S	7,155,000	3,684,825	5,294,700	3,688,031		3,206		3,206			1,606,669	1,606,669	227,052	161,385
29364N-AT-5	ENTERGY MISSISSIPPI INC		05/10/2016	CITICORP SECURITIES	12/28/2016	JEFFERIES & COMPANY, INC.	10,000,000	9,996,800	9,358,100	9,996,910		110		110			(638,810)	(638,810)	179,708	
29364W-AY-4	ENTERGY LOUISIANA LLC		09/28/2016	GOLDMAN SACHS	12/28/2016	JEFFERIES & COMPANY, INC.	10,000,000	9,957,700	9,224,400	9,958,414		714		714			(734,014)	(734,014)	57,333	
29736R-AF-7	ESTEE LAUDER CO INC		03/01/2016	J.P. MORGAN	07/28/2016	BANK OF AMERICA	10,000,000	9,513,000	10,472,900	9,517,368		4,368		4,368			955,532	955,532	171,639	19,528
29736R-AG-5	ESTEE LAUDER CO INC		05/05/2016	VARIOUS	08/09/2016	VARIOUS	8,500,000	9,348,395	9,852,085	9,344,310		(4,085)		(4,085)			507,775	507,775	222,335	128,273
30225V-AD-9	EXTRA SPACE STORAGE LP C.B.		05/19/2016	VARIOUS	09/16/2016	VARIOUS	7,300,000	8,335,747	7,898,095	8,261,025		(74,722)		(74,722)			(362,930)	(362,930)	104,106	32,348
30231G-AW-2	EXXON MOBIL CORPORATION		06/09/2016	VARIOUS	07/27/2016	RBC CAPITAL MARKETS	12,000,000	12,273,150	13,588,800	12,271,980		(1,170)		(1,170)			1,316,820	1,316,820	202,957	23,084
3136AJ-7G-5	FNA 2014-M6 A2		02/24/2016	CITICORP SECURITIES	12/05/2016	CITICORP SECURITIES	7,000,000	7,293,398	7,150,938	7,247,232		(46,166)		(46,166)			(96,295)	(96,295)	159,892	14,583
3136AQ-5E-6	FNA 2016-M2 AV2		02/09/2016	CREDIT SUISSE FIRST BOSTON	12/06/2016	WELLS FARGO SECURITIES LLC	8,000,000	7,999,713	7,873,750	7,998,481		(1,232)		(1,232)			(124,731)	(124,731)	147,292	13,390
3136AR-5S-3	FNA 2016-M5 A2		05/11/2016	CITICORP SECURITIES	11/10/2016	MORGAN STANLEY	10,000,000	10,099,399	9,841,016	10,094,524		(4,875)		(4,875)			(253,509)	(253,509)	133,738	20,575
3136AR-TB-4	FNA 2016-M3 ASQ2		03/08/2016	CITICORP SECURITIES	12/05/2016	J.P. MORGAN	9,000,000	8,999,558	8,962,734	8,998,167		(1,391)		(1,391)			(35,433)	(35,433)	156,713	16,973
3136AS-4R-4	FNA 2016-M7 A2		07/12/2016	GOLDMAN SACHS	09/13/2016	CREDIT SUISSE FIRST BOSTON	7,000,000	7,070,000	7,120,586	7,069,028		(972)		(972)			51,558	51,558	36,449	13,608
3136AT-YT-5	FNA 2016-M9 A2		09/08/2016	MORGAN STANLEY	09/09/2016	KGS-ALPHA CAPITAL MARKETS LP	5,000,000	5,049,860	5,035,938	5,049,860							(13,923)	(13,923)	9,232	9,232

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137B1-UG-5	FHMS K027 A2		04/19/2016	PIERPONT SECURITIES	10/26/2016	PIERPONT SECURITIES	5,000,000	5,205,664	5,214,844	5,189,570		(16,094)		(16,094)			25,274	25,274	76,913	7,691
3137BM-LC-8	FHMS K504 A2		01/15/2016	BANK OF AMERICA	11/03/2016	PIERPONT SECURITIES	7,000,000	7,210,000	7,255,938	7,170,276		(39,724)		(39,724)			85,661	85,661	153,176	13,970
3137BN-GT-5	FHMS K054 A2		04/06/2016	CITICORP SECURITIES	12/28/2016	BARCLAY'S	15,000,000	15,448,920	14,697,656	15,416,704		(32,216)		(32,216)			(719,048)	(719,048)	307,669	21,731
34528Q-DE-1	FORDF 2014-1 A1		08/30/2016	CREDIT AGRICOLE SECURITIES	11/14/2016	TD SECURITIES	4,520,000	4,520,706	4,521,413	4,520,382		(324)		(324)			1,031	1,031	13,861	2,561
34959J-AB-4	FORTIVE CORPORATION		06/06/2016	MORGAN STANLEY	10/13/2016	BANK OF AMERICA	5,000,000	4,998,850	5,024,450	4,998,843		(7)		(7)			25,607	25,607	38,188	
35671D-AZ-8	FREEPORT-MCMORAN INC		02/03/2016	VARIOUS	02/23/2016	VARIOUS	15,000,000	6,512,500	8,170,000	6,546,681		34,181		34,181			1,623,319	1,623,319	255,642	223,351
36159R-AE-3	GEO GROUP INC/THE		03/16/2016	WELLS FARGO SECURITIES LLC	04/18/2016	TENDER	1,000,000	1,037,500	1,036,780	1,036,209		(1,291)		(1,291)			571	571	11,594	6,625
36251M-AB-7	GMALT 2016-3 A2A		09/13/2016	CREDIT AGRICOLE SECURITIES	11/14/2016	RBC CAPITAL MARKETS	4,000,000	3,999,939	4,001,875	3,999,946		8		8			1,929	1,929	8,250	
36252T-AP-0	GSMS 2016-GS2 A2		05/17/2016	GOLDMAN SACHS	12/09/2016	GOLDMAN SACHS	10,000,000	10,299,738	10,144,531	10,267,404		(32,334)		(32,334)			(122,873)	(122,873)	161,759	21,958
375558-BM-4	GILEAD SCIENCES INC		10/05/2016	MITSUBISHI SECURITIES	11/30/2016	BANK OF AMERICA	10,000,000	10,054,300	9,445,600	10,053,462		(838)		(838)			(607,862)	(607,862)	61,458	17,208
437076-BF-8	HOME DEPOT INC		03/01/2016	JEFFERIES & COMPANY, INC.	07/28/2016	CITICORP SECURITIES	5,000,000	5,331,350	5,932,950	5,328,621		(2,729)		(2,729)			604,329	604,329	193,722	103,278
437076-BH-4	HOME DEPOT INC		05/24/2016	JEFFERIES & COMPANY, INC.	07/27/2016	BANK OF AMERICA	5,000,000	5,362,450	5,833,350	5,361,242		(1,208)		(1,208)			472,108	472,108	70,833	33,056
478160-BV-5	JOHNSON & JOHNSON		02/26/2016	VARIOUS	07/27/2016	SUSQUEHANNA	10,000,000	9,989,200	11,461,600	9,989,101		(99)		(99)			1,472,499	1,472,499	154,167	1,028
494550-AQ-9	KINDER MORGAN ENER PART		07/07/2016	FTN FINANCIAL SECURITIES CORP	10/06/2016	FTN FINANCIAL SECURITIES CORP	2,225,000	2,563,111	2,655,204	2,560,116		(2,995)		(2,995)			95,087	95,087	106,930	66,324
501044-DE-8	KROGER CO		10/06/2016	DEUTSCHE BANK	12/28/2016	WELLS FARGO SECURITIES LLC	10,000,000	9,881,800	9,193,400	9,883,840		2,040		2,040			(690,440)	(690,440)	64,042	6,625
50116R-AC-0	KCOT 2015-1A A3		07/12/2016	J.P. MORGAN	11/14/2016	WELLS FARGO SECURITIES LLC	7,000,000	7,024,063	7,015,586	7,017,795		(6,267)		(6,267)			(2,210)	(2,210)	36,532	
50116W-AB-1	KCOT 2016-1A A2		07/26/2016	J.P. MORGAN	11/14/2016	TD SECURITIES	5,000,000	4,999,671	4,994,531	4,999,740		70		70			(5,209)	(5,209)	18,056	
512807-AP-3	LAM RESEARCH CORP		08/19/2016	VARIOUS	10/13/2016	CALLED BY ISSUE at 101.0	14,000,000	14,138,720	14,140,000	14,137,087		(1,633)		(1,633)			2,913	2,913	191,100	33,367
512807-AQ-1	LAM RESEARCH CORP		05/23/2016	CITICORP SECURITIES	10/13/2016	CALLED BY ISSUE at 101.0	10,000,000	9,969,700	10,100,000	9,970,724		1,024		1,024			129,277	129,277	120,750	
55616X-AG-2	MACYS RETAIL HLDGS INC		02/29/2016	STIFEL NICOLAUS & COMPANY INC	09/23/2016	MORGAN STANLEY	10,000,000	8,005,500	9,400,600	8,022,069		16,569		16,569			1,378,531	1,378,531	360,174	68,333
580645-AP-4	S&P GLOBAL INC		01/04/2016	EXCHANGE	08/12/2016	EXCHANGE	10,000,000	9,981,388	9,982,454	9,982,632		1,244		1,244			(178)	(178)	216,333	
58933Y-AJ-4	MERCK & CO INC		05/26/2016	VARIOUS	07/27/2016	RBC CAPITAL MARKETS	7,500,000	7,995,525	8,543,925	7,993,488		(2,037)		(2,037)			550,437	550,437	63,115	11,240
58933Y-AT-2	MERCK & CO INC		06/10/2016	JEFFERIES & COMPANY, INC.	07/27/2016	RBC CAPITAL MARKETS	5,000,000	5,177,950	5,366,700	5,177,604		(346)		(346)			189,096	189,096	87,875	64,236
60636U-FB-0	MISSOURI ST ENVRNMNTL IMPT & E		01/13/2016	EXCHANGE	03/01/2016	PIPER, JAFFRAY & HOPWOOD INC	915,000	902,844	1,038,955	902,870		26		26			136,085	136,085	9,207	
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		06/08/2016	CITICORP SECURITIES	08/04/2016	STIFEL NICOLAUS & COMPANY INC	5,000,000	5,500,800	5,635,200	5,499,135		(1,665)		(1,665)			136,065	136,065	126,083	91,472
649322-AD-6	NY & PRESBYTERIAN HOSPIT		06/21/2016	GOLDMAN SACHS	09/20/2016	RBC CAPITAL MARKETS	2,000,000	1,999,920	2,119,320	1,999,817		(103)		(103)			119,503	119,503	19,186	
651229-AU-0	NEWELL BRANDS INC		03/18/2016	GOLDMAN SACHS	09/15/2016	CITICORP SECURITIES	3,000,000	2,995,050	3,118,440	2,995,465		415		415			122,975	122,975	44,625	
651718-AC-2	NEWPARK RESOURCES S.C.N.		06/24/2016	CITICORP SECURITIES	09/21/2016	VARIOUS	820,000	772,796	796,425	781,547		8,751		8,751			14,878	14,878	15,944	8,018
670704-AF-2	NUVASIVE INC. CB		03/24/2016	VARIOUS	11/04/2016	VARIOUS	8,000,000	8,318,654	9,502,134	8,280,076		(38,578)		(38,578)			1,222,058	1,222,058	114,263	2,638
674599-CH-6	OCCIDENTAL PETROLEUM COR		03/28/2016	BANK OF AMERICA	05/27/2016	BARCLAY'S	10,000,000	9,977,200	10,191,000	9,977,191		(9)		(9)			213,809	213,809	54,778	
674599-CJ-2	OCCIDENTAL PETROLEUM COR		03/28/2016	J.P. MORGAN	03/30/2016	VARIOUS	15,000,000	14,883,600	14,927,960	14,883,600							44,360	44,360		
70109H-AN-5	PARKER-HANNIFIN CORP		02/22/2016	JEFFERIES & COMPANY, INC.	07/28/2016	BARCLAY'S	6,000,000	6,393,900	7,182,720	6,390,611		(3,289)		(3,289)			792,109	792,109	186,158	69,717
717081-DE-0	PFIZER INC		06/09/2016	JEFFERIES & COMPANY, INC.	07/28/2016	VARIOUS	10,000,000	11,211,800	11,392,200	11,207,873		(3,927)		(3,927)			184,327	184,327	271,139	213,806
718172-AW-9	PHILIP MORRIS INTL INC		06/29/2016	CITICORP SECURITIES	07/29/2016	BARCLAY'S	2,000,000	2,165,280	2,207,020	2,165,021		(259)		(259)			41,999	41,999	34,146	27,729
72650R-BH-4	PLAINS ALL AMER PIPELINE		05/23/2016	J.P. MORGAN	07/14/2016	VARIOUS	10,000,000	8,051,500	9,539,400	8,055,608		4,108		4,108			1,483,792	1,483,792	206,889	132,708
72650R-BJ-0	PLAINS ALL AMER PIPELINE		04/27/2016	VARIOUS	11/01/2016	BARCLAY'S	9,000,000	8,172,910	9,487,170	8,220,931		48,021		48,021			1,266,239	1,266,239	380,525	97,908
737446-AE-4	POST HOLDINGS INC		04/27/2016	RBC CAPITAL MARKETS	10/03/2016	BANK OF AMERICA	2,000,000	2,115,000	2,147,500	2,102,153		(12,847)		(12,847)			45,347	45,347	114,375	56,625
743315-AR-4	PROGRESSIVE CORP		08/22/2016	CREDIT SUISSE FIRST BOSTON	12/28/2016	JEFFERIES & COMPANY, INC.	10,000,000	9,996,500	9,215,200	9,996,450		(51)		(51)			(781,250)	(781,250)	85,069	
75281A-AN-9	RANGE RESOURCES CORP		01/29/2016	CANTOR, FITZGERALD & CO, INC	04/04/2016	VARIOUS	5,000,000	3,912,500	4,285,000	3,933,745		21,245		21,245			351,255	351,255	161,111	116,667
75972A-AB-9	RENEWABLE ENERGY GROUP INC CB		07/11/2016	VARIOUS	09/26/2016	VARIOUS	7,000,000	7,045,299	6,662,439	7,044,794		(505)		(505)			(382,355)	(382,355)	90,611	23,050
761565-AE-0	REX ENERGY CORP		03/31/2016	EXCHANGE	07/13/2016	EXCHANGE	4,030,000	423,150	474,164	481,526		58,376		58,376			(7,362)	(7,362)		
761735-AD-1	REYNOLDS GRP ISS/REYNOLD		04/27/2016	J.P. MORGAN	11/14/2016	VARIOUS	2,000,000	2,080,000	2,037,268	2,046,661		(33,339)		(33,339)			(9,393)	(9,393)	149,522	29,410
78572X-AE-1	SABRA HEALTH/CAPTL CORP		03/17/2016	MARKET AXESS	04/06/2016	MARKET AXESS	250,000	251,875	252,375	251,848		(27)		(27)			527	527	2,674	1,948
824348-AS-5	SHERWIN-WILLIAMS CO		02/29/2016	ROBERT W. BAIRD & CO, INC	07/28/2016	VARIOUS	5,000,000	5,468,550	5,421,250	5,465,093		(3,458)		(3,458)			(43,843)	(43,843)	114,382	20,222
837004-CG-3	SOUTH CAROLINA ELEC&GAS		02/25/2016	VARIOUS	08/24/2016	SEAPORT GROUP	5,300,000	5,591,067	6,146,304	5,588,087		(2,980)		(2,980)			558,217	558,217	172,014	49,552
842587-CS-4	SOUTHERN CO		05/19/2016	CITICORP SECURITIES	08/10/2016	BARCLAY'S	2,500,000	2,496,600	2,547,575	2,496,696		96		96			50,879	50,879	13,219	
842587-CV-7	SOUTHERN CO		08/10/2016	VARIOUS	12/28/2016	VARIOUS	15,000,000	15,196,300	15,079,700	15,189,788		(6,512)		(6,512)			(110,088)	(110,088)	241,944	36,563
844895-AX-0	SOUTHWEST GAS CORP		09/26/2016	BANK OF AMERICA	09/26/2016	CANTOR, FITZGERALD & CO, INC	5,000,000	4,984,900	5,039,050	4,984,900							54,150	54,150		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
845437-BP-6	SOUTHWESTERN ELEC POWER		09/26/2016	WELLS FARGO SECURITIES LLC	12/28/2016	JEFFERIES & COMPANY, INC.	10,000,000	9,989,600	9,346,600	9,989,593		(7)		(7)			(642,993)	(642,993)	69,514	
84756N-AG-4	SPECTRA ENERGY PARTNERS		10/05/2016	J.P. MORGAN	10/06/2016	FTN FINANCIAL SECURITIES CORP	3,000,000	3,019,890	3,042,990	3,019,890							23,100	23,100	12,000	12,000
852060-AG-7	SPRINT CAPITAL CORP		01/27/2016	BANK OF AMERICA	06/29/2016	VARIOUS	3,000,000	2,302,500	2,871,415	2,374,001		71,501		71,501			497,414	497,414	138,863	51,750
863667-AN-1	STRYKER CORP		03/03/2016	J.P. MORGAN	03/22/2016	J.P. MORGAN	10,000,000	9,934,800	10,280,900	9,934,932		132		132			345,968	345,968	17,500	
86765B-AT-6	SUNOCO LOGISTICS PARTNER		07/07/2016	VARIOUS	12/02/2016	BARCLAY'S	7,000,000	6,981,840	6,721,610	6,982,233		393		393			(260,623)	(260,623)	109,958	
87612E-BF-2	TARGET CORP		06/09/2016	VARIOUS	07/29/2016	BARCLAY'S	13,000,000	13,109,970	13,565,240	13,109,666		(304)		(304)			455,574	455,574	145,302	81,965
893574-AG-8	TRANSCONT GAS PIPE LINE		01/19/2016	BARCLAY'S	02/08/2016	CREDIT SUISSE FIRST BOSTON	5,000,000	4,991,250	5,206,250	4,990,923		(327)		(327)			215,327	215,327	20,715	
89417E-AL-3	TRAVELERS COS INC		05/06/2016	VARIOUS	07/27/2016	J.P. MORGAN	10,000,000	10,000,000	10,630,100	10,000,000							630,100	630,100	83,333	
89469A-AC-8	TREEHOUSE FOODS INC		01/21/2016	BANK OF AMERICA	01/22/2016	BANK OF AMERICA	100,000	100,000	102,750	100,000							2,750	2,750		
904764-AU-1	UNILEVER CAPITAL CORP		07/25/2016	J.P. MORGAN	12/28/2016	JEFFERIES & COMPANY, INC.	15,000,000	14,762,550	13,550,550	14,771,464		8,914		8,914			(1,220,914)	(1,220,914)	126,667	
911365-BF-0	UNITED RENTALS NORTH AM		10/24/2016	MORGAN STANLEY	10/31/2016	MORGAN STANLEY	3,000,000	3,000,000	3,000,000	3,000,000										
91159H-HN-3	US BANCORP		07/19/2016	US BANCORP INC	12/28/2016	UBS SECURITIES	10,000,000	9,926,800	9,164,600	9,929,574		2,774		2,774			(764,974)	(764,974)	104,236	
92343V-DG-6	VERIZON COMMUNICATIONS		07/27/2016	DEUTSCHE BANK	12/28/2016	WELLS FARGO SECURITIES LLC	5,000,000	4,978,200	4,766,300	4,979,886		1,686		1,686			(213,586)	(213,586)	36,215	
92347X-AA-4	VZOT 2016-1A A		07/12/2016	BANK OF AMERICA	11/23/2016	VARIOUS	13,000,000	12,997,811	12,967,578	12,998,088		277		277			(30,510)	(30,510)	62,835	
92933B-AE-4	WMG ACQUISITION CORP		03/28/2016	RBC CAPITAL MARKETS	11/16/2016	ROBERT W. BAIRD & CO., INC	1,000,000	1,025,000	1,035,000	1,019,660		(5,340)		(5,340)			15,340	15,340	54,662	12,667
92937E-AD-6	WFRBS 2013-C11 A4		04/21/2016	WELLS FARGO SECURITIES LLC	04/21/2016	GOLDMAN SACHS	2,175,000	2,251,125	2,253,334	2,251,125							2,209	2,209	4,587	4,587
931427-AR-9	WALGREENS BOOTS ALLIANCE		05/26/2016	BANK OF AMERICA	06/01/2016	BARCLAY'S	5,000,000	4,960,800	5,032,850	4,960,772		(28)		(28)			72,078	72,078	3,229	
94770V-AF-9	WEBMD HEALTH CORP CB		03/14/2016	VARIOUS	08/29/2016	VARIOUS	7,600,000	8,322,573	7,990,067	8,140,462		(182,111)		(182,111)			(150,395)	(150,395)	110,665	21,965
949746-SH-5	WELLS FARGO & COMPANY		10/19/2016	WELLS FARGO SECURITIES LLC	11/30/2016	NOMURA SECURITIES INTERNATIONAL	10,000,000	9,976,900	9,565,700	9,976,926		26		26			(411,226)	(411,226)	33,333	
966387-AP-7	WHITING PETROLEUM CORP		02/04/2016	VARIOUS	04/18/2016	BARCLAY'S	13,000,000	7,890,750	9,750,000	7,977,190		86,440		86,440			1,772,810	1,772,810	451,389	281,337
AC0616-22-0	CARMAX AUTO SUPERSTORES, INC.		03/23/2016	BANK OF AMERICA	07/11/2016	EXCHANGE	2,000,000	2,000,000	2,000,000	2,000,000										
AC0622-16-0	CARMAX AUTO SUPERSTORES, INC.		03/23/2016	BANK OF AMERICA	07/11/2016	EXCHANGE	500,000	500,000	500,000	500,000										
AC0622-61-6	CARMAX AUTO SUPERSTORES, INC.		03/23/2016	BANK OF AMERICA	07/11/2016	EXCHANGE	2,000,000	2,000,000	2,000,000	2,000,000										
LX1293-46-8	CHARTER COMMUNICATIONS TLF		08/02/2016	VARIOUS	10/24/2016	VARIOUS	13,900,000	13,926,475	13,934,623	13,924,804		(1,671)		(1,671)			9,819	9,819	129,474	
LX1296-21-4	JC PENNEY TLB		02/08/2016	BANK OF AMERICA	06/23/2016	SINK	5,000,000	4,900,000	5,000,000	5,000,000		100,000		100,000					103,902	
LX1241-06-1	GENERAC POWER SYSTEMS TLB		09/06/2016	J.P. MORGAN	11/02/2016	VARIOUS	17,500,000	17,456,875	17,460,418	17,465,833		8,958		8,958			(5,415)	(5,415)	256,962	
LX1318-34-9	REXNORD TLB		08/02/2016	VARIOUS	12/16/2016	VARIOUS	18,000,000	17,855,000	18,003,199	17,872,453		17,453		17,453			130,747	130,747	363,411	
LX1320-85-7	QUIKRETE 1ST LIEN		04/29/2016	WELLS FARGO SECURITIES LLC	11/15/2016	SINK	3,000,000	2,992,500	3,000,000	3,000,000		7,500		7,500					51,310	
LX1328-01-A	HILTON WORLDWIDE TLB-1		08/18/2016	EXCHANGE	08/18/2016	EXCHANGE	286,577	288,158	288,158	288,158									121	
LX1332-67-0	HUNTSMAN 2014-1 ADDITIONAL TLB		08/01/2016	J.P. MORGAN	11/15/2016	SINK	3,000,000	3,011,250	3,000,000	3,000,000		(11,250)		(11,250)					30,589	
LX1440-74-1	ASPEN DENTAL MANAGEMENT INC TLB		06/02/2016	RBC CAPITAL MARKETS	06/13/2016	EXCHANGE	13,970,000	13,954,925	13,954,936	13,954,936		11		11					1,059	
LX1441-16-6	BUILDERS FIRSTSOURCE TLB		03/28/2016	DEUTSCHE BANK	08/22/2016	VARIOUS	4,988,515	4,963,515	4,967,049	4,968,929		5,414		5,414			(1,880)	(1,880)	115,466	
LX1336-48-1	CAMPING WORLD 1ST LIEN		10/19/2016	VARIOUS	11/08/2016	SINK	3,744,182	3,744,182	3,744,182	3,744,182									15,461	
LX1457-34-5	FIRST DATA CORPORATION TLB		06/02/2016	VARIOUS	12/05/2016	VARIOUS	23,571,870	23,539,328	23,572,492	23,547,369		8,040		8,040			25,123	25,123	600,154	
LX1467-61-7	HOSTESS BRANDS LLC 1ST LIEN		01/28/2016	RBC CAPITAL MARKETS	11/18/2016	VARIOUS	2,992,500	2,985,019	2,985,629	2,984,991		(28)		(28)			638	638	105,803	
LX1467-63-3	HOSTESS BRANDS LLC 2ND LIEN		04/08/2016	CREDIT SUISSE FIRST BOSTON	11/18/2016	SINK	3,050,000	2,943,250	3,050,000	3,050,000		106,750		106,750					176,477	
LX1471-81-7	TEAM HEALTH TLB 1ST LIEN		02/25/2016	J.P. MORGAN	06/02/2016	SINK	3,000,000	2,996,250	3,000,000	3,000,000		3,750		3,750						
LX1518-47-6	WESTERN DIGITAL CORP TLB		03/31/2016	J.P. MORGAN	05/04/2016	VARIOUS	16,500,000	16,053,875	16,105,500	16,059,784		5,909		5,909			45,716	45,716	45,052	
LX1496-96-2	ALBERTSON'S LLC TLB-5		01/28/2016	GOLDMAN SACHS	06/22/2016	VARIOUS	5,000,000	4,906,250	4,908,615	4,908,615		2,365		2,365					119,776	
LX1520-20-9	GLOBAL PAYMENT 1ST LIEN TL		03/24/2016	BANK OF AMERICA	04/06/2016	VARIOUS	1,000,000	995,000	1,005,000	995,020		20		20			9,980	9,980	913	
LX1499-55-2	MILLENNIUM LABS TL		01/27/2016	EXCHANGE	08/18/2016	VARIOUS	5,078,915	4,084,074	2,481,602	4,195,642		111,568		111,568			(1,714,040)	(1,714,040)	260,821	
LX1504-36-9	MEDASSETS 1ST LIEN		01/22/2016	BARCLAY'S	02/11/2016	SINK	4,000,000	3,960,000	4,000,000	4,000,000		40,000		40,000					5,111	
LX1504-25-2	ACADIA HEALTHCARE TLB		02/10/2016	BANK OF AMERICA	09/22/2016	SINK	5,000,000	5,006,250	5,000,000	5,000,000		(6,250)		(6,250)					122,800	
	PETCO TLB-2		04/05/2016	CITICORP SECURITIES	06/17/2016	VARIOUS	8,750,000	8,646,250	8,215,862	8,651,780		5,530		5,530			(435,918)	(435,918)	240,268	
LX1508-75-8	STAPLES ESCROW TLB		01/29/2016	BARCLAY'S	05/13/2016	SINK	17,000,000	16,830,000	17,000,000	17,000,000		170,000		170,000					208,604	
LX1520-19-1	HUNTSMAN TLB		03/28/2016	J.P. MORGAN	11/15/2016	SINK	5,000,000	5,006,250	5,000,000	5,000,000		(6,250)		(6,250)					122,445	
LX1523-98-9	NATURE'S BOUNTY TLB		07/29/2016	BANK OF AMERICA	10/04/2016	VARIOUS	4,000,000	3,995,000	4,019,950	3,994,294		(706)		(706)			25,656	25,656	27,966	
LX1524-36-7	AMERICAN AIRLINES TLB-2023		04/28/2016	BARCLAY'S	11/01/2016	EXCHANGE	12,500,000	12,443,750	12,445,901	12,445,901		2,151		2,151					201,299	
LX1524-58-1	ATI PHYSICAL THERAPY HOLDINGS, LLC TL		05/06/2016	BARCLAY'S	07/07/2016	VARIOUS	1,000,000	990,000	1,002,500	990,309		309		309			12,191	12,191	8,399	
LX1528-13-7	YUM! BRANDS (KFC) TLB		08/01/2016	J.P. MORGAN	10/05/2016	VARIOUS	5,000,000	5,031,250	5,043,641	5,030,328		(922)		(922)			13,313	13,313	30,457	
LX1529-28-3	ALBERTSON'S LLC TLB-5		08/01/2016	VARIOUS	12/23/2016	VARIOUS	9,987,496	9,933,612	10,079,717	9,936,512		2,900		2,900			143,205	143,205	168,442	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
LX1530-03-4	HERTZ CORP TLB		08/02/2016	BARCLAY'S	10/31/2016	VARIOUS	3,000,000	3,022,500	3,026,184	3,021,757		(743)		(743)			4,428	4,428	26,821	
	KINDRED HEALTH TLB ADD-ON		06/09/2016	J.P. MORGAN	06/14/2016	EXCHANGE	5,000,000	4,952,500	4,952,500	4,952,500										
LX1530-77-8	VERTAFORE (VF HOLDINGS) 1ST LIEN		06/17/2016	CREDIT SUISSE FIRST BOSTON	12/30/2016	VARIOUS	3,000,000	2,985,000	2,986,485	2,986,501		1,501		1,501			(17)	(17)	68,083	
LX1507-37-0	PETCO ANIMAL SUPPLIES TLB-2		06/17/2016	EXCHANGE	12/13/2016	VARIOUS	5,735,625	5,341,481	5,797,943	5,373,456		31,975		31,975			424,487	424,487	150,524	
LX1538-87-0	REYNOLDS TL 1ST LIEN		10/18/2016	EXCHANGE	11/14/2016	CREDIT SUISSE FIRST BOSTON	9,000,000	8,988,861	9,011,250	8,987,308		(1,552)		(1,552)			23,942	23,942	34,000	
LX1542-39-3	HILTON WORLDWIDE TLB2		08/18/2016	EXCHANGE	10/05/2016	VARIOUS	2,936,952	2,953,151	2,955,263	2,943,199		(9,952)		(9,952)			12,065	12,065	15,293	
LX1328-01-7	HILTON WORLDWIDE TLB-1		08/18/2016	EXCHANGE	10/05/2016	DEUTSCHE BANK	286,577	288,158	287,294	250,001		(38,157)		(38,157)			37,293	37,293	1,555	
	CONCENTRA TLB ADD-ON		09/20/2016	J.P. MORGAN	10/04/2016	EXCHANGE	10,972,222	10,862,500	10,862,500	10,862,500										
LX1551-45-1	DOLLAR TREE TLB		09/16/2016	J.P. MORGAN	10/31/2016	VARIOUS	5,163,981	5,163,982	5,215,621	5,163,982							51,640	51,640	16,137	
LX1551-74-1	ABC SUPPLY CO INC TLB		09/23/2016	DEUTSCHE BANK	11/08/2016	VARIOUS	5,071,428	5,071,429	5,071,429	5,071,429									6,536	
LX1336-48-A	CAMPING WORLD 1ST LIEN ADD-ON		09/20/2016	GOLDMAN SACHS	10/19/2016	EXCHANGE	1,000,000	995,000	995,082	995,082		82		82						
LX1470-71-A	US LBM 1ST LIEN TL ADD-ON		09/30/2016	CREDIT SUISSE FIRST BOSTON	10/12/2016	EXCHANGE	1,000,000	997,500	997,500	997,500										
LX1538-87-X	REYNOLDS TL 1ST LIEN ADD-ON		09/29/2016	CREDIT SUISSE FIRST BOSTON	10/18/2016	EXCHANGE	9,000,000	8,988,750	8,988,861	8,988,861		111		111						
LX1557-22-7	SURGICAL CARE AFFILIATES TLB		10/25/2016	EXCHANGE	10/25/2016	VARIOUS	1,970,000	1,974,925	1,974,925	1,974,910		(15)		(15)			15	15	1,465	
LX1572-94-5	WINDSTREAM SERIVCES LLC TLB-6 ADD ON 2		11/21/2016	J.P. MORGAN	12/21/2016	EXCHANGE	3,375,000	3,341,250	3,341,250	3,341,663		413		413			(413)	(413)		
LX1550-86-X	WINDSTREAM SERVICES LLC TLB6 ADD ON 1		11/21/2016	J.P. MORGAN	12/19/2016	EXCHANGE	1,125,000	1,113,750	1,113,750	1,113,873		123		123			(123)	(123)		
TD0601-16-2	PRISA LHC, LLC		03/04/2016	J.P. MORGAN	06/06/2016	EXCHANGE	2,000,000	2,000,000	2,000,000	2,000,000										
TD0601-61-8	PRISA LHC, LLC		03/04/2016	J.P. MORGAN	06/06/2016	EXCHANGE	2,000,000	2,000,000	2,000,000	2,000,000										
878742-AW-5	TECK RESOURCES LIMITED	A	02/03/2016	STIFEL NICOLAUS & COMPANY INC	05/11/2016	GOLDMAN SACHS	2,250,000	1,040,625	1,569,375	1,041,849		1,224		1,224			527,526	527,526	47,266	5,709
LX1532-46-9	BOMBARDIER TLB	A	06/30/2016	EXCHANGE	10/06/2016	BMO CAPITAL MARKETS	5,051,428	5,054,239	5,057,743	5,054,117		(122)		(122)			3,626	3,626	54,198	
00084D-AL-4	ABN AMRO BANK NV	D	04/11/2016	MORGAN STANLEY	06/23/2016	VARIOUS	15,000,000	14,974,050	15,768,150	14,973,428		(623)		(623)			794,723	794,723	140,000	
046353-AM-0	ASTRAZENECA PLC	D	07/06/2016	VARIOUS	07/27/2016	JEFFERIES & COMPANY, INC.	12,000,000	12,223,620	13,380,720	12,223,534		(86)		(86)			1,157,186	1,157,186	328,125	100,868
055451-AV-0	BHP BILLITON FIN USA LTD	D	07/20/2016	RBC CAPITAL MARKETS	08/10/2016	MORGAN STANLEY	2,800,000	3,329,508	3,290,196	3,328,921		(587)		(587)			(38,725)	(38,725)	52,500	44,722
05565Q-DB-1	BP CAPITAL MARKETS PLC	D	04/28/2016	J.P. MORGAN	05/27/2016	RBC CAPITAL MARKETS	7,000,000	7,000,000	6,998,110	7,000,000							(1,890)	(1,890)	16,981	
25152R-2X-0	DEUTSCHE BANK AG	D	02/24/2016	J.P. MORGAN	08/01/2016	DEUTSCHE BANK	7,000,000	6,830,740	6,956,530	6,844,590		13,850		13,850			111,940	111,940	122,135	27,951
25152R-2Y-8	DEUTSCHE BANK AG	D	02/18/2016	MORGAN STANLEY	07/26/2016	CREDIT SUISSE FIRST BOSTON	10,000,000	9,729,900	9,915,500	9,739,635		9,735		9,735			175,865	175,865	223,222	
30257W-AA-4	FAGE INTL / FAGE USA	D	07/27/2016	CITICORP SECURITIES	07/27/2016	STIFEL NICOLAUS & COMPANY INC	1,000,000	1,000,000	1,020,000	1,000,000							20,000	20,000		
50247V-AC-3	LYB INTL FINANCE BV	C	04/08/2016	SUNTRUST EQUITABLE	08/08/2016	BARCLAY'S	4,000,000	4,019,160	4,248,280	4,019,021		(139)		(139)			229,259	229,259	79,083	15,167
53944Y-AB-9	LLOYDS BANKING GROUP PLC	D	03/17/2016	BANK OF AMERICA	06/28/2016	VARIOUS	10,000,000	9,977,000	10,069,050	9,976,822		(178)		(178)			92,228	92,228	125,292	
71656L-BQ-3	PETROLEOS MEXICANOS	D	12/06/2016	MORGAN STANLEY	12/07/2016	MORGAN STANLEY	750,000	743,205	757,500	743,205							14,295	14,295		
90351D-AF-4	UBS GROUP FUNDING	D	03/29/2016	UBS SECURITIES	06/23/2016	MORGAN STANLEY	10,000,000	9,977,900	10,389,400	9,977,783		(117)		(117)			411,617	411,617	95,104	
91911T-AM-5	VALE OVERSEAS LIMITED	D	02/02/2016	BANK OF AMERICA	10/05/2016	VARIOUS	20,000,000	13,923,750	18,568,750	14,275,750		352,000		352,000			4,293,001	4,293,001	469,097	53,472
94707V-AA-8	WEATHERFORD BERMUDA	C	01/29/2016	MORGAN STANLEY	02/08/2016	GOLDMAN SACHS	3,000,000	2,175,000	1,980,000	2,177,975		2,975		2,975			(197,975)	(197,975)	62,354	58,938
LX1446-54-6	VIRGIN MEDIA TLF	D	05/03/2016	VARIOUS	12/29/2016	SINK	10,527,750	10,411,466	10,527,751	10,527,751		116,285		116,285					445,339	
LX1489-31-4	AVAGO TECHNOLOGIES TLB1	D	04/21/2016	BANK OF AMERICA	08/02/2016	VARIOUS	16,000,000	16,010,000	15,980,829	16,012,742		2,742		2,742			(31,913)	(31,913)	162,749	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,546,426,296	1,517,182,133	1,552,201,538	1,517,918,594		755,028		755,028			34,264,377	34,264,377	23,561,940	5,257,007
8399998. Total - Bonds							7,014,243,503	7,089,925,259	7,113,145,174	7,084,698,192		(5,155,765)		(5,155,765)			28,559,270	28,559,270	64,338,365	22,359,898
46269C-40-9	IRIDIUM COMMUNICATIONS, INC. CV.PFD. WELLTOWER INC PREFER STK		05/16/2016	DEUTSCHE BANK	09/07/2016	DEUTSCHE BANK	5,500.000	1,741,753	1,487,520	1,741,753							(254,233)	(254,233)	46,406	
950400-20-3			07/15/2016	VARIOUS	10/14/2016	VARIOUS	202,000.000	13,680,523	12,666,017	13,680,523							(1,014,506)	(1,014,506)	164,125	
G0177J-11-6	ALLERGAN PLC MAND PS 03/01/18	D	04/11/2016	VARIOUS	10/12/2016	MERRILL LYNCH - RS TRADES - MUNIS-CONV	8,250.000	7,087,485	6,886,206	7,087,485							(201,279)	(201,279)	226,875	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								22,509,761	21,039,743	22,509,761							(1,470,018)	(1,470,018)	437,406	
015271-50-5	ALEXANDRIA REAL ESTATE PREFER STK		02/17/2016	VARIOUS	11/08/2016	MITSUBISHI SECURITIES	335,000.000	9,106,213	12,059,737	9,106,213							2,953,524	2,953,524	439,688	
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates								9,106,213	12,059,737	9,106,213							2,953,524	2,953,524	439,688	
8999998. Total - Preferred Stocks								31,615,974	33,099,480	31,615,974							1,483,506	1,483,506	877,094	
00773T-10-1	ADVANSIX INC.		12/28/2016	VARIOUS	12/30/2016	VARIOUS	228.040	3,998	5,225	3,998							1,227	1,227		
013817-10-1	ALCOA CORP		06/08/2016	WEEDEN & CO LP	10/06/2016	EXCHANGE	84.000	858	821	858							(37)	(37)	4	
013872-10-6	ALCOA CORP		11/01/2016	SPINOFF	12/27/2016	VARIOUS	546.330	12,590	16,191	12,590							3,601	3,601		
12686C-10-9	CABLEVISION SYSTEMS NY GRP A		06/08/2016	WEEDEN & CO LP	06/21/2016	MERGER	10.000	347	349	347							2	2		
130570-10-7	CALIFORNIA RESOURCES CORP		03/28/2016	SPINOFF	04/22/2016	WEEDEN & CO LP	338.000	118	767	118							650	650		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
16119P-10-8	CHARTER COMMUNICATIONS INC-A		05/18/2016	MERGER	06/08/2016	VARIOUS	515.981	117,339	115,102	117,339							(2,238)	(2,238)		
16938C-10-6	CHINA BIOLOGIC PRODUCTS INC		08/17/2016	DIRECT(1)	08/31/2016	WEEDEN & CO LP	1,800.000	228,582	199,108	228,582							(29,474)	(29,474)		
24703L-10-3	DELL TECHNOLOGIES INC		09/07/2016	MERGER	09/14/2016	VARIOUS	813.770	39,061	39,337	39,061							276	276		
268648-10-2	EMC CORP/MASS		06/08/2016	WEEDEN & CO LP	09/07/2016	MERGER	130.000	3,523	3,822	3,523							299	299	15	
33812L-10-2	FITBIT COMMON STK		02/12/2016	DIRECT(1)	02/16/2016	MORGAN STANLEY	487,984.000	7,417,357	6,899,861	7,417,357							(517,495)	(517,495)		
45688C-10-7	INGEVITY CORP		05/16/2016	SPINOFF	06/08/2016	VARIOUS	158.500	5,468	5,134	5,468							(334)	(334)		
46113M-10-8	INTERVAL LEISURE GROUP COMMON STK		05/18/2016	SPINOFF	06/08/2016	WEEDEN & CO LP	268.000	3,161	4,044	3,161							883	883	32	
478366-10-7	JOHNSON CONTROLS		06/08/2016	WEEDEN & CO LP	09/06/2016	MERGER	34.000	1,469	1,584	1,469							114	114	15	
50540R-40-9	LABORATORY CORP. OF AMERICA HOLDINGS		10/19/2016	CONVERSION	12/09/2016	VARIOUS	55,691.900	7,687,153	7,092,428	7,687,153							(594,725)	(594,725)		
513272-10-4	LAMB WESTON HOLDING INC. COMMON STK		11/09/2016	SPINOFF	12/27/2016	VARIOUS	542.670	13,780	20,254	13,780							6,474	6,474		
651229-10-6	NEWELL BRANDS, INC.		05/13/2016	CONVERSION	08/04/2016	ISI GROUP	168,134.000	7,984,684	8,974,024	7,984,684							989,340	989,340	31,945	
67066G-10-4	NVDIA CORP		09/30/2016	CONVERSION	10/20/2016	VARIOUS	234,683.410	16,080,507	15,684,393	16,080,507							(396,115)	(396,115)		
690768-40-3	OWENS-ILLINOIS INC		09/14/2016	WEEDEN & CO LP	12/27/2016	WEEDEN & CO LP	10.000	172	181	172							10	10		
747545-10-1	QUALITY CARE PROPERTIES		10/31/2016	SPINOFF	12/27/2016	WEEDEN & CO LP	349.000	7,222	5,287	7,222							(1,935)	(1,935)		
844741-10-8	SOUTHWEST AIRLINES		11/03/2016	CONVERSION	12/02/2016	VARIOUS	196,251.480	7,791,184	9,309,958	7,791,184							1,518,775	1,518,775		
872375-10-0	TECO ENERGY INC		06/08/2016	WEEDEN & CO LP	07/01/2016	MERGER	12.000	332	331	332							(2)	(2)		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC		10/06/2016	CONVERSION	10/24/2016	ISI GROUP	325,308.000	14,798,261	14,694,769	14,798,261							(103,492)	(103,492)		
88732J-20-7	TIME WARNER CABLE INC		04/22/2016	WEEDEN & CO LP	05/18/2016	MERGER	7.000	1,410	1,479	1,410							68	68		
92532W-10-3	VERSUM MATERIALS INC.		10/03/2016	SPINOFF	12/27/2016	VARIOUS	363.500	6,148	10,233	6,148							4,085	4,085		
98850P-10-9	YUM CHINA HOLDINGS INC COMMON STK		11/01/2016	SPINOFF	12/27/2016	WEEDEN & CO LP	1,532.000	31,879	39,617	31,879							7,738	7,738		
G91442-10-6	TYCO INTERNATIONAL PLC		06/08/2016	WEEDEN & CO LP	09/06/2016	EXCHANGE	26.730	1,144	953	1,144							(192)	(192)	12	
Y09827-10-9	BROADCOM LTD		02/02/2016	MERGER	02/29/2016	VARIOUS	64.520	8,597	8,638	8,597							41	41		
82481R-10-6	SHIRE PHARMACEUTICALS GROUP PLC	D	06/03/2016	MERGER	06/08/2016	VARIOUS	375.980	72,241	70,914	72,241							(1,327)	(1,327)		
G0084W-10-1	ADIENT PLC COMMON STK	D	10/31/2016	SPINOFF	12/27/2016	VARIOUS	353.100	16,051	20,333	16,051							4,283	4,283		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								62,334,636	63,225,137	62,334,636							890,500	890,500	32,023	
9799998. Total - Common Stocks								62,334,636	63,225,137	62,334,636							890,500	890,500	32,023	
9899999. Total - Preferred and Common Stocks								93,950,610	96,324,617	93,950,610							2,374,006	2,374,006	909,117	
9999999 - Totals								7,183,875,869	7,209,469,791	7,178,648,802		(5,155,765)		(5,155,765)			30,933,276	30,933,276	65,247,482	22,359,898

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
40137*-10-2	GUARDIAN INS & ANNUITY CO		78778		2CIB1 - Investment in US Insurance Company SCA's	NO		260,382,803		20,000.000	100.0
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY		80003		2CIB1 - Investment in US Insurance Company SCA's	NO		63,530,025		100,000.000	100.0
70016#-20-0	BERKSHIRE LIFE INSURANCE CO. OF AMERICA		71714		2CIB1 - Investment in US Insurance Company SCA's	NO		201,638,797		100.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								525,551,625		XXX	XXX
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)		52556		2CIB1	NO		4,504,096		100.000	100.0
401352-39-8	MANAGED DENTAL GUARD INC (NJ)		11199		2CIB1	NO		529,960		100.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity								5,034,056		XXX	XXX
45767@-10-6	INNOVATIVE UNDERWRITERS INC				2CIB1			6,446,457	6,446,457	100.000	100.0
319983-10-2	FIRST COMMONWEALTH				2CIB1			508,269,458		1,000.000	100.0
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA				2CIB1			4,889,783		23,120.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								519,605,698	6,446,457	XXX	XXX
1899999. Total Common Stocks								1,050,191,379	6,446,457	XXX	XXX
1999999 - Totals								1,050,191,379	6,446,457	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 6,898,270,833

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
30705#-10-1	FAMILY SERVICE LIFE INSURANCE CO	PARK AVENUE LIFE INSURANCE CO		200,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	FORD MOTOR CREDIT CO LLC			12/08/2016	CITICORP SECURITIES	06/12/2017	3,019,601		(2,209)			3,000,000	3,021,810	4,750		3.000	1.527	JD		250
	SPRINT COMMUNICATIONS			11/22/2016	CREDIT SUISSE FIRST B	08/15/2017	1,654,122		(7,878)			1,600,000	1,662,000	50,622		8.375	2.843	FA		38,339
	ANGLO AMERICAN CAPITAL			11/21/2016	CREDIT SUISSE FIRST B	09/27/2017	2,002,195		(305)			2,000,000	2,002,500	13,708		2.625	2.471	MS		8,458
	DEUTSCHE BANK AG LONDON			11/02/2016	BARCLAY'S	02/13/2017	1,998,947		1,327			2,000,000	1,997,620	10,733		1.400	1.842	FA		6,533
	DEUTSCHE BANK AG LONDON			12/14/2016	MARKET AXESS	05/30/2017	3,988,464		904			4,000,000	3,987,560	4,650		1.350	2.050	MN		2,850
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							12,663,329		(8,161)			12,600,000	12,671,490	84,463		XXX	XXX	XXX		56,430
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							12,663,329		(8,161)			12,600,000	12,671,490	84,463		XXX	XXX	XXX		56,430
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
	RS Credit Line			12/24/2016	DIRECT	05/01/2017	13,000,000					13,000,000	13,000,000	13,000,000		4.250	4.250			
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations							13,000,000						13,000,000	13,000,000		XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							13,000,000						13,000,000	13,000,000		XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							25,663,329		(8,161)			12,600,000	25,671,490	13,084,463		XXX	XXX	XXX		56,430
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8199999. Total - SVO Identified Funds																XXX	XXX	XXX		
8399999. Total Bonds							25,663,329		(8,161)			12,600,000	25,671,490	13,084,463		XXX	XXX	XXX		56,430
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
9199999 - Totals							25,663,329		(8,161)			XXX	25,671,490	13,084,463		XXX	XXX	XXX		56,430

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	09/20/2016	09/20/2017	361,492	773,506	2225.3504				30,499		30,499	30,499				3,289		
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants													30,499	XXX	30,499	30,499				3,289	XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective													30,499	XXX	30,499	30,499				3,289	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													30,499	XXX	30,499	30,499				3,289	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													30,499	XXX	30,499	30,499				3,289	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 CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2024		4,003,736	1.4154				(86,139)		(191,641)	(86,139)				53,481	N/A	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2025		4,003,736	1.4154				(86,139)		(185,585)	(86,139)				57,113	N/A	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2026		4,003,736	1.4154				(86,139)		(178,522)	(86,139)				60,518	N/A	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/20/2015	12/15/2025		15,031,943	1.3305				162,054		(201,699)	(406,481)				225,033	N/A	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/11/2015	10/08/2025		20,502,306	.9755				840,489		433,125	344,185				303,719	N/A	0001
TO BUY USD SELL DKK	DKK	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/08/2016	12/15/2026		24,948,025	6.734				1,116,886		14,576	1,116,886				393,760	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/17/2014	11/12/2024		25,920,000	1.2960				4,826,000		4,274,638	638,000				363,665	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	06/04/2015	06/25/2027		22,504,000	1.1252				1,410,000		146,959	638,000				364,440	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	04/13/2016	05/04/2026		16,926,000	1.1284				1,105,500		359,298	1,105,500				258,751	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/05/2016	10/27/2024		13,437,600	1.1198				781,200		436,051	781,200				188,000	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/27/2016	11/15/2023		15,670,200	1.1193				904,400		485,538	904,400				205,505	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/02/2016	11/16/2024		27,737,500	1.1095				1,370,000		441,205	1,370,000				389,436	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/18/2016	12/31/2028		21,190,000	1.0595				96,000		(398,319)	96,000				367,189	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/26/2015	04/29/2025		20,026,500	1.5405				3,978,000		3,312,043	3,105,700				289,073	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	04/24/2015	05/27/2025		22,671,000	1.5114				4,153,500		3,194,694	3,583,500				328,748	N/A	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/08/2014	12/20/2029		19,270,800	1.6059				4,456,800		3,881,971	2,866,800				347,153	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/24/2016	01/31/2027		17,516,400	1.4597				2,702,400		1,807,501	2,702,400				278,239	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	08/11/2016	09/21/2023		22,715,000	1.298				1,111,250		876,062	1,111,250				294,677	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/25/2016	07/20/2028		22,077,000	1.4718				3,559,500		2,185,199	3,559,500				375,336	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/19/2016	11/10/2026		11,072,700	1.2303				(37,800)		(620,656)	(37,800)				173,920	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/21/2016	11/21/2028		18,301,500	1.2201				(216,000)		(1,307,541)	(216,000)				315,686	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/07/2016	12/15/2026		4,966,000	1.2415				28,000		(171,442)	28,000				78,379	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/01/2016	12/31/2029		18,345,000	1.223				(172,500)		(992,509)	(172,500)				330,859	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/01/2016	05/18/2027		14,670,000	1.2225				(144,000)		(932,658)	(144,000)				236,391	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/05/2016	01/06/2027		7,449,000	1.2415				42,000		(302,772)	42,000				117,924	N/A	0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/08/2016	10/26/2028		20,000,000	8.45				1,401,184		491,266	1,401,184				343,950	N/A	0001
0889999. Subtotal - Swaps - Hedging Effective - Total Return													33,216,446	XXX	16,856,782	24,159,306				6,740,945	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective													33,216,446	XXX	16,856,782	24,159,306				6,740,945	XXX	XXX
HEDGE 12.21.2016 CDXIG	CORP BONDS	SCH D-1	Credit	EXCHANGE CME LCZ7XYGSLJUHFXXNXD90	12/21/2016	12/20/2021		850,000,000	101.58498086		(13,525,115)		(13,099,483)		(13,099,483)	203,909		221,723		9,479,827	N/A	0002
HEDGE 12.21.2016 CDXIG	CORP BONDS	SCH D-1	Credit	EXCHANGE CME LCZ7XYGSLJUHFXXNXD90	12/21/2016	12/20/2021		100,000,000	101.58347766		(1,589,728)		(1,551,901)		(1,551,901)	11,766		26,061		1,115,274	N/A	0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default											(15,114,843)		(14,651,384)	XXX	(14,651,384)	215,674		247,784		10,595,101	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other											(15,114,843)		(14,651,384)	XXX	(14,651,384)	215,674		247,784		10,595,101	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											(15,114,843)		(14,651,384)	XXX	(14,651,384)	215,674		247,784		10,595,101	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return													33,216,446	XXX	16,856,782	24,159,306				6,740,945	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps											(15,114,843)		18,565,062	XXX	2,205,398	24,374,981		247,784		17,336,046	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective													33,246,944	XXX	16,887,281	24,189,805				6,744,234	XXX	XXX
1409999. Subtotal - Hedging Other											(15,114,843)		(14,651,384)	XXX	(14,651,384)	215,674		247,784		10,595,101	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals											(15,114,843)		18,595,560	XXX	2,235,897	24,405,479		247,784		17,339,335	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
0002	HEDGE CORPORATE BONDS

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
CDX 2/13/16 70M	CORPORATE BONDS	D-1	Credit	EXCHANGE CME LCZ7XYGSLJUHFXXNXD90	02/13/2016	12/20/2020	05/09/2016	SALE		70,000,000	91.632		636,291	(355,519)						(35,589)	(956,220)			0002
CDX 2/13/16 100M	CORPORATE BONDS	D-1	Credit	EXCHANGE CME LCZ7XYGSLJUHFXXNXD90	02/13/2016	12/20/2020	05/10/2016	SALE		100,000,000	89.518		858,458	(596,475)						(47,045)	(1,407,888)			0002
CDX 5/4/16 630M	CORPORATE BONDS	D-1	Credit	EXCHANGE CME LCZ7XYGSLJUHFXXNXD90	05/04/2016	06/20/2021	09/22/2016	SALE		630,000,000	74.8287		(6,430,990)	(7,326,975)						319,944	(1,215,928)			0002
CDX 5/6/16 80M	CORPORATE BONDS	D-1	Credit	EXCHANGE CME LCZ7XYGSLJUHFXXNXD90	05/06/2016	06/20/2021	09/21/2016	SALE		80,000,000	76.877		(767,813)	(858,737)						33,148	(124,071)			0002
CDX 9/22/16 360M	CORPORATE BONDS	D-1	Credit	EXCHANGE CME LCZ7XYGSLJUHFXXNXD90	09/22/2016	12/20/2021	09/23/2016	SALE		360,000,000	76.00611		(4,254,966)	(4,345,660)						2,251	(92,946)			0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default													(9,959,020)	(13,483,366)			XXX			272,709	(3,797,052)			XXX
0969999. Subtotal - Swaps - Hedging Other													(9,959,020)	(13,483,366)			XXX			272,709	(3,797,052)			XXX
REPLICATION 11/13/15 CDX EM	EM SOVEREIGN BONDS	D-1	Credit	BANK OF AMERICA C000019DJT3UXIJIZIJ14 WX0774	11/12/2015	12/20/2020	01/07/2016	SALE		25,000,000	88.73			(2,749,580)						7,667	(380,595)			0001
REPLICATION 12/16/15 CDX EM	EM SOVEREIGN BONDS	D-1	Credit	BANK OF AMERICA C000019DJT3UXIJIZIJ14 WX0774	12/16/2015	12/20/2020	01/08/2016	SALE		25,000,000	88.58			(2,784,969)						10,826	(148,292)			0001
0989999. Subtotal - Swaps - Replication - Credit Default														(5,534,549)			XXX			18,493	(528,887)			XXX
1029999. Subtotal - Swaps - Replication														(5,534,549)			XXX			18,493	(528,887)			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default													(9,959,020)	(19,017,915)			XXX			291,202	(4,325,939)			XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps													(9,959,020)	(19,017,915)			XXX			291,202	(4,325,939)			XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other													(9,959,020)	(13,483,366)			XXX			272,709	(3,797,052)			XXX
1419999. Subtotal - Replication														(5,534,549)			XXX			18,493	(528,887)			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals													(9,959,020)	(19,017,915)			XXX			291,202	(4,325,939)			XXX

(a)

Code	Description of Hedged Risk(s)
0001	REPLICATION OF EM SOVEREIGN BONDS
0002	HEDGE CORPORATE BONDS

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH7	922	46,100	MAR 2017 S&P EMINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/17/2017	CME LCZ7XYGSLJUHFXXNXD90	12/12/2016	2,254.6118	2,236.2000			(848,785)		(848,785)			4,379,500	100/100	50
FAH7	138	13,800	MAR 2017 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/17/2017	CME LCZ7XYGSLJUHFXXNXD90	12/15/2016	1,686.9210	1,659.1000			(383,930)		(383,930)			924,600	99/100	100
MESH7	269	13,450	MAR 2017 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/17/2017	ICE T330E4AS4QXXS2TT7X50	12/12/2016	878.6000	858.9000			(264,965)		(264,965)			538,000	96/96	50
MFSH7	261	13,050	MAR 2017 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/17/2017	ICE T330E4AS4QXXS2TT7X50	12/12/2016	1,686.0000	1,675.6000			(135,720)		(135,720)			1,096,200	96/98	50
RTAH7	348	17,400	MAR 2017 RUSSELL 2000 MINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/17/2017	ICE T330E4AS4QXXS2TT7X50	12/13/2016	1,386.1849	1,356.9000			(509,558)		(509,558)			1,148,400	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective														(2,142,958)		(2,142,958)			8,086,700	XXX	XXX
TYH7	240	240,000	MAR 2016 10-YR TNOTE FUTURES	DURATION HEDGE	SCH D1	Interest Rate	03/22/2017	CME LCZ7XYGSLJUHFXXNXD90	11/01/2016	128.8432	124.2813		29,827,500				(1,094,860)	(1,094,860)	348,000	0001	
1289999. Subtotal - Long Futures - Hedging Other													29,827,500				(1,094,860)	(1,094,860)	348,000	XXX	XXX
1329999. Subtotal - Long Futures													29,827,500	(2,142,958)		(2,142,958)	(1,094,860)	(1,094,860)	8,434,700	XXX	XXX
FVH7	437	437,000	MAR 2017 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2017	CME LCZ7XYGSLJUHFXXNXD90	12/14/2016	117.9231	117.6641		51,419,194	113,190		113,190			371,450	0001	1,000
USH7	2,554	2,554,000	MAR 2017 T-BOND FUTURES	RATE LOCK HEDGE	SCH D1	Interest Rate	03/22/2017	CME LCZ7XYGSLJUHFXXNXD90	12/14/2016	147.9289	150.6563		384,776,063	(6,965,550)		(6,965,550)			11,237,600	0001	1,000
1339999. Subtotal - Short Futures - Hedging Effective													436,195,257	(6,852,360)		(6,852,360)			11,609,050	XXX	XXX
ESH7	5	250	MAR 2017 S&P E-MINI FUTURES	EQUITIES HEDGE	SCH D2-2	Equity/Index	03/17/2017	CME LCZ7XYGSLJUHFXXNXD90	12/12/2016	2,254.5500	2,236.2000		559,050				4,588	4,588	23,750	0002	50
1349999. Subtotal - Short Futures - Hedging Other													559,050				4,588	4,588	23,750	XXX	XXX
1389999. Subtotal - Short Futures													436,754,307	(6,852,360)		(6,852,360)	4,588	4,588	11,632,800	XXX	XXX
1399999. Subtotal - Hedging Effective													436,195,257	(8,995,318)		(8,995,318)			19,695,750	XXX	XXX
1409999. Subtotal - Hedging Other													30,386,550				(1,090,272)	(1,090,272)	371,750	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals													466,581,807	(8,995,318)		(8,995,318)	(1,090,272)	(1,090,272)	20,067,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	7,837,572	11,737,000	19,574,572
Total Net Cash Deposits	7,837,572	11,737,000	19,574,572

(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 B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH6	986	49,300	MAR 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/18/2016	CME LCZ7XYGSLJUHFXXNXD88	12/11/2015	2,040.9652	03/16/2016	2,015.7292	Sale	(1,244,135)		(1,244,135)		0001	50
ESM6	986	49,300	JUN 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/17/2016	CME LCZ7XYGSLJUHFXXNXD88	03/16/2016	2,006.3176	06/14/2016	2,078.6292	Sale	3,564,960		3,564,960		0001	50
ESU6	1,020	51,000	SEP 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	09/16/2016	CME LCZ7XYGSLJUHFXXNXD88	07/15/2016	2,072.9925	09/12/2016	2,124.4103	Sale	2,622,309		2,622,309		0001	50
ESZ6	956	47,800	DEC 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	12/16/2016	CME LCZ7XYGSLJUHFXXNXD88	11/21/2016	2,117.0401	12/12/2016	2,253.4090	Sale	6,518,431		6,518,431		0001	50
ESH7			MAR 2017 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/17/2017	CME LCZ7XYGSLJUHFXXNXD88	12/13/2016		12/13/2016		Sale	(3,259)		(3,259)		0001	50
FAH6	117	11,700	MAR 2016 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/18/2016	CME LCZ7XYGSLJUHFXXNXD88	01/21/2016	1,398.7186	03/16/2016	1,389.3349	Sale	(109,790)		(109,790)		0001	100
FAM6	120	12,000	JUN 2016 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/17/2016	CME LCZ7XYGSLJUHFXXNXD88	04/29/2016	1,388.8993	06/14/2016	1,480.9646	Sale	1,104,784		1,104,784		0001	100
FAU6	125	12,500	SEP 2016 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	09/16/2016	CME LCZ7XYGSLJUHFXXNXD88	08/15/2016	1,480.6650	09/12/2016	1,529.1499	Sale	606,061		606,061		0001	100
FAZ6	115	11,500	DEC 2016 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	12/16/2016	CME LCZ7XYGSLJUHFXXNXD88	11/21/2016	1,526.4121	12/12/2016	1,689.8274	Sale	1,879,276		1,879,276		0001	100
FAH7			MAR 2017 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/17/2017	CME LCZ7XYGSLJUHFXXNXD88	12/15/2016		12/15/2016		Sale	(475)		(475)		0001	100
RTAH6	176	17,600	MAR 2016 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/18/2016	NYFE 549300HIIRNTNKXV3M12	01/21/2016	1,138.8393	03/16/2016	1,063.4906	Sale	(1,326,137)		(1,326,137)		0001	100
RTAM6	184	18,400	JUN 2016 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/17/2016	NYFE 549300HIIRNTNKXV3M12	05/20/2016	1,062.3178	06/14/2016	1,149.2649	Sale	1,599,827		1,599,827		0001	100
RTAU6	184	18,400	SEP 2016 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	09/16/2016	NYFE 549300HIIRNTNKXV3M12	06/14/2016	1,144.2737	09/12/2016	1,213.8162	Sale	1,279,581		1,279,581		0001	100
RTAZ6	368	18,400	DEC 2016 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	12/16/2016	NYFE 549300HIIRNTNKXV3M12	11/21/2016	1,213.7884	12/12/2016	1,380.0011	Sale	3,058,313		3,058,313		0001	50
RTAH7	11	550	MAR 2017 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/17/2017	NYFE 549300HIIRNTNKXV3M12	12/12/2016	1,388.8347	12/22/2016	1,372.6398	Sale	(8,907)		(8,907)		0001	50
MFSH6	297	14,850	MAR 2016 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/18/2016	NYFE 549300HIIRNTNKXV3M12	01/21/2016	1,694.9298	03/16/2016	1,628.8601	Sale	(981,135)		(981,135)		0001	50
MFSM6	296	14,800	JUN 2016 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/17/2016	NYFE 549300HIIRNTNKXV3M12	05/04/2016	1,612.3403	06/14/2016	1,599.4940	Sale	(190,125)		(190,125)		0001	50
MFSU6	285	14,250	SEP 2016 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	09/16/2016	NYFE 549300HIIRNTNKXV3M12	06/14/2016	1,594.6238	09/12/2016	1,691.4912	Sale	1,380,361		1,380,361		0001	50
MFSZ6	274	13,700	DEC 2016 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	12/16/2016	NYFE 549300HIIRNTNKXV3M12	09/12/2016	1,688.8465	12/12/2016	1,687.8847	Sale	(13,177)		(13,177)		0001	50
MFSH7			MAR 2017 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/17/2017	ICE T330E4AS4QXXS2TT7X50	12/12/2016		12/12/2016		Sale	(916)		(916)		0001	50
MESH6	272	13,600	MAR 2016 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/18/2016	NYFE 549300HIIRNTNKXV3M12	02/22/2016	776.8981	03/16/2016	789.5429	Sale	171,970		171,970		0001	50
MESM6	273	13,650	JUN 2016 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/17/2016	NYFE 549300HIIRNTNKXV3M12	05/20/2016	790.8531	06/14/2016	803.2298	Sale	168,942		168,942		0001	50
MESU6	279	13,950	SEP 2016 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	09/16/2016	NYFE 549300HIIRNTNKXV3M12	07/15/2016	798.5528	09/12/2016	890.8058	Sale	1,286,930		1,286,930		0001	50
MESZ6	269	13,450	DEC 2016 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	12/16/2016	NYFE 549300HIIRNTNKXV3M12	09/12/2016	892.6126	12/12/2016	878.7298	Sale	(186,724)		(186,724)		0001	50
MESH7			MAR 2017 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/17/2017	ICE T330E4AS4QXXS2TT7X50	12/12/2016		12/12/2016		Sale	(944)		(944)		0001	50
1279999. Subtotal - Long Futures - Hedging Effective														21,176,022		21,176,022		XXX	XXX
FVM6	905	905,000	JUNE 2016 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2016	CME LCZ7XYGSLJUHFXXNXD88	04/19/2016	121.0515	04/28/2016	120.6728	Sale	(342,724)	(342,724)			0001	1,000
FVZ6	6,481	6,481,000	DEC 2016 CBT 5-YR TNOTE	DURATION HEDGE	SCH D1	Interest Rate	12/30/2016	CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	120.9743	11/14/2016	119.1757	Sale	(11,657,192)	(11,657,192)			0001	1,000
TUU6	3,123	6,246,000	SEPT 2016 2 YR T NOTES FUTURES	DURATION HEDGE	SCH D1	Interest Rate	09/30/2016	CME LCZ7XYGSLJUHFXXNXD88	07/29/2016	109.3556	08/29/2016	109.3414	Sale	(89,155)	(89,155)			0001	2,000
TUZ6	1,456	2,912,000	DEC 2016 2 YR T NOTES FUTURES	DURATION HEDGE	SCH D1	Interest Rate	12/30/2016	CME LCZ7XYGSLJUHFXXNXD88	11/02/2016	109.0495	11/14/2016	109.0101	Sale	(114,735)	(114,735)			0001	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU6	1,499	1,499,000	SEPT 2016 10-YR TNOTE FUTURES	DURATION HEDGE	SCH D1	Interest Rate	09/21/2016	CME LCZ7XYGSLJUHFXXNXD88	07/29/2016	132.6808	08/29/2016	131.3713	Sale	(1,963,055)	(1,963,055)			0001	1,000
TYZ6	1,904	1,904,000	DEC 2016 10-YR TNOTE FUTURES	DURATION HEDGE	SCH D1	Interest Rate	12/20/2016	CME LCZ7XYGSLJUHFXXNXD88	10/11/2016	130.4883	11/14/2016	128.3663	Sale	(4,040,288)	(4,040,288)			0001	1,000
TYH7	60	60,000	MARCH 2017 10YR T-NOTE FUTURES	DURATION HEDGE	SCH D1	Interest Rate	03/22/2017	CME LCZ7XYGSLJUHFXXNXD88	11/01/2016	128.8487	11/30/2016	124.4968	Sale	(261,116)	(261,116)			0001	1,000
USU6	5,661	5,661,000	SEPT 2016 CBT US LONG TBOND	DURATION HEDGE	SCH D1	Interest Rate	09/21/2016	CME LCZ7XYGSLJUHFXXNXD88	08/05/2016	167.9530	08/29/2016	170.7203	Sale	15,665,593	15,665,593			0001	1,000
USZ6	4,902	4,902,000	DEC 2016 CBT US LONG TBOND	DURATION HEDGE	SCH D1	Interest Rate	12/20/2016	CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	168.7100	11/14/2016	160.1003	Sale	(42,204,923)	(42,204,923)			0001	1,000
WNZ6	1,562	1,562,000	DEC 2016 CBT ULTRA TBOND	DURATION HEDGE	SCH D1	Interest Rate	12/20/2016	CME LCZ7XYGSLJUHFXXNXD88	09/30/2016	183.7888	11/03/2016	175.7028	Sale	(12,630,238)	(12,630,238)			0001	1,000
1289999. Subtotal - Long Futures - Hedging Other														(57,637,833)	(57,637,833)			XXX	XXX
1329999. Subtotal - Long Futures														(36,461,812)	(57,637,833)	21,176,022		XXX	XXX
USH7			MAR 2017 T-BOND FUTURES	DURATION HEDGE	SCHD D1	Interest Rate	03/22/2017	CME LCZ7XYGSLJUHFXXNXD88	12/14/2016		12/14/2016		Sale	(9,578)		(9,578)		0001	1,000
1339999. Subtotal - Short Futures - Hedging Effective														(9,578)		(9,578)		XXX	XXX
ESH6	36	1,800	MAR 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/18/2016	CME LCZ7XYGSLJUHFXXNXD88	01/19/2016	1,926.1141	03/15/2016	1,988.5191	Sale	(112,329)	(112,329)			0001	50
ESM6	11	550	JUN 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/17/2016	CME LCZ7XYGSLJUHFXXNXD88	03/15/2016	2,004.5924	06/14/2016	2,073.6108	Sale	(37,960)	(37,960)			0001	50
ESU6	5	250	SEP 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	09/16/2016	CME LCZ7XYGSLJUHFXXNXD88	06/14/2016	2,069.8222	09/12/2016	2,122.7708	Sale	(13,237)	(13,237)			0001	50
ESZ6	5	250	DEC 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	12/16/2016	CME LCZ7XYGSLJUHFXXNXD88	09/12/2016	2,115.8252	12/12/2016	2,260.1708	Sale	(36,086)	(36,086)			0002	50
ESH7			MAR 2017 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/17/2017	CME LCZ7XYGSLJUHFXXNXD88	12/12/2016		12/12/2016		Sale	(18)	(18)			0002	50
FVM6	3,743	3,743,000	JUNE 2016 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/30/2016	CME LCZ7XYGSLJUHFXXNXD88	05/16/2016	120.7676	05/25/2016	120.9840	Sale	(1,031,136)	(1,031,136)			0001	1,000
FVU6	7,672	7,672,000	SEPT 2016 5 YR T NOTES FUTURES	DURATION HEDGE	SCH D1	Interest Rate	09/30/2016	CME LCZ7XYGSLJUHFXXNXD88	07/29/2016	121.3794	08/29/2016	121.5643	Sale	(1,418,727)	(1,418,727)			0001	1,000
FVU6	1,052	1,052,000	SEPT 2016 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2016	CME LCZ7XYGSLJUHFXXNXD88	08/23/2016	121.1814	08/29/2016	120.9334	Sale	481,761	481,761			0001	1,000
FVZ6	2,374	2,374,000	DEC 2016 5 YR T NOTES FUTURES	DURATION HEDGE	SCH D1	Interest Rate	12/30/2016	CME LCZ7XYGSLJUHFXXNXD88	09/30/2016	120.9232	11/14/2016	120.5620	Sale	857,662	857,662			0001	1,000
FVZ6	2,721	2,721,000	DEC 2016 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/30/2016	CME LCZ7XYGSLJUHFXXNXD88	11/04/2016	121.0480	11/29/2016	120.9786	Sale	92,975	92,975			0001	1,000
TUZ6	2,973	5,946,000	DEC 2016 2 YR T NOTES FUTURES	DURATION HEDGE	SCH D1	Interest Rate	12/30/2016	CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	109.0845	11/14/2016	108.8812	Sale	1,208,848	1,208,848			0001	2,000
TYU6	3,595	3,595,000	SEPT 2016 10-YR TNOTE FUTURES	DURATION HEDGE	SCH D1	Interest Rate	09/21/2016	CME LCZ7XYGSLJUHFXXNXD88	08/10/2016	132.5928	08/29/2016	131.3788	Sale	4,364,334	4,364,334			0001	1,000
TYZ6	8,921	8,921,000	DEC 2016 10-YR TNOTE FUTURES	DURATION HEDGE	SCH D1	Interest Rate	12/20/2016	CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	130.3255	11/14/2016	128.5477	Sale	15,859,287	15,859,287			0001	1,000
WNJ6	3,072	3,072,000	SEPT 2016 CBT ULTRA TBOND	DURATION HEDGE	SCH D1	Interest Rate	09/21/2016	CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	180.4314	08/29/2016	186.9744	Sale	(20,100,189)	(20,100,189)			0001	1,000
WNZ6	2,696	2,696,000	DEC 2016 CBT ULTRA TBOND	DURATION HEDGE	SCH D1	Interest Rate	12/20/2016	CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	181.1031	11/14/2016	175.1559	Sale	16,033,677	16,033,677			0001	1,000
1349999. Subtotal - Short Futures - Hedging Other														16,148,861	16,148,861			XXX	XXX
1389999. Subtotal - Short Futures														16,139,284	16,148,861	(9,578)		XXX	XXX
1399999. Subtotal - Hedging Effective														21,166,444		21,166,444		XXX	XXX
1409999. Subtotal - Hedging Other														(41,488,972)	(41,488,972)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(20,322,528)	(41,488,972)	21,166,444		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 EQUITY MARKET RISK
0002	HEDGE INTEREST RATE RISK

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	19,574,572	(14,651,384)	19,574,572		(14,651,384)		30,662,601	30,662,601
BANK OF AMERICA CU00019DJT3UX1JIZJI4IWX0 774	Y	Y		34,045,163	(828,718)	33,216,446	34,045,163	(828,718)	33,216,446	6,740,945	6,740,945
GS BANK	Y	Y		7,005,626	(207,408)	6,798,218	7,005,626	(207,408)	6,798,218	3,289	3,289
0299999. Total NAIC 1 Designation				41,050,789	(1,036,126)	40,014,663	41,050,789	(1,036,126)	40,014,663	6,744,234	6,744,234
0899999. Aggregate Sum of Central Clearinghouses											
0999999 - Gross Totals				60,625,361	(15,687,510)	59,589,235	41,050,789	(15,687,510)	40,014,663	37,406,835	37,406,835
1. Offset per SSAP No. 64				19,574,572							
2. Net after right of offset per SSAP No. 64				41,050,789	(15,687,510)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912828-P4-6	US TREASURY	20,472,156	21,910,000	21,456,226	02/15/2026	I
0199999 - Total				20,472,156	21,910,000	21,456,226	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 December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
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 Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
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 — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan Chase	New York, NY		0.200	42,133		28,773,007	XXX
Bank of America	New York, NY					(120,949,169)	XXX
State Street Bank	Boston, MA					(9,830)	XXX
PNC	Pittsburgh, PA					98,839,837	XXX
Wells Fargo	San Francisco, CA					(241,046)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	42,133		6,412,798	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	42,133		6,412,798	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	42,133		6,412,798	XXX

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

1. January	(57,301,365)	4. April	(37,594,591)	7. July	(95,630,735)	10. October	23,311,654
2. February	(46,376,942)	5. May	(21,649,507)	8. August	30,046,854	11. November	(86,019,089)
3. March	(20,623,469)	6. June	86,232,370	9. September	75,368,791	12. December	6,412,798

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		12/30/2016	0.361	01/05/2017	513,979,294		
TREASURY BILL		12/20/2016	0.445	01/12/2017	54,992,545		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					568,971,839		
0599999. Total - U.S. Government Bonds					568,971,839		
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							
CARGILL INC		12/29/2016	0.640	01/06/2017	35,996,800		
KOCH RESOURCES LLC		12/16/2016	0.710	01/03/2017	49,998,028		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					85,994,828		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					85,994,828		
4899999. Total - Hybrid Securities							
GUARDIAN INSURANCE & ANNUITY COMPANY LOC		10/02/2016	2.720	01/01/2017	134,800,000		2,552,629
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					134,800,000		2,552,629
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					134,800,000		2,552,629
6099999. Subtotal - SVO Identified Funds							
7799999. Total - Issuer Obligations					789,766,667		2,552,629
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					789,766,667		2,552,629
8699999 - Total Cash Equivalents					789,766,667		2,552,629

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	COM OF INS., LITTLE ROCK, AR RSD INS CODE 23-63-206(a)(1)(A)			759,531	748,838
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	COM OF INS, ATLANTA, GA RSD INS CODE 33-3-8, 33-3-9			50,016	50,272
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	MA DEPT OF INS, STATE STREET BANK, RSD I CODE MGL CH 175SEC 185			110,035	110,597
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	SUPER OF INS, ALBUQUERQUE NM RSD INS CODE 59A-5-18, 59A-5-19			149,304	157,453
33. New York NY	B	SUPER OF INS, NEW YORK, NY RSD INS CODE 4206			2,301,939	2,363,664
34. North Carolina NC	B	NC DEPT OF INS, WHITEVILLE, NC INS CODE 58-5-50, RSD INS CODE 58-5-50			399,771	387,875
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	RSD INS DODE 38-9-80,38-9-90			151,661	149,953
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			3,922,257	3,968,652
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				