



# ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

## FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 21482	Employer's ID Number..... 05-0316605
Organized under the Laws of RI	State of Domicile or Port of Entry RI	Country of Domicile US
Incorporated/Organized..... October 31, 1835	Commenced Business..... October 31, 1835	
Statutory Home Office	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	270 Central Avenue..... Johnston ..... RI ..... US..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 7500..... Johnston ..... RI ..... US ..... 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <i>(Name)</i> jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>	401-415-1559 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Theresa Ann Molloy	Vice President & Controller	4. Joy Kirsten Cave	Vice President & Treasurer

### OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram #	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

### DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts	Thomas Alan Lawson
John Anderson Luke Jr	Jonathan Douglas Mariner	Gracia Catherine Martore	Christine Mary McCarthy
Stuart Blain Parker	Edward Joseph Rapp	Shivan Sivaswamy Subramaniam	Israel Ruiz #
Michel Giannuzzi #			

State of Rhode Island  
County of Providence

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.

_____ (Signature) Thomas Alan Lawson	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
1. (Printed Name) President & Chief Executive Officer	2. (Printed Name) Senior Vice President & Secretary	3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 24th day of February 2017  
John A. Soares III Notary Public  
Expires July 5, 2017

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

Annual Statement for the year 2016 of the **FACTORY MUTUAL INSURANCE COMPANY**  
**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	159,226,332	1.0	159,226,332		159,226,332	1.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	588,389,714	3.7	588,389,714		588,389,714	3.7
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	184,162,920	1.2	184,162,920		184,162,920	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	164,060,952	1.0	164,060,952		164,060,952	1.0
1.43 Revenue and assessment obligations.....	1,269,085,103	8.0	1,269,085,103		1,269,085,103	8.0
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	72,071,860	0.5	72,071,860		72,071,860	0.5
1.512 Issued or guaranteed by FNMA and FHLMC.....	614,857,522	3.9	614,857,522		614,857,522	3.9
1.513 All other.....	76,295,796	0.5	76,295,796		76,295,796	0.5
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	686,525,975	4.3	686,525,975		686,525,975	4.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	414,663,224	2.6	414,663,224		414,663,224	2.6
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	901,827,050	5.7	901,827,050		901,827,050	5.7
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	2,885,607,991	18.1	2,885,607,991		2,885,607,991	18.1
3.32 Unaffiliated.....	5,211,506,196	32.7	5,211,506,196		5,211,506,196	32.7
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	2,251,622	0.0	2,251,622		2,251,622	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	48,419,145	0.3	48,419,145	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	718,368,255	4.5	718,368,255	48,419,145	766,787,400	4.8
11. Other invested assets.....	1,916,532,990	12.0	1,916,532,990		1,916,532,990	12.0
12. Total invested assets.....	15,913,852,647	100.0	15,913,852,647	48,419,145	15,913,852,647	100.0

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	<b>NONE</b>	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	<b>NONE</b>	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,820,680,134
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	263,686,761	263,686,761
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	66,756,279	
5.2	Totals, Part 3, Column 9.....	(86,908,688)	(20,152,409)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		44,860,789
7.	Deduct amounts received on disposals, Part 3, Column 16.....		169,931,052
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	22,611,233	
10.2	Totals, Part 3, Column 11.....		22,611,233
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,916,532,990
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,916,532,990

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		12,094,303,649
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,466,121,145
3.	Accrual of discount.....		2,840,465
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	5,157,337	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	668,198,751	
4.4	Part 4, Column 11.....	(173,082,125)	500,273,963
5.	Total gain (loss) on disposals, Part 4, Column 19.....		225,421,291
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,985,069,353
7.	Deduct amortization of premium.....		37,829,560
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	1,326,106	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		1,326,106
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,870,573	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	37,170,551	
9.4	Part 4, Column 13.....	65,947	39,107,071
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		13,228,280,635
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		13,228,280,635

**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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States.....	231,298,192	229,459,206	232,340,575	229,643,389
	2. Canada.....	493,021,813	490,758,258	494,055,955	483,632,000
	3. Other Countries.....	95,367,901	95,486,943	100,217,100	86,381,620
	4. Totals.....	819,687,906	815,704,407	826,613,630	799,657,009
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	184,162,920	186,710,553	193,374,402	167,630,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	164,060,952	165,971,383	171,220,224	146,840,000
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.....	1,883,942,625	1,899,595,890	1,936,685,579	1,735,250,286
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	764,213,062	791,389,184	769,093,082	779,294,836
	9. Canada.....	385,034,698	385,949,142	386,667,274	381,144,297
	10. Other Countries.....	28,237,235	28,538,316	28,242,569	28,750,000
	11. Totals.....	1,177,484,995	1,205,876,642	1,184,002,925	1,189,189,133
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>4,229,339,398</b>	<b>4,273,858,875</b>	<b>4,311,896,760</b>	<b>4,038,566,428</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,961,806,985	5,961,806,985	3,173,087,158	
	21. Canada.....	98,713,774	98,713,774	65,899,174	
	22. Other Countries.....	52,812,487	52,812,487	9,753,305	
	23. Totals.....	6,113,333,246	6,113,333,246	3,248,739,637	
Parent, Subsidiaries and Affiliates	24. Totals.....	2,885,607,991	2,885,607,991	1,135,893,624	
	<b>25. Total Common Stocks.....</b>	<b>8,998,941,237</b>	<b>8,998,941,237</b>	<b>4,384,633,261</b>	
	<b>26. Total Stocks.....</b>	<b>8,998,941,237</b>	<b>8,998,941,237</b>	<b>4,384,633,261</b>	
	<b>27. Total Bonds and Stocks.....</b>	<b>13,228,280,635</b>	<b>13,272,800,112</b>	<b>8,696,530,021</b>	

### 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 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1		64,370,477	94,967,157	1,267,132	70,693,426	XXX	231,298,192	5.5	206,555,249	4.8	231,298,192	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	64,370,477	94,967,157	1,267,132	70,693,426	XXX	231,298,192	5.5	206,555,249	4.8	231,298,192	0
<b>2. All Other Governments</b>												
2.1 NAIC 1	10,383,618	287,505,121	113,123,211	6,828,472	174,396,872	XXX	592,237,294	14.0	427,825,686	9.9	592,237,294	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	10,383,618	287,505,121	113,123,211	6,828,472	174,396,872	XXX	592,237,294	14.0	427,825,686	9.9	592,237,294	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1		83,017,632	97,036,899	4,108,389		XXX	184,162,920	4.3	187,980,116	4.4	184,162,920	
3.2 NAIC 2						XXX	0	0.0	1,906,958	0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	83,017,632	97,036,899	4,108,389	0	XXX	184,162,920	4.3	189,887,074	4.4	184,162,920	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	1,008,334	67,394,852	87,660,961	7,996,804		XXX	164,060,951	3.9	154,351,134	3.6	164,060,951	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	1,008,334	67,394,852	87,660,961	7,996,804	0	XXX	164,060,951	3.9	154,351,134	3.6	164,060,951	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	21,925,866	423,477,163	731,486,378	179,662,660	485,205,847	XXX	1,841,757,914	43.5	1,701,575,202	39.4	1,841,757,914	
5.2 NAIC 2	2,008,920	12,722,216	23,857,000	6,885,099		XXX	45,473,235	1.1	83,321,950	1.9	45,473,235	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	23,934,786	436,199,379	755,343,378	186,547,759	485,205,847	XXX	1,887,231,149	44.5	1,784,897,152	41.4	1,887,231,149	0

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**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 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	19,299,724	300,660,106	204,479,161	5,922,664	61,073,444	.XXX	591,435,099	14.0	965,791,506	22.4	561,763,712	29,671,387
6.2 NAIC 2.....	6,999,162	113,691,064	150,705,332	10,646,752	8,860,802	.XXX	290,903,112	6.9	293,075,999	6.8	269,491,057	21,412,055
6.3 NAIC 3.....	1,246,569	50,657,306	76,256,825	5,563,777	7,497,758	.XXX	141,222,235	3.3	126,051,185	2.9	96,072,542	45,149,693
6.4 NAIC 4.....		33,404,168	80,742,915	2,223,841	2,995,615	.XXX	119,366,539	2.8	124,405,401	2.9	53,588,273	65,778,266
6.5 NAIC 5.....	755,272	15,273,400	13,649,017			.XXX	29,677,689	0.7	41,337,979	1.0	12,404,632	17,273,057
6.6 NAIC 6.....		2,581,960	2,298,361			.XXX	4,880,321	0.1	36,387	0.0	4,880,321	
6.7 Totals.....	28,300,727	516,268,004	528,131,611	24,357,034	80,427,619	.XXX	1,177,484,995	27.8	1,550,698,457	35.9	998,200,537	179,284,458
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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### 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 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....52,617,542	1,226,425,351	1,328,753,767	205,786,121	791,369,589	0	3,604,952,370	85.1	XXX	XXX	3,575,280,983	29,671,387
10.2 NAIC 2.....	(d).....9,008,082	126,413,280	174,562,332	17,531,851	8,860,802	0	336,376,347	7.9	XXX	XXX	314,964,292	21,412,055
10.3 NAIC 3.....	(d).....1,246,569	50,657,306	76,256,825	5,563,777	7,497,758	0	141,222,235	3.3	XXX	XXX	96,072,542	45,149,693
10.4 NAIC 4.....	(d).....0	33,404,168	80,742,915	2,223,841	2,995,615	0	119,366,539	2.8	XXX	XXX	53,588,273	65,778,266
10.5 NAIC 5.....	(d).....755,272	15,273,400	13,649,017	0	0	0	29,677,689	0.7	XXX	XXX	12,404,632	17,273,057
10.6 NAIC 6.....	(d).....0	2,581,960	2,298,361	0	0	0	4,880,321	0.1	XXX	XXX	4,880,321	0
10.7 Totals.....	63,627,465	1,454,755,465	1,676,263,217	231,105,590	810,723,764	0	4,236,475,501	100.0	XXX	XXX	4,057,191,043	179,284,458
10.8 Line 10.7 as a % of Col. 7.....	1.5	34.3	39.6	5.5	19.1	0.0	100.0	XXX	XXX	XXX	95.8	4.2
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1.....	447,111,976	1,040,850,506	1,044,780,289	376,486,176	734,849,946	XXX	XXX	XXX	3,644,078,893	84.5	3,616,832,723	27,246,170
11.2 NAIC 2.....	8,556,121	145,661,190	195,936,321	18,429,691	9,721,584	XXX	XXX	XXX	378,304,907	8.8	351,580,769	26,724,138
11.3 NAIC 3.....	37,791,843	75,686,723	5,963,768	6,608,851	6,608,851	XXX	XXX	XXX	126,051,185	2.9	81,809,065	44,242,120
11.4 NAIC 4.....	31,395,278	89,020,864	1,289,315	2,699,944	2,699,944	XXX	XXX	XXX	124,405,401	2.9	67,353,224	57,052,177
11.5 NAIC 5.....	17,224,640	24,113,339	0	0	0	XXX	XXX	XXX	(c) 41,337,979	1.0	20,147,711	21,190,268
11.6 NAIC 6.....	15,000	21,387	0	0	0	XXX	XXX	XXX	(c) 36,387	0.0	36,387	0
11.7 Totals.....	455,668,097	1,272,938,457	1,429,558,923	402,168,950	753,880,325	XXX	XXX	XXX	(b) 4,314,214,752	100.0	4,137,759,879	176,454,873
11.8 Line 11.7 as a % of Col. 9.....	10.6	29.5	33.1	9.3	17.5	XXX	XXX	XXX	100.0	XXX	95.9	4.1
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	49,618,017	1,202,495,821	1,326,011,435	205,786,121	791,369,589	0	3,575,280,983	84.4	3,616,832,723	83.8	3,575,280,983	XXX
12.2 NAIC 2.....	9,008,082	120,663,189	159,649,990	16,782,229	8,860,802	0	314,964,292	7.4	351,580,769	8.1	314,964,292	XXX
12.3 NAIC 3.....	1,246,569	35,821,357	49,693,456	2,969,652	6,341,508	0	96,072,542	2.3	81,809,065	1.9	96,072,542	XXX
12.4 NAIC 4.....	0	15,309,494	33,631,448	1,651,716	2,995,615	0	53,588,273	1.3	67,353,224	1.6	53,588,273	XXX
12.5 NAIC 5.....	755,272	4,711,653	6,937,707	0	0	0	12,404,632	0.3	20,147,711	0.5	12,404,632	XXX
12.6 NAIC 6.....	0	2,581,960	2,298,361	0	0	0	4,880,321	0.1	36,387	0.0	4,880,321	XXX
12.7 Totals.....	60,627,940	1,381,583,474	1,578,222,397	227,189,718	809,567,514	0	4,057,191,043	95.8	4,137,759,879	95.9	4,057,191,043	XXX
12.8 Line 12.7 as a % of Col. 7.....	1.5	34.1	38.9	5.6	20.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	1.4	32.6	37.3	5.4	19.1	0.0	95.8	XXX	XXX	XXX	95.8	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1.....	2,999,525	23,929,530	2,742,331	0	0	0	29,671,386	0.7	27,246,170	0.6	XXX	29,671,386
13.2 NAIC 2.....	0	5,750,091	14,912,341	749,622	0	0	21,412,054	0.5	26,724,138	0.6	XXX	21,412,054
13.3 NAIC 3.....	0	14,835,949	26,563,369	2,594,125	1,156,250	0	45,149,693	1.1	44,242,120	1.0	XXX	45,149,693
13.4 NAIC 4.....	0	18,094,674	47,111,467	572,125	0	0	65,778,266	1.6	57,052,177	1.3	XXX	65,778,266
13.5 NAIC 5.....	0	10,561,747	6,711,311	0	0	0	17,273,058	0.4	21,190,268	0.5	XXX	17,273,058
13.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals.....	2,999,525	73,171,991	98,040,819	3,915,872	1,156,250	0	179,284,457	4.2	176,454,873	4.1	XXX	179,284,457
13.8 Line 13.7 as a % of Col. 7.....	1.7	40.8	54.7	2.2	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.1	1.7	2.3	0.1	0.0	0.0	4.2	XXX	XXX	XXX	XXX	4.2

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- (a) Includes \$.....179,284,458 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....707,613 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 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 \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 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 \$.....7,136,103; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



**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 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....		64,370,477	94,855,853			.XXX	159,226,330	3.8	202,024,282	4.7	159,226,330	
1.2 Residential Mortgage-Backed Securities.....			111,304	1,267,132	70,693,426	.XXX	72,071,862	1.7	4,530,967	0.1	72,071,862	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.5 Totals.....	0	64,370,477	94,967,157	1,267,132	70,693,426	.XXX	231,298,192	5.5	206,555,249	4.8	231,298,192	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....	10,383,618	287,505,121	113,123,211	6,828,472	174,396,872	.XXX	592,237,294	14.0	427,825,686	9.9	592,237,294	
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.5 Totals.....	10,383,618	287,505,121	113,123,211	6,828,472	174,396,872	.XXX	592,237,294	14.0	427,825,686	9.9	592,237,294	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....		83,017,632	97,036,899	4,108,389		.XXX	184,162,920	4.3	189,887,074	4.4	184,162,920	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.5 Totals.....	0	83,017,632	97,036,899	4,108,389	0	.XXX	184,162,920	4.3	189,887,074	4.4	184,162,920	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....	1,008,334	67,394,852	87,660,961	7,996,804		.XXX	164,060,951	3.9	154,351,134	3.6	164,060,951	
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.5 Totals.....	1,008,334	67,394,852	87,660,961	7,996,804	0	.XXX	164,060,951	3.9	154,351,134	3.6	164,060,951	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	23,892,367	427,447,777	743,775,206	72,162,111	47,615,175	.XXX	1,314,892,636	31.0	1,601,608,819	37.1	1,314,892,637	
5.2 Residential Mortgage-Backed Securities.....	42,419	8,751,602	11,568,172	114,385,648	437,590,672	.XXX	572,338,513	13.5	183,288,333	4.2	572,338,512	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
5.5 Totals.....	23,934,786	436,199,379	755,343,378	186,547,759	485,205,847	.XXX	1,887,231,149	44.5	1,784,897,152	41.4	1,887,231,149	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	26,768,327	501,740,894	499,976,134	23,805,041	48,898,803	.XXX	1,101,189,199	26.0	1,480,935,303	34.3	921,904,740	179,284,459
6.2 Residential Mortgage-Backed Securities.....	1,532,400			551,992		.XXX	2,084,392	0.0	2,752,472	0.1	2,084,392	
6.3 Commercial Mortgage-Backed Securities.....			9,544,683		31,528,816	.XXX	41,073,499	1.0	44,326,839	1.0	41,073,499	
6.4 Other Loan-Backed and Structured Securities.....		14,527,110	18,610,795			.XXX	33,137,905	0.8	22,683,843	0.5	33,137,905	
6.5 Totals.....	28,300,727	516,268,004	528,131,612	24,357,033	80,427,619	.XXX	1,177,484,995	27.8	1,550,698,457	35.9	998,200,536	179,284,459
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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**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 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations.....	62,052,646	1,431,476,753	1,636,428,264	114,900,817	270,910,850	XXX	3,515,769,330	83.0	XXX	XXX	3,336,484,872	179,284,459
10.2 Residential Mortgage-Backed Securities.....	1,574,819	8,751,602	11,679,476	116,204,772	508,284,098	XXX	646,494,767	15.3	XXX	XXX	646,494,766	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	9,544,683	0	31,528,816	XXX	41,073,499	1.0	XXX	XXX	41,073,499	0
10.4 Other Loan-Backed and Structured Securities.....	0	14,527,110	18,610,795	0	0	XXX	33,137,905	0.8	XXX	XXX	33,137,905	0
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	63,627,465	1,454,755,465	1,676,263,218	231,105,589	810,723,764	0	4,236,475,501	100.0	XXX	XXX	4,057,191,042	179,284,459
10.7 Line 10.6 as a % of Col. 7.....	1.5	34.3	39.6	5.5	19.1	0.0	100.0	XXX	XXX	XXX	95.8	4.2
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations.....	455,623,731	1,249,869,645	1,405,560,870	367,870,543	577,707,509	XXX	XXX	XXX	4,056,632,298	94.0	3,880,177,423	176,454,875
11.2 Residential Mortgage-Backed Securities.....	24,402	11,572,886	3,274,736	34,298,406	141,401,342	XXX	XXX	XXX	190,571,772	4.4	190,571,773	0
11.3 Commercial Mortgage-Backed Securities.....	0	0	9,555,365	0	34,771,474	XXX	XXX	XXX	44,326,839	1.0	44,326,839	0
11.4 Other Loan-Backed and Structured Securities.....	19,965	11,495,926	11,167,952	0	0	XXX	XXX	XXX	22,683,843	0.5	22,683,842	0
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	455,668,098	1,272,938,457	1,429,558,923	402,168,949	753,880,325	XXX	XXX	XXX	4,314,214,752	100.0	4,137,759,877	176,454,875
11.7 Line 11.6 as a % of Col. 9.....	10.6	29.5	33.1	9.3	17.5	XXX	XXX	XXX	100.0	XXX	95.9	4.1
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations.....	59,053,121	1,358,304,760	1,538,387,444	110,984,946	269,754,600	XXX	3,336,484,871	78.8	3,880,177,423	89.9	3,336,484,871	XXX
12.2 Residential Mortgage-Backed Securities.....	1,574,819	8,751,602	11,679,478	116,204,771	508,284,097	XXX	646,494,767	15.3	190,571,773	4.4	646,494,767	XXX
12.3 Commercial Mortgage-Backed Securities.....	0	0	9,544,683	0	31,528,816	XXX	41,073,499	1.0	44,326,839	1.0	41,073,499	XXX
12.4 Other Loan-Backed and Structured Securities.....	0	14,527,110	18,610,795	0	0	XXX	33,137,905	0.8	22,683,842	0.5	33,137,905	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	60,627,940	1,381,583,472	1,578,222,400	227,189,717	809,567,513	0	4,057,191,042	95.8	4,137,759,877	95.9	4,057,191,042	XXX
12.7 Line 12.6 as a % of Col. 7.....	1.5	34.1	38.9	5.6	20.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	1.4	32.6	37.3	5.4	19.1	0.0	95.8	XXX	XXX	XXX	95.8	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations.....	2,999,525	73,171,993	98,040,819	3,915,872	1,156,250	XXX	179,284,459	4.2	176,454,875	4.1	XXX	179,284,459
13.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	2,999,525	73,171,993	98,040,819	3,915,872	1,156,250	0	179,284,459	4.2	176,454,875	4.1	XXX	179,284,459
13.7 Line 13.6 as a % of Col. 7.....	1.7	40.8	54.7	2.2	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.1	1.7	2.3	0.1	0.0	0.0	4.2	XXX	XXX	XXX	XXX	4.2

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**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	410,963,424	1,011,299		409,952,125	
2. Cost of short-term investments acquired.....	1,250,862,098	69,624,027		1,181,238,071	
3. Accrual of discount.....	18,701	18,701			
4. Unrealized valuation increase (decrease).....	103,509			103,509	
5. Total gain (loss) on disposals.....	161,697	43,060		118,637	
6. Deduct consideration received on disposals.....	1,223,284,623	67,169,701		1,156,114,922	
7. Deduct amortization of premium.....	238,862	238,862			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	438,585,944	3,288,524	0	435,297,420	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	438,585,944	3,288,524	0	435,297,420	0

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(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... All Other Money Market Mutual Funds

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

**Sch. DB - Pt. C - Sn. 1  
NONE**

**Sch. DB - Pt. C - Sn. 2  
NONE**

**Sch. DB - Verification  
NONE**

**SCHEDULE E - VERIFICATION BETWEEN YEARS**

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	140,185,971	140,185,971	
2. Cost of cash equivalents acquired.....	2,752,374,113	2,752,374,113	
3. Accrual of discount.....	54,643	54,643	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	(52,414)	(52,414)	
6. Deduct consideration received on disposals.....	2,823,320,220	2,823,320,220	
7. Deduct amortization of premium.....	180,320	180,320	
8. Total foreign exchange change in book/adjusted carrying value.....	1,772,172	1,772,172	
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	70,833,945	70,833,945	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	70,833,945	70,833,945	0

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

**Sch. A - Pt. 1**  
**NONE**

**Sch. A - Pt. 2**  
**NONE**

**Sch. A - Pt. 3**  
**NONE**

**Sch. B - Pt. 1**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

## SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																				
34410@	10 1		FMRE HOLDINGS LLC	WALTHAM	MA		INVESTMENT IN AFFILIATE		01/31/2010		1,104,711,110	1,058,205,255	1,058,205,255	(8,373,362)						
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									1,104,711,110	1,058,205,255	1,058,205,255	(8,373,362)	0	0	0	0	0	0	XXX	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
100008	10 1		TH LEE PUTNAM INTERNET PARTNERSHIP	NEW YORK	NY		TH LEE		01/06/2000	1	18,712,494	4,925,719	4,925,719	410,749						
380886	G4 7		GOLDMAN SACHS HEDGE FUND OPPORTUNITIES III LLC	NEW YORK	NY		GOLDMAN SACHS		12/01/2009	13	33,000,000	40,081,453	40,081,453	(964,248)						
38098G	90 9		GOLDMAN SACHS PRINCETON FUND, LLC	NEW YORK	NY		GOLDMAN SACHS		12/01/2009	13	-	-	-	-						
38095G	90 2		GOLDMAN SACH GLOBAL OPPORTUNITIES LLC	NEW YORK	NY		GOLDMAN SACHS		05/30/2013	13	50,000,000	51,855,610	51,855,610	103,655						
617447	55 2		MORGAN STANLEY INST. FUND OF HEDGE FUNDS	W CONSHOCKEN	PA		MORGAN STANLEY		06/28/2004	13	141,267,319	188,649,673	188,649,673	1,300,914						
617447	53 7		MORGAN STANLEY IFHF SPV LP	W CONSHOCKEN	PA		MORGAN STANLEY		09/01/2011	13	1,211,699	3,693,468	3,693,468	1,268,826						
630215	4P 3		MORGAN STANLEY RIVERVIEW GLOBAL MACRO FUND LP	W CONSHOCKEN	PA		MORGAN STANLEY		02/01/2011	4	70,000,000	84,733,287	84,733,287	1,374,192						
617449	G2 3		MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOCKEN	PA		MORGAN STANLEY		01/18/2008	3	7,483,449	31,995,511	31,995,511	11,024,429					1,742,025	
630254	0L 5		MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOCKEN	PA		MORGAN STANLEY		10/21/2010	3	15,038,048	29,537,715	29,537,715	4,351,509					10,093,577	
630548	FP 3		MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOCKEN	PA		MORGAN STANLEY		01/16/2014	3	22,960,717	23,301,688	23,301,688	1,261,525					25,893,275	
654315	GE 7		RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOCKEN	PA		MORGAN STANLEY		01/17/2014	3	21,907,961	30,770,685	30,770,685	4,263,049					12,133,418	
G2690#	10 0		ESG PARTNERS (BERMUDA) LP - ESREF	NEW YORK	NY		ESG PARTNERS		11/14/1997	3	4,393,500	-	-	-						
G3927R	90 9		GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY		GCM GROSVENOR		11/08/2005	3	47,085,718	25,512,101	25,512,101	10,743,699	21,573,616			(974)	13,920,558	
09254D	10 5		BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC	WILMINGTON	DE		BLACKROCK		05/31/2016	13	45,000,000	45,317,449	45,317,449	317,449						
568108	32 8		PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC	NEWPORT BEACH	CA		PACIFIC INVESTMENT MANAGEMENT COMPANY		07/15/2016	13	50,000,000	50,007,075	50,007,075	7,075						
380990	22 6		GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY		GOLDMAN SACHS		08/28/2007	3	43,334,844	41,902,539	41,902,539	(4,170,203)				754,643	10,981,700	
380990	23 4		GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY		GOLDMAN SACHS		08/19/2011	3	51,393,887	59,901,867	59,901,867	3,858,379				777,421	29,885,915	
380990	85 3		GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY		GOLDMAN SACHS		11/28/2012	3	40,285,488	53,756,812	53,756,812	2,979,243				1,082,503	27,832,998	
380990	10 1		GLOBAL TACTICAL TRADING MANAGERS LLC	NEW YORK	NY		GOLDMAN SACHS		07/01/2016	4	60,000,000	60,540,650	60,540,650	540,650						
000000	00 0		MSPE - OVERALL FUND	NEW YORK	NY		MORGAN STANLEY		12/06/2005	3									4,716,177	
007999	02 2		MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERSHIP	NEW YORK	NY		MORGAN STANLEY		07/30/2007	3	-	577,618	577,618	880,987						
032996	11 8		MSPE-ANACAP DERBY CO-INVESTMENT L.P.	LONDON	GB		MORGAN STANLEY		08/05/2009	3	233,989	1,811,223	1,811,223	(1,901,067)						
048996	12 8		MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26)	STAMFORD	CT		MORGAN STANLEY		03/26/2008	3	173,413	103,790	103,790	(92,457)						
091994	43 4		MSPE-BLACKSTONE CAPITAL PARTNERS V LP CO-INVEST	NEW YORK	NY		MORGAN STANLEY		12/27/2006	3	871	-	-	(883)						
092999	01 0		MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX		MORGAN STANLEY		12/06/2005	3	9,703	8,596	8,596	(8,726)						
118995	26 5		MSPE-BUCK HOLDINGS CO-INVESTORS LP	NEW YORK	NY		MORGAN STANLEY		07/03/2007	3										

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### SCHEDULE BA - PART 1

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

1	2	3	4 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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS, LP (2009-01-15)		NEW YORK	NY	MORGAN STANLEY		01/12/2009	1	1,657,531	-	-	(829,305)	-	-	-	-	-	-	-
G19558 26 5	MSPE-CATALYST FUND LP II		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	1,427,101	4,180,919	4,180,919	(146,742)	-	-	-	-	-	-	-
125990 05 1	MSPE-CDR USF CO-INVESTOR, L.P. (U.S. FOODSERVICE)		CAYMAN ISLANDS	GB	MORGAN STANLEY		06/25/2007	3	357,459	788,048	788,048	254,945	-	-	-	-	-	-	-
156990 08 7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER)		NEW YORK	NY	MORGAN STANLEY		07/23/2007	3	291,777	29,974	29,974	(4,780)	-	-	-	-	-	-	-
200995 21 5	MPSE-CHINA NETWORK SYSTEMS		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	-	2,720,641	2,720,641	147,270	-	-	-	-	-	-	-
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III (QP), L.P. (2006-09-29)		ALEXANDRIA	VA	MORGAN STANLEY		10/31/2006	3	68,110	27,302	27,302	(122,088)	-	-	-	-	-	-	-
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.		ALEXANDRIA	VA	MORGAN STANLEY		02/22/2006	3	167,564	779,105	779,105	(485,867)	-	-	-	-	-	-	-
225996 32 1	MSPE-CREO CAPITAL PARTNERS II, LP		PACIFIC PALISADES	CA	MORGAN STANLEY		07/09/2007	3	-	-	-	-	-	-	-	-	-	-	-
279992 14 3	MSPE-EDEN II, LP		NEW YORK	NY	MORGAN STANLEY		09/25/2007	3	1,176,079	904,392	904,392	(440,847)	-	-	-	-	-	-	-
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III		TORONTO	ON	MORGAN STANLEY		04/12/2006	3	1,059,370	-	-	506,690	754,681	-	-	-	-	-	-
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP		NEW YORK	NY	MORGAN STANLEY		11/21/2007	3	-	2,713,465	2,713,465	330,804	-	-	-	-	-	-	-
349990 01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.		NEW YORK	NY	MORGAN STANLEY		07/10/2006	3	1,598,837	1,259,191	1,259,191	(23,342)	-	-	-	-	-	-	-
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1	-	1,308,561	1,308,561	41,000,652	-	-	-	-	-	-	-
G30993 21 9	MSPE-FP WRCA COINVESTMENT FUND III, LTD. (WIRE ROPE)		CAYMAN ISLANDS	GB	MORGAN STANLEY		02/02/2007	3	1,288,489	670,480	670,480	(1,711,613)	-	-	-	-	-	-	-
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	3	265,478	1,966	1,966	(35,571)	-	-	-	-	-	-	-
401996 53 3	MSPE-GUGGENHEIM AVIATION INVESTMENT FUND II, LP		NEW YORK	NY	MORGAN STANLEY		10/28/2006	3	-	11,949	11,949	234	-	-	-	-	-	-	-
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP		MIAMI	FL	MORGAN STANLEY		02/23/2007	3	-	764,977	764,977	764,977	-	-	-	4,223	-	-	-
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.		NEW YORK	NY	MORGAN STANLEY		02/23/2007	3	244,053	864,599	864,599	464,109	-	-	-	-	-	-	-
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC		NEW YORK	NY	MORGAN STANLEY		11/15/2007	3	786,406	1,667,352	1,667,352	212,739	-	-	-	-	-	-	-
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP		NEW YORK	NY	MORGAN STANLEY		06/20/2007	3	128,403	206,345	206,345	(201,234)	-	-	-	-	-	-	-
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP		NEW YORK	NY	MORGAN STANLEY		11/13/2007	3	75,015	529,596	529,596	(77,628)	-	-	-	75	-	-	-
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP		LAQUINTA	GA	MORGAN STANLEY		04/10/2006	3	224,253	365,335	365,335	45,120	-	-	-	-	-	-	-
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14)		NEW YORK	NY	MORGAN STANLEY		04/25/2008	3	704,240	119,494	119,494	(38,658)	-	-	-	-	-	-	-
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP		NEW YORK	NY	MORGAN STANLEY		07/26/2007	3	1,335,575	190,131	190,131	(74,912)	-	-	-	-	-	-	-
542997 45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29)		DALLAS	TX	MORGAN STANLEY		01/29/2009	3	-	674,063	674,063	(32,585)	-	-	-	-	-	-	-
552990 04 8	MSPE-M/C VENTURE PARTNERS V, L.P. (2007-12-31)		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	17,576	13,566	13,566	3,820	-	-	-	-	-	-	-
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY		NEW YORK	NY	MORGAN STANLEY		11/08/2007	3	58,987	49,249	49,249	(317,545)	-	-	-	11,926	-	-	-
576990 04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.		NEW YORK	NY	MORGAN STANLEY		06/22/2007	3	1,120,929	1,709,582	1,709,582	(8,210)	-	-	-	25,918	-	-	-
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		09/19/2006	3	212,353	1,049,755	1,049,755	(82,977)	-	-	-	-	-	-	-
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	3	55,408	385,550	385,550	286,836	-	-	-	-	-	-	-
552990 14 5	MSPE-MEDIA/COMMUNICATIONS PARTNERS III		BOSTON	MA	MORGAN STANLEY		01/18/2008	3	-	-	-	-	-	-	-	-	-	-	-
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY	MORGAN STANLEY		12/13/2005	3	106,815	231,643	231,643	(32,686)	-	-	-	-	-	-	-
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL OPPORTUNITIES FUND, L.P.		LOS ANGELES	CA	MORGAN STANLEY		06/16/2006	3	-	3,451	3,451	(186,353)	-	-	-	-	-	-	-

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### 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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.		NEW YORK	NY	MORGAN STANLEY		11/28/2006	3	709,003	709,003	709,003	(149,096)	-	-	-	132,195				
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3	1,246,885	976,312	976,312	(413,827)	-	-	-					
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.		LONDON	GB	MORGAN STANLEY		01/24/2006	3	395,099	1,112,891	1,112,891	318,047	-	-	-					
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND		NEW YORK	NY	MORGAN STANLEY		08/22/2007	1	376,548	520,846	520,846	(66,999)	-	-	-					
74699K 02 3	MSPE -QUAD PARTNERS II LP		WILMINGTON	DE	MORGAN STANLEY		01/02/2008	3	351,327	150,560	150,560	(47,837)	-	-	-					
746990 04 3	MSPE-QUAD PARTNERS III LP (2007-05-04)		NEW YORK	NY	MORGAN STANLEY		05/23/2007	3	67,330	162,385	162,385	(68,646)	-	-	-					
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED		CAYMAN ISLANDS	GB	MORGAN STANLEY		01/10/2007	3	0	8,526	8,526	(2,960)	-	-	-					
786993 66 7	MSPE-SAGENT HOLDING CO		NEW YORK	NY	MORGAN STANLEY		05/19/2009	3	0	0	0	0	-	-	-					
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I		CAYMAN ISLANDS	GB	MORGAN STANLEY		07/14/2006	3	94,433	300,707	300,707	95,241	-	-	-					
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP		MINNEAPOLIS	MN	MORGAN STANLEY		10/30/2006	3	51,706	0	0	(938)	-	-	-					
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV, L.P. (2006-09-25)		MINNEAPOLIS	MN	MORGAN STANLEY		10/31/2006	3	8,391	0	0	(86,028)	-	-	-	99,123				
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE FUND, L.P.		MINNEAPOLIS	MN	MORGAN STANLEY		04/21/2006	3	628,639	0	0	93,990	-	282,936	-	102,956				
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	219,910	6	6	(89,338)	-	-	-					
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS LLC		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3	28,040	0	0	0	-	-	-					
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	3	255,789	247,711	247,711	26,344	-	-	-					
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC		NEW YORK	NY	MORGAN STANLEY		06/01/2007	3	0	111,687	111,687	(25,659)	-	-	-					
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	3	1,763,718	0	0	(817,802)	-	-	-					
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)		NEW YORK	NY	MORGAN STANLEY		07/31/2006	3	11,663	15,925	15,925	15,925	-	-	-					
884998 80 8	MSPE-UNIVISION (THL EQUITY FUND VI INTERMEDIATE INVESTORS (UNIVISION), L.P.)		NEW YORK	NY	MORGAN STANLEY		03/19/2007	3	622,246	702,967	702,967	(31,117)	-	-	-					
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		01/24/2007	3	152,187	39,098	39,098	(30,892)	-	-	-					
930991 23 7	MSPE-WAGGIN' TRAIN LLC		NEW YORK	NY	MORGAN STANLEY		11/15/2007	3	0	0	0	0	-	-	-					
941998 63 5	MSPE-WATERFORD WEDGWOOD (KPS COINVESTMENT)		NEW YORK	NY	MORGAN STANLEY		05/28/2009	3	0	23,887	23,887	(17,538)	-	-	-					
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES		WAYZATA	MN	MORGAN STANLEY		02/22/2006	3	0	40,013	40,013	(285,225)	-	-	-					
000000 00 0	BLACKROCK/FM GLOBAL INVESTMENT PARTNERS LP		PRINCETON	NJ	BLACKROCK		11/30/2016	3	0	0	0	0	-	-	-			300,000,000		
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								744,194,822	858,327,735	858,327,735	75,129,641	0	22,611,233	0	0	2,990,008	437,199,643	XXX	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>																				
30270@	AA 6 FM APPROVALS LLC		JOHNSTON	RI	INVESTMENT IN AFFILIATE		01/04/2002		4,700,000	0	0	0	0	0	0	0	0	10,000,000	0	XXX
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								4,700,000	0	0	0	0	0	0	0	0	10,000,000	0	XXX
4499999	Subtotal - Unaffiliated								744,194,822	858,327,735	858,327,735	75,129,641	0	22,611,233	0	0	2,990,008	437,199,643	XXX	
4599999	Subtotal - Affiliated								1,109,411,110	1,058,205,255	1,058,205,255	(8,373,362)	0	0	0	0	10,000,000	0	XXX	
4699999	Totals								1,853,605,932	1,916,532,990	1,916,532,990	66,756,279	0	22,611,233	0	0	12,990,008	437,199,643	XXX	

E07.2

## 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
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>										
34410@	10 1	FMRE HOLDINGS LLC	WALTHAM	MA	CAPITAL CONTRIBUTION	01/31/2010		76,772,642		
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	76,772,642	0	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>										
007999	02 2	MSPE-ADVENT LATIN AMERICAN PE FD IV	NEW YORK	NY	MORGAN STANLEY	07/30/2007	1	22,400		
092999	01 0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX	MORGAN STANLEY	12/06/2005	1	2,141		
141994	65 7	MSPE-CARDINAL VENTURE PARTNERS II	NEW YORK	NY	MORGAN STANLEY	01/12/2009	1	1,920		
125990	05 1	MSPE-CDR USF CO-INVESTOR, L.P.	CAYMAN ISLANDS	GB	MORGAN STANLEY	06/25/2007	1	3,459		
G3927R	90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005	1	22,721		
279992	14 3	MSPE-EDEN II, LP	NEW YORK	NY	MORGAN STANLEY	09/25/2007	1	23,446		
380990	22 6	GSPE-GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	1	3,678,966		
482997	82 2	MSPE-KPS SPECIAL SITUATIONS FUND III	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1	16,148		
48299K	01 3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	04/10/2006	1	758		
531994	92 9	MSPE-LIBERTY PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	04/25/2008	1	72		
576990	04 8	MSPE-MATLIN PATTERSON GLOBAL	NEW YORK	NY	MORGAN STANLEY	01/18/2008	1	33,500		
351990	00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III	NEW YORK	NY	MORGAN STANLEY	06/01/2006	1	31,854		
630548	FP 3	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/16/2014	1	3,000,000		
482997	82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1	76		
091994	43 4	MSPE-BLACKSTONE CAPITAL PARTNERS V LP CO-INVEST	NEW YORK	NY	MORGAN STANLEY	12/27/2006	1	157		
351990	00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, LP	NEW YORK	NY	MORGAN STANLEY	06/01/2006	1	4,410		
65099N	90 6	MSPE-NEWBRIDGE ASIA IV, L.P.	NEW YORK	NY	MORGAN STANLEY	12/13/2005	1	2,277		
380990	85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/28/2012	1	170,125		
197990	A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006	1	15,843		
670998	12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.	NEW YORK	NY	MORGAN STANLEY	11/28/2006	1	16,825		
380990	22 6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	1	325,393		
380990	23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/19/2011	1	5,259,135		
291998	54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	11/21/2007	1	148,331		
350994	76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP	NEW YORK	NY	MORGAN STANLEY	11/21/2007	1	1,077,131		
630548	FP 3	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/16/2014	1	2,272,123		
		BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC	WILMINGTON	DE	UNITED PARTNERSHIP AGREEMENT	05/31/2016	1	45,000,000		
G3927R	90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005	1	772,400		
380990	22 6	GSPE-GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	1	503,861		
380990	85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/28/2012	1	8,550,000		
380990	23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/19/2011	1	1,843,403		
		GLOBAL TACTICAL TRADING MANAGERS LLC	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	07/01/2016	1	60,000,000		
482997	82 2	MSPE-KPS SPECIAL SITUATIONS FUND III	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1	71		
531994	92 9	MSPE-LIBERTY PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	04/25/2008	1	125		
351990	00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III	NEW YORK	NY	MORGAN STANLEY	06/01/2006	1	20,972		
		PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC	NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY	07/15/2016	1	50,000,000		
630548	FP 3	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/16/2014	1	2,300,000		
94999W	92 3	MSPE-WAYZATA OPPORTUNITIES	WAYZATA	MN	MORGAN STANLEY	02/22/2006	1	8,059		
630254	0L 5	MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	10/21/2010	1	1,784,894		
048996	12 8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26)	STAMFORD	CT	MORGAN STANLEY	03/26/2008	1	1,124		

E08

## 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
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						.0	186,914,120	.0	XXX
4499999	Subtotal - Unaffiliated.....						.0	186,914,120	.0	XXX
4599999	Subtotal - Affiliated.....						.0	76,772,642	.0	XXX
4699999	Totals.....						.0	263,686,761	.0	XXX

E08.1

### 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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																				
34410@	10	1	FMRE HOLDINGS LLC	MA.	WALTHAM	MA.	RETURN OF CAPITAL	01/31/2010.	01/01/2014.						3,627,830	3,627,830				
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									3,627,830	0	0	0	0	0	3,627,830	3,627,830	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
007999	02	2	MSPE-ADVENT LATIN AMERICAN PE FD IV	NY..	NEW YORK	NY..	MORGAN STANLEY	07/30/2007.					(907,358)		66,997	307,217		240,220	240,220	
091994	43	4	MSPE-BLACKSTONE CAPITAL PARTNERS V LP	NY..	NEW YORK	NY..	MORGAN STANLEY	12/27/2006.					(1,206,381)		419,486	1,604,663		1,185,177	1,185,177	
125990	05	1	MSPE-CDR USF CO-INVESTOR, L.P.	GB.	CAYMAN ISLANDS	GB.	MORGAN STANLEY	06/25/2007.					(72,441)		146,000	146,000		-	0	
156990	08	7	MSPE-CERBERUS CG INVESTOR I LLC	NY..	NEW YORK	NY..	MORGAN STANLEY	07/23/2007.					8,043		9,130	9,130		-	0	
G3927R	90	9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NY..	NEW YORK	NY..	UNITED PARTNERSHIP AGREEMENT	11/08/2005.					740,038		3,188,548	9,813,812		6,625,264	6,625,264	
349990	01	0	MSPE-FORTRESS INVESTMENT FUND IV	NY..	NEW YORK	NY..	MORGAN STANLEY	07/10/2006.					20,396		103,094	103,094		-	0	
350994	76	0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP	NY..	NEW YORK	NY..	MORGAN STANLEY	11/13/2007.					(44,443,918)		1,206,082	2,581,188		1,375,106	1,375,106	
429994	52	8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	FL..	MIAMI	FL..	MORGAN STANLEY	02/23/2007.					(962,470)		16,874	349,767		332,893	332,893	
Y52991	75	2	MSPE-LION CAPITAL FUND II, LP	NY..	NEW YORK	NY..	MORGAN STANLEY	07/26/2007.					5,548		6,921	6,921		-	0	
578990	01	2	MSPE-MBO CAPITAL 2	NY..	NEW YORK	NY..	MORGAN STANLEY	05/22/2006.					(338,335)		432,883	710,333		277,450	277,450	
351990	00	7	MSPE-PAINE & PARTNERS CAPITAL FUND III, LP	NY..	NEW YORK	NY..	MORGAN STANLEY	06/01/2006.					(12,434)		103,255	116,750		13,495	13,495	
696990	0A	9	MSPE-PALOMON EQUITY FUND L.P.	GB.	LONDON	GB.	MORGAN STANLEY	01/24/2006.					(240,001)		237,211	237,211		-	0	
380990	22	6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NY..	NEW YORK	NY..	UNITED PARTNERSHIP AGREEMENT	08/28/2007.					(711,147)		10,494,414	19,156,424		8,662,010	8,662,010	
817999	63	4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I	GB.	CAYMAN ISLANDS	GB.	MORGAN STANLEY	07/14/2006.					(136,154)		115,799	115,799		-	0	
871991	47	7	MSPE-SYMPHONY ALLEGRO INVESTORS LLC	NY..	NEW YORK	NY..	MORGAN STANLEY	12/27/2006.					3,049		5,136	5,136		-	0	
880997	41	6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP	NY..	NEW YORK	NY..	MORGAN STANLEY	10/31/2006.					565,657		1,054,702	1,054,702		-	0	
482997	82	2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP	NY..	NEW YORK	NY..	MORGAN STANLEY	11/13/2007.					(644)		71	229,994		229,923	229,923	
556998	24	3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY	NY..	NEW YORK	NY..	MORGAN STANLEY	11/08/2007.					0		366,296	366,296		366,296	366,296	
578997	89	2	MSPE-MBK PARTNERS, LP	NY..	NEW YORK	NY..	MORGAN STANLEY	09/19/2006.					(193,418)		44,626	132,197		87,571	87,571	
500990	05	6	MSPE-KOHLBERG INVESTORS VI, LP	NY..	NEW YORK	NY..	MORGAN STANLEY	06/20/2007.					0		40,243	40,243		40,243	40,243	
380990	23	4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NY..	NEW YORK	NY..	UNITED PARTNERSHIP AGREEMENT	08/19/2011.					(527,523)		4,846,228	12,353,120		7,506,893	7,506,893	
576990	04	8	MSPE-MATLIN PATTERSON GLOBAL OPPORTUNITIES	NY..	NEW YORK	NY..	MORGAN STANLEY	06/22/2007.					0		5,089	5,089		5,089	5,089	
928990	14	2	MSPE-VMG EQUITY PARTNERS, LP	NY..	NEW YORK	NY..	MORGAN STANLEY	01/24/2007.					7,480		13,849	33,998		20,149	20,149	
941998	63	5	MSPE-WATERFORD WEDGWOOD (KPS COINVESTMENT)	NY..	NEW YORK	NY..	MORGAN STANLEY	05/28/2009.					0		1,846	1,846		1,846	1,846	
94999W	92	3	MSPE-WAYZATA OPPORTUNITIES	MN.	WAYZATA	MN.	MORGAN STANLEY	02/22/2006.					8,059		8,059	134,675		126,616	126,616	
125999	48	2	MSPE-SIGHTLINE HEALTHCARE FUND III LP	MN.	MINNEAPOLIS	MN.	MORGAN STANLEY	10/30/2006.					(2,190)		(2,190)	-		2,190	2,190	
092999	01	0	MSPE-BRAZOS EQUITY FUND II L.P.	TX.	DALLAS	TX.	MORGAN STANLEY	12/06/2005.					(409,159)		159,044	588,045		429,001	429,001	
197990	A0	4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV	VA.	ALEXANDRIA	VA.	MORGAN STANLEY	02/22/2006.					(866,291)		119,769	1,803,247		1,683,479	1,683,479	
380990	85	3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NY..	NEW YORK	NY..	UNITED PARTNERSHIP AGREEMENT	11/28/2012.					(905,616)		2,724,539	5,396,033		2,671,493	2,671,493	
999183	18	9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS L.P.	NY..	NEW YORK	NY..	MORGAN STANLEY	02/23/2007.					(407,616)		635,910	982,566		346,656	346,656	
441995	78	4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC	NY..	NEW YORK	NY..	MORGAN STANLEY	11/15/2007.					(79,657)		93,747	93,747		-	0	
617447	55	2	MORGAN STANLEY INST. FUND OF HEDGE FUNDS	PA.	W CONSHOCKEN	PA.	UNITED PARTNERSHIP AGREEMENT	06/28/2004.					(6,271,649)		19,226,374	25,000,000		5,773,626	5,773,626	
65099N	90	6	MSPE-NEWBRIDGE ASIA IV, L.P.	NY..	NEW YORK	NY..	MORGAN STANLEY	12/13/2005.					(7,953)		5,278	22,596		17,318	17,318	

E09

**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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	11/28/2006.		-	16,825				16,825		16,825	187,477		170,652	170,652	
617449 G2 3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP.....		W CONSHOHOCKEN.	PA..	UNITED PARTNERSHIP AGREEMENT	01/18/2008.		20,315,060	(13,065,710)				(13,065,710)		7,249,350	7,249,350		-	0	
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	11/21/2007.		-	168,270				168,270		168,270	431,045		262,775	262,775	
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III.....		ALEXANDRIA.....	VA..	MORGAN STANLEY.....	10/31/2006.		1,680	(914)				(914)		766	41,254		40,488	40,488	
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL OPPORTUNITIES.....		LOS ANGELES.....	CA..	MORGAN STANLEY.....	06/16/2006.		-	-				0		-	195,378		195,378	195,378	
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE FUND LP.....		MINNEAPOLIS.....	MN..	MORGAN STANLEY.....	04/21/2006.		7,171	16,688				16,688		23,859	23,859		-	0	
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV LP.....		MINNEAPOLIS.....	MN..	MORGAN STANLEY.....	10/31/2006.		-	-				0		-	4,523		4,523	4,523	
617447 53 7	MORGAN STANLEY IFHF SPV LP.....		W CONSHOHOCKEN.	PA..	UNITED PARTNERSHIP AGREEMENT	09/01/2011.		2,167,824	(1,084,468)				(1,084,468)		1,083,356	1,083,356		-	0	
38098G 90 9	GOLDMAN SACHS PRINCETON FUND, LLC.....		NEW YORK.....	NY..	UNITED PARTNERSHIP AGREEMENT	12/01/2009.		68,400,906	(11,400,906)				(11,400,906)		57,000,000	63,101,480		6,101,480	6,101,480	
654315 GE 7	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP.....		W CONSHOHOCKEN.	PA..	UNITED PARTNERSHIP AGREEMENT	01/17/2014.		7,209,661	(1,251,040)				(1,251,040)		5,958,621	5,958,621		-	0	
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC.....		NEW YORK.....	NY..	MORGAN STANLEY.....	06/01/2007.		-	-				0		-	19,800		19,800	19,800	
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	10/31/2006.		2,906	17,644				17,644		20,550	20,550		-	0	
531994 92 9	MSPE-LIBERTY PARTNERS II, LP.....		NEW YORK.....	NY..	MORGAN STANLEY.....	04/25/2008.		2,256	7,800				7,800		10,056	10,056		-	0	
630254 0L 5	MORGAN STANLEY PRIVATE MARKETS FUND V LP.....		W CONSHOHOCKEN.	PA..	UNITED PARTNERSHIP AGREEMENT	10/21/2010.		7,417,735	(2,988,793)				(2,988,793)		4,428,942	4,428,942		-	0	
223995 43 2	MSPE-COWEN INVESTMENT HOLDINGS, LLC AKA TRINITY EQUITY HOLDINGS LLC		NEW YORK.....	NY..	MORGAN STANLEY.....	07/31/2006.		-	-				0		-	45,690		45,690	45,690	
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							208,351,120	(86,908,688)	0	0	0	(86,908,688)	0	121,442,432	166,303,221	0	44,860,789	44,860,789	0
4499999.	Subtotal - Unaffiliated.....							208,351,120	(86,908,688)	0	0	0	(86,908,688)	0	121,442,432	166,303,221	0	44,860,789	44,860,789	0
4599999.	Subtotal - Affiliated.....							3,627,830	0	0	0	0	0	0	3,627,830	3,627,830	0	0	0	0
4699999.	Totals.....							211,978,950	(86,908,688)	0	0	0	(86,908,688)	0	125,070,262	169,931,052	0	44,860,789	44,860,789	0

E09.1

### SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	3	4	5	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Government - Issuer Obligations</b>																					
912828	2A 7	U S TREASURY			1	7,944,297	91.883	7,350,640	8,000,000	7,946,125		1,828			1.500	1.570	FA	45,326		08/31/2016	08/15/2026
912828	2D 1	U S TREASURY			1	1,989,609	94.704	1,894,080	2,000,000	1,990,090		481			1.375	1.450	FA	9,344		08/26/2016	08/31/2023
912828	B5 8	U S TREASURY			1	5,061,719	101.321	5,066,050	5,000,000	5,045,321		(10,583)			2.125	1.890	JJ	44,463	106,250	06/08/2015	01/31/2021
912828	D5 6	U S TREASURY			1	1,504,160	100.414	1,506,210	1,500,000	1,503,344		(396)			2.375	2.340	FA	13,456	35,625	11/05/2014	08/15/2024
912828	F9 6	U S TREASURY	SD		1	5,886,333	100.243	5,869,228	5,855,000	5,877,367		(4,379)			2.000	1.910	AO	81,242	99,300	12/01/2014	10/31/2021
912828	G3 8	U S TREASURY			1	2,111,875	99.321	1,986,420	2,000,000	2,107,607		(4,268)			2.250	1.520	MN	5,843	22,500	08/31/2016	11/15/2024
912828	J2 7	U S TREASURY			1	16,927,832	97.266	16,048,890	16,500,000	16,903,241		(24,591)			2.000	1.670	FA	124,647	125,000	08/31/2016	02/15/2025
912828	J5 0	U S TREASURY			1	1,249,023	99.539	1,244,238	1,250,000	1,249,369		194			1.375	1.390	FA	5,840	17,188	03/23/2015	02/29/2020
912828	M5 6	U S TREASURY			1	3,617,266	98.641	3,452,435	3,500,000	3,613,112		(4,154)			2.250	1.840	MN	10,224	56,250	08/25/2016	11/15/2025
912828	P4 6	U S TREASURY			1	12,792,109	93.360	12,136,800	13,000,000	12,805,947		13,838			1.625	1.800	FA	79,793	105,625	08/05/2016	02/15/2026
912828	QN 3	U S TREASURY			1	6,466,406	105.336	6,530,832	6,200,000	6,364,506		(35,246)			3.125	2.480	MN	25,155	193,750	01/09/2014	05/15/2021
912828	R3 6	U S TREASURY			1	5,551,602	93.149	5,123,195	5,500,000	5,549,589		(2,013)			1.625	1.520	MN	11,604	44,688	08/05/2016	05/15/2026
912828	RC 6	U S TREASURY			1	22,308,555	100.922	22,707,450	22,500,000	22,381,330		24,030			2.125	2.240	FA	180,596	478,125	09/30/2013	08/15/2021
912828	RR 3	U S TREASURY	LS		1	2,981,719	100.243	3,007,290	3,000,000	2,989,034		2,120			2.000	2.070	MN	7,790	60,000	06/19/2013	11/15/2021
912828	RT 9	U S TREASURY	LS		1	999,648	100.364	1,003,640	1,000,000	999,901		51			1.375	1.380	MN	14,959	13,750	12/14/2011	11/30/2018
912828	S9 2	U S TREASURY			1	5,950,313	94.110	5,646,600	6,000,000	5,953,055		2,742			1.250	1.370	JJ	31,182		08/05/2016	07/31/2023
912828	SF 8	U S TREASURY			1	6,372,432	100.118	6,257,375	6,250,000	6,317,221		(12,540)			2.000	1.770	FA	47,215	125,000	06/19/2013	02/15/2022
912828	SV 3	U S TREASURY			1	3,817,324	98.508	3,694,050	3,750,000	3,787,982		(6,742)			1.750	1.550	MN	8,520	65,625	07/18/2012	05/15/2022
912828	SX 9	U S TREASURY			1	3,011,250	99.602	2,988,060	3,000,000	3,003,989		(1,625)			1.125	1.060	MN	2,967	33,750	06/06/2012	05/31/2019
912828	T6 7	U S TREASURY			1	6,851,809	96.954	6,855,780	7,000,000	6,855,082		3,273			1.250	1.690	AO	14,986		11/16/2016	10/31/2021
912828	TC 4	U S TREASURY			1	1,503,164	99.235	1,488,525	1,500,000	1,501,161		(458)			1.000	0.960	JD	7,582	15,000	07/17/2012	06/30/2019
912828	TJ 9	U S TREASURY			1	14,578,848	97.508	14,138,660	14,500,000	14,591,628		(1,539)			1.625	1.500	FA	89,000	89,375	09/13/2016	08/15/2022
912828	TY 6	U S TREASURY			1	7,771,250	97.297	7,783,760	8,000,000	7,806,079		30,757			1.625	2.060	MN	16,611	130,000	11/12/2015	11/15/2022
912828	UL 2	U S TREASURY			1	3,090,070	99.657	3,089,367	3,100,000	3,093,086		2,179			1.375	1.440	JJ	17,838	42,625	08/11/2015	01/31/2020
912828	UN 8	U S TREASURY			1	3,970,625	99.141	3,965,640	4,000,000	3,980,836		2,906			2.000	2.080	FA	30,217	80,000	05/28/2013	02/15/2023
912828	WC 0	U S TREASURY			1	5,013,965	100.180	5,009,000	5,000,000	5,010,330		(2,593)			1.750	1.690	AO	14,986	87,500	07/29/2015	10/31/2020
0199999	U.S. Government - Issuer Obligations					159,323,203	XXX	155,775,215	158,905,000	159,226,332	0	(26,728)	0	0	XXX	XXX	XXX	941,386	2,026,926	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																					
36179N	LF 3	GOVT NATL MTGE ASSN			1	6,246,650	106.833	6,246,265	5,846,703	6,152,943		(37,070)			4.500	3.090	MON	21,925	263,740	08/28/2013	08/20/2043
36179Q	6P 1	GOVT NATL MTGE ASSN			1	7,753,722	104.059	7,662,640	7,363,677	7,690,363		(164,860)			3.500	2.400	MON	21,477	257,729	03/31/2015	03/20/2045
36179Q	RZ 6	GOVT NATL MTGE ASSN			1	9,898,333	106.287	9,810,346	9,229,972	9,407,581		(30,823)			4.000	3.410	MON	30,767	368,430	12/15/2014	10/20/2044
36179Q	YR 6	GOVT NATL MTGE ASSN			1	14,221,049	101.396	13,954,803	13,762,561	13,941,772		(46,656)			3.000	2.730	MON	34,406	413,057	01/30/2015	01/20/2045
36181G	DG 1	GOVT NATL MTGE ASSN			1	26,164,982	104.602	27,121,263	25,927,984	26,164,982		19,005			3.500	3.270	MON	75,623	907,480	06/24/2013	06/20/2043
36186N	WN 5	GOVT NATL MTGE ASSN			1	7,347,066	101.188	7,328,488	7,242,391	7,335,784		(15,944)			3.000	2.740	MON	9,657	217,272	08/31/2015	08/15/2045
36200Q	2T 0	GOVT NATL MTGE ASSN			1	421,482	120.077	495,386	412,554	418,682		(461)			7.000	6.450	MON	2,407	28,879	03/21/2002	02/15/2032
36200Q	JJ 4	GOVT NATL MTGE ASSN			1	235,583	111.129	253,370	227,995	234,331		(462)			7.000	6.060	MON	1,330	15,960	05/17/2002	03/15/2032
36201M	2F 8	GOVT NATL MTGE ASSN			1	455,535	112.513	495,506	440,396	451,317		(1,075)			7.000	6.150	MON	2,569	30,828	05/17/2002	05/15/2032
36202C	6Y 4	GOVT NATL MTGE ASSN			1	141,239	113.837	160,380	140,885	138,821		116			6.000	6.400	MON	649	9,149	01/11/1999	12/20/2028
36204J	NZ 5	GOVT NATL MTGE ASSN			1	107,841	107.554	127,892	118,909	111,304		2,948			7.000	9.800	MON	686	9,020	02/11/2010	02/15/2024
36209D	H9 8	GOVT NATL MTGE ASSN			1	23,890	113.508	27,652	24,362	23,980		21			6.000	6.460	MON	122	1,462	02/22/1999	02/15/2029
0299999	U.S. Government - Residential Mortgage-Backed Securities					73,017,372	XXX	73,683,991	70,738,389	72,071,860	0	(275,261)	0	0	XXX	XXX	XXX	201,618	2,523,006	XXX	XXX
0599999	Total - U.S. Government					232,340,575	XXX	229,459,206	229,643,389	231,298,192	0	(301,989)	0	0	XXX	XXX	XXX	1,143,004	4,549,932	XXX	XXX

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## 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	F o r e i g n	Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172252	F7	8			1FE	1,127,710	101.680	1,016,800	1,000,000	1,008,334		(19,613)			5.000	2.970	JD	4,167	50,000	05/14/2010.	06/01/2017.
199492	JC	4			1FE	1,607,280	105.518	1,582,770	1,500,000	1,596,534		(10,746)			4.000	0.930	FA	22,667		10/05/2016.	02/15/2019.
199492	SQ	3			1FE	2,961,466	122.814	2,837,003	2,310,000	2,954,232		(7,234)			5.000	1.950	FA	14,438		10/21/2016.	02/15/2027.
213185	GD	7			1FE	2,135,331	111.152	2,134,118	1,920,000	2,086,792		(17,934)			5.000	3.710	MN	12,267	96,000	03/18/2014.	11/15/2024.
213185	GM	7			1FE	2,358,798	112.004	2,290,482	2,045,000	2,269,599		(34,545)			5.000	2.940	MN	13,065	102,250	11/25/2015.	11/15/2022.
25476F	TN	8			1FE	1,925,180	118.819	1,942,691	1,635,000	1,924,699		(481)			5.000	3.430	JD	2,498		12/14/2016.	06/01/2031.
29270C	XB	6			1FE	1,938,663	105.812	1,798,804	1,700,000	1,753,519		(34,441)			5.000	2.840	JJ	42,500	85,000	03/10/2011.	07/01/2018.
34153P	ST	6			1FE	6,810,485	108.692	6,521,520	6,000,000	6,240,862		(94,316)			5.000	3.250	JD	25,000	300,000	06/16/2010.	06/01/2019.
343136	3P	0			1FE	2,940,525	117.244	2,931,100	2,500,000	2,816,762		(43,765)			5.000	2.850	JJ	62,500	125,000	01/15/2014.	07/01/2023.
349460	ZZ	4			1FE	4,724,845	107.713	4,733,986	4,395,000	4,567,096		(29,588)			5.000	4.140	FA	83,017	219,750	02/08/2011.	02/15/2022.
393731	AC	8			1FE	787,078	100.909	771,954	765,000	785,771		(1,307)			2.000	1.010	AO	2,720		10/19/2016.	10/15/2019.
401784	B3	6			1FE	1,865,787	121.301	1,789,190	1,475,000	1,856,358		(9,428)			5.000	1.580	FA	30,729		10/13/2016.	02/01/2025.
412487	DL	1			1FE	4,574,580	116.439	4,465,436	3,835,000	4,420,530		(99,581)			5.000	2.050	JJ	95,875	191,750	06/08/2015.	07/01/2022.
414005	UK	2			1FE	8,900,978	119.562	8,429,121	7,050,000	8,771,912		(129,066)			5.000	1.950	AO	88,125	176,250	04/07/2016.	10/01/2027.
425507	EC	0			1FE	3,752,130	118.338	3,550,140	3,000,000	3,731,862		(20,268)			5.000	1.300	JD	30,000		10/03/2016.	12/01/2023.
425507	ED	8			1FE	2,455,538	119.973	2,339,474	1,950,000	2,446,030		(9,507)			5.000	1.570	JD	19,500		10/31/2016.	12/01/2024.
44256P	CN	1			1FE	1,175,540	113.379	1,133,790	1,000,000	1,130,810		(30,383)			5.000	1.700	FA	18,889	50,000	06/19/2015.	02/15/2021.
44256P	DL	4			1FE	2,808,203	119.673	2,692,643	2,250,000	2,757,812		(50,391)			5.000	1.630	FA	42,500	42,188	03/23/2016.	02/15/2024.
544552	VE	9			1FE	3,066,877	112.150	3,168,238	2,825,000	2,960,370		(21,220)			5.000	4.030	FA	58,854	141,250	06/23/2011.	08/01/2022.
545896	3B	6			1FE	1,729,305	109.962	1,649,430	1,500,000	1,582,554		(27,543)			5.000	2.960	MN	12,500	75,000	04/13/2011.	11/01/2019.
584002	SZ	3			1FE	5,403,229	113.680	5,252,016	4,620,000	5,366,073		(37,156)			5.000	1.100	AO	57,750		10/12/2016.	04/01/2021.
586145	F4	1			1FE	6,158,439	118.927	5,976,082	5,025,000	6,056,786		(97,905)			5.000	2.490	AO	62,813	251,250	12/14/2015.	04/01/2026.
589535	X9	9			1FE	2,751,069	116.760	2,644,614	2,265,000	2,739,164		(11,905)			5.000	1.520	MN	18,875		10/25/2016.	05/01/2023.
59163P	JA	2			1FE	598,991	110.027	588,644	535,000	595,207		(3,785)			5.000	1.070	JD	2,229	6,242	10/19/2016.	12/01/2019.
59333N	UB	7			1FE	1,455,688	114.612	1,432,650	1,250,000	1,392,872		(15,925)			5.000	3.310	AO	15,625	62,500	10/25/2012.	10/01/2024.
613340	2H	0			1FE	2,788,247	114.954	2,684,176	2,335,000	2,625,171		(56,191)			5.000	2.270	MN	19,458	116,750	01/08/2014.	11/01/2021.
613340	U4	8			1FE	1,236,758	114.153	1,192,899	1,045,000	1,190,077		(30,701)			5.000	1.770	JJ	26,125	52,250	06/18/2015.	07/01/2021.
613340	V8	8			1FE	5,972,918	108.824	5,386,788	4,950,000	5,510,498		(93,118)			5.000	2.760	JJ	123,750	247,500	09/22/2011.	07/01/2022.
625506	MV	9			1FE	4,021,202	111.374	3,859,109	3,465,000	3,873,552		(115,819)			5.000	1.450	JD	14,438	173,250	09/16/2015.	06/01/2020.
63165N	7N	2			1FE	3,133,463	110.063	2,856,135	2,595,000	2,849,055		(75,127)			5.000	1.880	AO	32,438	129,750	02/06/2013.	04/01/2020.
63165N	7P	7			1FE	4,516,028	111.997	4,160,689	3,715,000	4,150,776		(97,050)			5.000	2.100	AO	46,438	185,750	02/12/2013.	04/01/2021.
64966H	SH	4			1FE	3,646,800	108.821	3,264,630	3,000,000	3,230,185		(86,078)			5.000	1.940	FA	62,500	150,000	12/15/2011.	08/01/2019.
64966H	SM	3			1FE	5,408,900	108.822	5,441,100	5,000,000	5,208,467		(32,545)			5.000	4.150	FA	104,167	250,000	01/20/2010.	08/01/2022.
64966J	N3	6			1FE	1,151,260	113.441	1,134,410	1,000,000	1,095,355		(19,257)			5.000	2.770	FA	20,833	50,000	01/02/2014.	08/01/2021.
64966K	DW	0			1FE	5,685,000	117.297	5,864,850	5,000,000	5,472,742		(63,106)			5.000	3.380	FA	104,167	250,000	06/25/2013.	08/01/2023.
64966K	DX	8			1FE	6,356,335	116.558	6,434,002	5,520,000	6,124,999		(69,002)			5.000	3.350	FA	115,000	276,000	06/28/2013.	08/01/2024.
64966K	U5	0			1FE	5,849,700	111.228	5,561,400	5,000,000	5,454,484		(120,229)			5.000	2.340	FA	104,167	250,000	08/01/2013.	08/01/2020.
64966L	DC	2			1FE	2,878,525	113.441	2,836,025	2,500,000	2,737,171		(47,882)			5.000	2.780	FA	52,083	125,000	12/12/2013.	08/01/2021.
64966L	DV	0			1FE	11,868,500	111.228	11,122,800	10,000,000	11,072,500		(286,650)			5.000	1.890	FA	208,333	500,000	02/27/2014.	08/01/2020.
64966M	FA	2			1FE	748,423	116.622	758,043	650,000	748,299		(124)			5.000	3.650	FA	12,007		12/19/2016.	08/01/2031.
64972F	M6	0			1FE	1,695,840	105.672	1,585,080	1,500,000	1,542,189		(27,946)			5.000	3.010	JD	3,333	75,000	01/31/2011.	06/15/2018.
735000	QU	8			1FE	5,153,889	111.532	5,593,330	5,015,000	5,105,520		(18,242)			5.000	4.530	MN	41,792	250,750	05/13/2014.	05/01/2029.

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# 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	F	O	Bond	NAIC	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strated Contractual Maturity Date	
771588 TP 5	ROCHESTER MN	1FE	1,777,649	121.196	1,690,684	1,395,000	1,765,292	(12,356)	5.000	1.440	JD	5,813	34,875	09/15/2016	12/01/2024											
783244 FV 3	RUTHERFORD CNTY TN	1FE	2,042,049	115.170	2,038,509	1,770,000	2,040,018	(2,031)	5.000	1.930	AO	21,388		12/13/2016	04/04/2022											
86476P PN 2	SUFFOLK CNTY NY	1FE	1,618,170	114.424	1,539,003	1,345,000	1,556,757	(34,327)	5.000	2.080	AO	16,813	67,250	02/23/2015	10/01/2022											
864813 E4 8	SUFFOLK VA	1FE	1,785,036	115.541	1,698,453	1,470,000	1,689,777	(40,805)	5.000	1.900	FA	30,625	73,500	08/05/2014	02/01/2022											
926325 HX 2	VICTORIA TEX INDPT SCH DI	1FE	1,302,531	104.396	1,231,873	1,180,000	1,196,473	(14,127)	5.000	3.710	FA	22,289	59,000	04/18/2008	02/15/2018											
95632C BC 2	WEST TRAVIS CNTY TEX PUB UTILE AGY	1FE	3,551,088	111.491	3,723,799	3,340,000	3,501,702	(15,185)	5.000	4.320	FA	63,089	167,000	08/01/2013	08/15/2025											
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations		171,220,224	XXX	165,971,383	146,840,000	164,060,952	0	XXX	XXX	XXX	2,255,149	5,836,597	XXX	XXX											
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions		171,220,224	XXX	165,971,383	146,840,000	164,060,952	0	XXX	XXX	XXX	2,255,149	5,836,597	XXX	XXX											
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																										
E10.4	010609 AN 5	ALABAMA ST PUB SCH & COLL	1FE	6,973,380	107.188	6,431,280	6,000,000	6,441,790	(216,767)	5.000	1.260	JJ	150,000	300,000	07/02/2014	01/01/2019										
	010652 BW 4	ALABAMA 21ST CENTY A	1FE	3,395,505	107.788	3,206,693	2,975,000	3,220,299	(98,932)	5.000	1.510	JD	12,396	148,750	10/12/2015	06/01/2019										
	010652 BY 0	ALABAMA ST 21ST CNETURY AUTH TOBACCO	1FE	935,442	111.676	898,992	805,000	917,538	(17,904)	5.000	1.700	JD	3,354	40,250	04/04/2016	06/01/2021										
	010831 BZ 7	ALAMEDA CNTY CALIF JT PWR	1FE	657,091	117.852	713,005	605,000	642,735	(4,613)	5.250	4.200	JD	2,647	31,763	09/12/2013	12/01/2025										
	02765U KW 3	AMERICAN MUNI PWR-OHIO INC OH	1FE	478,996	113.622	454,488	400,000	473,100	(5,896)	5.000	1.300	FA	7,556		07/14/2016	02/15/2022										
	02765U LS 1	AMERICAN MUN PWR OH	1FE	1,966,444	113.622	1,977,023	1,740,000	1,963,927	(2,517)	5.000	2.320	FA	20,542		12/06/2016	02/15/2022										
	03588H HE 9	ANNE ARUNDEL CNTY MD	1FE	3,659,505	115.440	3,665,220	3,175,000	3,654,215	(5,290)	5.000	1.960	AO	39,688		12/06/2016	04/01/2022										
	040507 KJ 3	ARIZONA HEALTH FACS AUTH	1FE	5,248,100	104.138	5,206,900	5,000,000	5,031,817	(30,405)	5.250	4.590	JJ	131,250	262,500	08/21/2008	01/01/2018										
	040507 PW 9	ARIZONA ST HLTH FACS AUTH	1FE	1,071,009	113.051	1,017,459	900,000	1,045,029	(25,980)	5.000	1.580	JD	3,750	45,000	01/26/2016	12/01/2021										
	040654 WL 5	ARIZONA ST. TRA	1FE	12,237,900	118.852	11,885,200	10,000,000	11,907,528	(173,870)	5.000	2.700	JJ	250,000	500,000	12/17/2014	07/01/2026										
	040688 HM 8	ARIZONA WTR INFRASTRUCTUR	1FE	4,420,560	106.353	4,254,120	4,000,000	4,118,530	(40,127)	5.000	3.850	AO	50,000	200,000	04/16/2008	10/01/2019										
	04109F BB 3	ARKANSAS ST DEV FIN AUTH HOSP	1FE	3,120,339	115.140	3,154,836	2,740,000	3,062,881	(29,760)	5.000	3.470	FA	57,083	137,000	12/17/2014	02/01/2026										
	04780M PB 9	ATLANTA GA ARPT REV	1FE	3,665,690	110.997	3,884,895	3,500,000	3,550,981	(8,859)	5.000	4.670	JJ	87,500	175,000	07/21/2011	01/01/2022										
	04780N HZ 3	ATLANTA GA DEV AUTH	1FE	1,755,825	117.579	1,763,685	1,500,000	1,723,847	(19,905)	5.000	3.160	JJ	37,500	75,000	05/11/2015	07/01/2026										
	047870 KB 5	ATLANTA GA WTR & WASTE WT	1FE	5,295,368	112.654	5,993,193	5,320,000	5,306,557	1,871	6.000	6.050	MN	53,200	319,200	06/17/2009	11/01/2022										
	048506 BX 6	ATLANTIC CNTY NJ IMPT AUTH	1FE	2,703,474	114.100	2,572,955	2,255,000	2,692,847	(10,628)	5.000	2.230	MS	28,501		10/13/2016	09/01/2024										
	056212 CM 3	BABYLON N Y INDL DEV AGY	1FE	2,802,797	100.011	2,620,288	2,620,000	2,620,000	(2,795)	5.000	3.900	JJ	65,500	131,000	08/14/2009	01/01/2017										
	091096 BG 1	BIRMINGHAM ALA WTRWKS BRD	1FE	2,153,975	106.962	2,112,500	1,975,000	2,017,907	(20,254)	5.000	3.860	JJ	49,375	98,750	05/20/2009	01/01/2019										
	091096 LF 2	BIRMINGHAM ALA WTRWKS BRD WWTR REV	1FE	1,787,170	117.267	1,641,738	1,400,000	1,779,766	(7,404)	5.000	2.200	JJ	16,917		08/24/2016	01/01/2028										
	09182N AJ 9	BLACK BELT ENERGY GA	1FE	2,785,575	106.713	2,667,825	2,500,000	2,782,251	(3,324)	4.000	3.390	JD	8,333	51,944	05/18/2016	07/01/2046										
	094797 Z6 7	BLOOMINGTON MN INDEP SCH DIST #271	1FE	3,866,952	112.677	3,763,412	3,340,000	3,847,132	(19,820)	5.000	1.180	FA	69,583		10/28/2016	02/01/2021										
	114894 SF 6	BROWARD CNTY FLA ARP	1FE	2,620,890	111.723	2,502,595	2,240,000	2,567,243	(28,127)	5.000	3.240	AO	28,000	112,000	01/20/2015	10/01/2026										
	11943K BK 7	BUFFALO & ERIE CNTY	2FE	665,074	109.638	635,900	580,000	638,510	(15,982)	5.000	2.000	JJ	14,500	29,000	04/16/2015	07/01/2020										
	121342 KN 8	BURKE CNTY GA DEV AUTH PO	1FE	4,195,500	99.000	4,455,000	4,500,000	4,216,923	9,062	0.319	4.360	JJ	6,898	37,705	08/11/2014	01/01/2024										
	13033L KP 1	CALIFORNIA HEALTH FACS FI	1FE	3,190,743	109.172	3,351,580	3,070,000	3,112,095	(14,825)	5.000	4.440	FA	57,989	153,500	01/26/2011	08/15/2019										
	13067W LT 7	CALIFORNIA ST DEPT WTR RES PW	1FE	787,458	121.988	750,226	615,000	783,980	(3,478)	5.000	1.670	JD	2,563	3,502	10/14/2016	12/01/2025										
	13067W LU 4	CALIFORNIA ST DEPT W	1FE	1,808,805	123.195	1,847,925	1,500,000	1,807,066	(1,739)	5.000	2.640	JD	6,250		12/05/2016	12/01/2026										
	13068L GE 9	CALIFORNIA ST PUB WKS BRD	1FE	5,699,000	115.072	5,753,600	5,000,000	5,521,491	(52,302)	5.000	3.550	JD	20,833	250,000	06/06/2013	06/01/2025										
	13068L QA 6	CALIFORNIA ST PUBLIC WKS BRD LEASE REV	1FE	1,054,044	117.950	1,061,550	900,000	1,053,449	(595)	5.000	2.560	AO	11,250		12/19/2016	10/01/2024										
	13068L VM 4	CALIFORNIA ST PUBLIC WKS BRD LEASE REV	1FE	6,023,000	117.992	5,899,600	5,000,000	5,919,373	(85,308)	5.000	2.750	MN	41,667	262,500	09/30/2015	05/01/2026										
	160070 DD 7	CHARLESTON CNTY S C ARPT	1FE	1,698,918	110.806	1,939,105	1,750,000	1,701,545	892	5.500	5.710	JJ	48,125	96,250	08/23/2013	07/01/2041										
	160853 KN 6	CHARLOTTE-MECKLENBURG HOSP AUTH	1FE	1,528,035	100.176	1,502,640	1,500,000	1,503,451	(3,168)	5.000	4.770	JJ	34,583	75,000	08/10/2007	01/15/2018										
	160853 KS 5	CHARLOTTE-MECKLENBURG NC HOSP AUTH	1FE	551,403	100.116	550,638	550,000	551,395	(7)	5.000	4.900	JJ	9,396		12/22/2016	01/15/2020										
	167560 ST 9	CHICAGO ILL MET WTR RECLAMATION DIST	1FE	3,721,470	116.847	3,505,410	3,000,000	3,682,897	(38,573)	5.000	1.890	JD	12,500	60,000	06/08/2016	12/01/2024										



### SCHEDULE D - PART 1

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

E10.6

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	For ei g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
259230 MD 9 DOUGLAS CNTY NE HHOSP AUTH #2	1FE					1FE	1,004,879	112.330	954,805	850,000	993,473		(11,406)		5.000	1.040	MN	5,431	9,681	08/04/2016	05/15/2021	
270618 EG 2 EAST BATON ROUGE LA	1FE					1FE	1,210,370	116.624	1,166,240	1,000,000	1,176,525		(16,860)		5.000	2.780	FA	20,833	50,000	12/10/2014	02/01/2026	
271014 ZF 2 EAST BAY CALIF	1FE					1FE	3,616,792	123.042	3,605,131	2,930,000	3,532,978		(56,047)		5.000	2.530	JD	12,208	146,500	06/24/2015	06/01/2026	
283822 GH 1 EL PASO TEX WTR & SW	1FE					1FE	1,223,400	117.739	1,177,390	1,000,000	1,178,843		(22,725)		5.000	2.280	MS	16,667	50,000	12/05/2014	03/01/2024	
287425 F5 6 ELK RIVER MN INDEP SCH DIST #728	1FE					1FE	1,843,575	118.029	1,770,435	1,500,000	1,837,926		(5,649)		5.000	1.620	FA	9,375		11/02/2016	02/01/2024	
29270C WA 9 ENERGY NORTHWEST WASH ELEC REV	1FE					1FE	6,010,550	105.812	5,290,600	5,000,000	5,235,736		(153,673)		5.000	1.800	JJ	125,000	250,000	10/03/2011	07/01/2018	
29270C ZV 0 ENERGY NORTHWEST WASH ELE	1FE					1FE	2,380,660	117.510	2,350,200	2,000,000	2,280,127		(39,012)		5.000	2.640	JJ	50,000	100,000	04/10/2014	07/01/2023	
34073T EZ 6 FLORIDA ST HGR EDUCNTL FACCS FIN	2FE					2FE	1,088,870	112.062	1,120,620	1,000,000	1,051,266		(8,640)		5.000	3.910	AO	12,500	50,000	04/05/2012	04/01/2022	
34073T GA 9 FLORIDA ST HGR EDUCNTL FACCS FINAN AUT	2FE					2FE	2,332,901	113.499	2,162,156	1,905,000	2,308,261		(24,641)		5.000	2.430	AO	23,813	36,777	04/13/2016	04/01/2027	
341422 XX 6 FLORIDA ST BRD OF EDU PUBLIC EDU	1FE					1FE	3,844,800	123.866	3,715,980	3,000,000	3,702,953		(101,392)		6.000	2.080	JD	15,000	180,000	07/31/2015	06/01/2023	
341507 E7 2 FLORIDA ST BRD ED LOTTERY	1FE					1FE	4,535,640	108.617	4,344,680	4,000,000	4,171,630		(64,927)		5.000	3.200	JJ	100,000	200,000	12/02/2010	07/01/2019	
34153P ZK 7 FLORIDA ST BRD ED PUB ED	1FE					1FE	3,017,979	111.445	3,009,015	2,700,000	2,831,026		(35,523)		5.000	3.480	JD	11,250	135,000	03/30/2011	06/01/2020	
342816 H8 1 FLORIDA MUNI PW	1FE					1FE	3,507,232	118.588	3,326,393	2,805,000	3,463,036		(44,195)		5.000	2.300	AO	35,063	68,567	02/18/2016	10/01/2026	
342816 J9 7 FLORIDA STATE MUN PWR	1FE					1FE	4,322,562	106.768	4,532,302	4,245,000	4,313,642		(8,919)		5.250	4.860	AO	55,716	111,431	04/15/2016	10/01/2021	
342816 L5 2 FLORIDA STATE MUN PWR	1FE					1FE	768,795	106.641	805,140	755,000	767,208		(1,586)		5.250	4.860	AO	9,909	19,819	04/15/2016	10/01/2021	
342816 XV 2 FLORIDA ST MUN PWR AGY RE	1FE					1FE	3,378,955	110.073	3,692,949	3,355,000	3,368,320		(1,611)		5.250	5.170	AO	44,034	176,138	04/16/2009	10/01/2023	
343136 Q6 7 FLORIDA ST TPK AUTH TPK R	1FE					1FE	5,167,528	105.859	4,837,756	4,570,000	4,693,593		(79,244)		5.000	3.140	JJ	114,250	228,500	06/08/2010	07/01/2018	
346843 JH 9 FORT BEND TX INDEP SCH DIST	1FE					1FE	9,579,789	118.062	9,031,743	7,650,000	9,459,587		(120,201)		5.000	2.280	FA	95,625		05/20/2016	08/15/2025	
35671D BJ 3 FREEPORT-MCMORAN INC	2FE					2FE	126,250	84.250	126,375	150,000	126,389		139		5.400	6.950	MN	1,058	4,050	10/21/2016	11/14/2034	
37358M DF 5 GEORGIA ST RD & TWY AUTH	1FE					1FE	12,443,000	114.756	11,475,600	10,000,000	11,217,751		(240,118)		5.000	2.280	AO	125,000	500,000	08/17/2011	10/01/2021	
37970P GH 9 GLOUCESTER CNTY N J	1FE					1FE	3,817,539	115.076	3,797,508	3,300,000	3,759,482		(40,608)		5.000	3.280	JJ	82,500	165,000	07/17/2015	07/01/2026	
38122N GA 4 GOLDEN ST TOB SECURITIZATION CORP CALIF	1FE					1FE	1,605,940	103.901	2,078,020	2,000,000	2,000,000				4.600	4.640	JJ	46,000	92,000	07/28/2005	06/01/2023	
387874 WB 2 GRANT CNTY WA PUBLIC UTILITY DIST #2	1FE					1FE	1,261,038	110.084	1,177,899	1,070,000	1,192,947		(31,394)		5.000	1.810	JJ	26,750	53,500	10/21/2014	10/01/2020	
39081H AB 8 GREAT LAKES MI AUTH SEWAGE DISPOSAL SYS	1FE					1FE	5,658,851	115.133	5,359,441	4,655,000	5,640,035		(18,816)		5.000	2.250	JJ	41,378		10/14/2016	07/01/2025	
392274 K6 2 GTR ORALNDO FL AVIATION AUTH ARPT FACCS	1FE					1FE	1,196,560	113.186	1,131,860	1,000,000	1,182,380		(14,180)		5.000	1.660	AO	12,500	10,972	06/24/2016	10/01/2022	
395460 3S 5 GREENSBORO N C	1FE					1FE	596,045	120.276	601,380	500,000	595,389		(656)		5.000	2.390	FA	4,931		12/06/2016	02/01/2025	
396290 CM 8 GREENVILLE NC COMB ENTERPRISE SYS REV	1FE					1FE	1,252,125	119.142	1,262,905	1,060,000	1,251,771		(354)		5.000	3.080	AO	13,250		12/19/2016	04/01/2028	
39715R AL 8 GREENWOOD FIFTY SCH FACCS	1FE					1FE	3,824,678	103.671	3,706,238	3,575,000	3,600,715		(26,981)		5.000	4.190	JD	14,896	178,750	01/26/2007	12/01/2017	
403760 JQ 5 GWINNETT CNTY GA WTR & SE	1FE					1FE	8,916,909	113.946	8,306,663	7,290,000	8,177,013		(145,607)		5.000	2.640	FA	151,875	364,500	08/10/2011	08/01/2022	
407287 MD 0 HAMILTON CO OH SALES TAX	1FE					1FE	1,170,160	117.743	1,177,430	1,000,000	1,169,692		(468)		5.000	3.360	JD	4,167		12/14/2016	12/01/2029	
414009 GW 4 HARRIS CNTY TEX CULTURAL	1FE					1FE	1,211,200	113.902	1,139,020	1,000,000	1,124,847		(23,722)		5.000	2.290	JD	4,167	50,000	03/22/2013	12/01/2021	
414009 GX 2 HARRIS CNTY TEX CULTURAL	1FE					1FE	1,209,800	115.875	1,158,750	1,000,000	1,134,362		(20,794)		5.000	2.530	JD	4,167	50,000	03/22/2013	12/01/2022	
414009 JM 3 HARRIS CNTY TX CULTRUAL EDU FACCS FIN REV	1FE					1FE	924,737	113.387	884,419	780,000	896,196		(23,283)		5.000	1.720	AO	9,750	39,000	10/07/2015	10/01/2021	
414018 5C 1 HARRIS CNTY TEX FLOOD CTL	1FE					1FE	5,481,405	119.147	5,361,615	4,500,000	5,284,173		(78,288)		5.000	2.740	AO	56,250	225,000	05/09/2014	10/01/2025	
442368 LK 0 HOUSTON TX CMNTY CLG REVENUE	1FE					1FE	1,195,919	114.418	1,172,785	1,025,000	1,161,466		(23,993)		5.000	2.310	AO	10,819	51,250	06/26/2015	04/15/2022	
442435 4B 6 HOUSTON TEX UTIL SYS REV	1FE					1FE	7,625,510	117.701	7,727,071	6,565,000	7,400,137		(85,509)		5.000	3.250	MN	41,943	328,250	03/13/2014	05/15/2025	
442435 4N 0 HOUSTON TX UTILITY SYS REVENUE	1FE					1FE	4,395,825	117.637	4,117,295	3,500,000	4,349,122		(46,703)		5.000	1.510	MN	22,361	87,500	07/21/2016	05/15/2024	
44244C CE 5 HOUSTON TX UTILITY SYS REVENUE	1FE					1FE	5,000,000	99.613	4,980,650	5,000,000	5,000,000				5.000	5.000	MN	150,970	62,915	05/20/2015	05/15/2034	
44244C HS 9 HOUSTON TX UTILITY SYS REVENUE	1FE					1FE	7,630,442	109.269	7,255,462	6,640,000	7,569,836		(60,606)		5.500	3.780	MN	46,664	365,200	03/15/2016	11/15/2026	
44244C JJ 7 HOUSTON TX UTILITY SYS REVENUE	1FE					1FE	425,190	108.985	403,245	370,000	421,813		(3,377)		5.500	3.780	MN	2,600	20,350	03/15/2016	11/15/2026	
445047 CQ 4 HUMBLE TX INDEP SCH DIST	1FE					1FE	3,447,587	118.512	3,359,815	2,835,000	3,343,705		(77,060)		5.250	2.110	FA	56,228	148,838	08/19/2015	02/15/2023	
445047 ER 0 HUMBLE TX INDEP SCH DIST	1FE					1FE	2,335,176	121.637	2,189,466	1,800,000	2,317,500		(17,676)		5.000	1.600	FA	34,000		08/11/2016	02/15/2026	



### 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	F	o	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
574218 GK 3	MARYLAND SST HLTH & HGR EDUCNTL	1FE	1,237,534	108.824	1,115,446	1,025,000	1,102,466	(29,980)	5.000	1.890	JJ	25,625	51,250	04/13/2012.	07/01/2019.								
57422J AA 6	MARYLAND ST ECON DEV CORP PRIV ACT REV.	2FE	1,363,470	111.499	1,310,113	1,175,000	1,345,646	(17,824)	5.000	1.890	MS	14,851	16,809	06/14/2016.	03/31/2024.								
57430Y BF 1	MARYLAND WTR QUALITY	1FE	3,305,532	113.299	3,121,387	2,755,000	3,129,867	(86,311)	5.000	1.610	MS	45,917	137,750	12/09/2014.	03/01/2021.								
575579 FD 4	MASSACHUSETTS BAY TRANSN	1FE	4,361,945	112.313	3,930,955	3,500,000	3,860,197	(97,992)	5.250	2.180	JJ	91,875	183,750	08/16/2011.	07/01/2020.								
575579 GG 6	MASSACHUSETTS BAY TRANSN	1FE	6,225,512	113.161	5,607,128	4,955,000	5,494,081	(146,427)	5.500	2.250	JJ	136,263	272,525	10/03/2011.	07/01/2020.								
57563C CC 4	MASSACHUSETTS DEPT T	1FE	1,382,270	109.271	1,376,815	1,260,000	1,380,851	(1,419)	5.000	2.460	JJ	31,500		12/08/2016.	01/01/2021.								
57563R KT 5	MASSACHUSETTS EDL FING AU	1FE	11,632,041	108.673	11,758,419	10,820,000	11,306,848	(97,170)	5.000	3.900	JJ	270,500	541,000	06/21/2013.	07/01/2021.								
57583P GW 3	MA ST FEDERAL HIGHWAY	1FE	3,165,225	119.260	2,981,500	2,500,000	3,149,308	(15,917)	5.000	1.690	JD	5,556	23,958	10/05/2016.	06/15/2026.								
57584X DM 0	MASSACHUSETTS ST DEV FIN AGY REVENUE	1FE	1,439,125	114.132	1,426,650	1,250,000	1,404,789	(25,881)	5.000	2.570	JJ	31,250	51,910	08/21/2015.	07/01/2022.								
57584X DN 8	MASSACHUSETTS ST DEV FIN AGY REVENUE	1FE	1,023,706	115.635	1,023,370	885,000	1,002,159	(16,242)	5.000	2.760	JJ	22,125	36,752	08/21/2015.	07/01/2023.								
57584X FV 8	MASSACHUSETTS ST DEV FIN AGY REVENUE	1FE	656,316	109.289	672,127	615,000	656,288	(28)	5.000	4.530	FA	5,979		12/16/2016.	08/15/2040.								
57586C YT 6	MASSACHUSETTS ST HEALTH & EDL FACS.	1FE	1,206,316	101.955	1,172,483	1,150,000	1,159,362	(5,908)	5.000	4.430	JJ	28,750	57,500	06/07/2007.	07/01/2018.								
575896 KL 8	MASSACHUWETTS ST PORT AUTH	1FE	1,712,130	115.419	1,615,866	1,400,000	1,595,976	(27,292)	5.000	2.640	JJ	35,000	70,000	07/11/2012.	07/01/2023.								
576000 MS 9	MASSACHUSETTS ST SCH BLDG	1FE	11,931,200	114.272	11,427,200	10,000,000	11,144,836	(231,727)	5.000	2.370	FA	188,889	500,000	06/28/2013.	08/15/2021.								
576000 PN 7	MASSACHUSETTS ST SCH BLDG	1FE	2,403,820	117.261	2,345,220	2,000,000	2,272,542	(38,759)	5.000	2.660	MN	12,778	100,000	06/13/2013.	05/15/2023.								
57604P PL 2	MASSACHUSETTS ST WTR POLL	1FE	893,558	117.940	902,241	765,000	892,194	(1,364)	5.250	2.080	FA	16,734		12/05/2016.	08/01/2022.								
592030 ZA 1	METROPOLITAN GOVT NASHVIL	1FE	5,946,150	105.343	5,267,150	5,000,000	5,209,588	(149,413)	5.000	1.890	MN	31,944	250,000	11/04/2011.	05/15/2018.								
592250 AG 9	MET PIER & EXPOSITION AUTH.	2FE	3,177,578	108.412	2,965,068	2,735,000	3,143,784	(33,793)	5.000	2.300	JD	6,078	68,375	06/15/2016.	12/15/2022.								
592250 AJ 3	MET PIER & EXPOSITION AUTH.	2FE	6,368,196	106.022	6,053,856	5,710,000	6,287,377	(75,658)	5.000	2.970	JD	12,689	219,500	06/16/2016.	12/15/2026.								
592481 JB 2	MET SAINT LOUIS MO SWR DIST WSTWTR SYS.	1FE	812,027	115.979	823,451	710,000	811,918	(109)	5.000	3.890	MN	1,085		12/16/2016.	05/01/2035.								
59259N X5 7	METROPOLITAN TRANSN AUTH.	1FE	12,681,077	117.302	13,055,713	11,130,000	12,276,082	(124,493)	5.000	3.490	MN	71,108	556,500	08/07/2013.	11/15/2024.								
59259R WJ 9	MET TRANSPRTN AUTH NY REVENUE	1FE	3,390,571	107.229	3,115,002	2,905,000	3,096,423	(99,863)	5.250	1.660	MN	19,488	152,513	12/30/2013.	11/15/2018.								
59259Y FP 9	METROPOLITAN TRANSN AUTH.	1FE	5,541,400	106.768	5,338,400	5,000,000	5,141,062	(71,776)	5.000	3.430	MN	31,944	250,000	11/24/2010.	11/15/2018.								
592646 4Y 6	METROPOLITAN WASH D C ARP	1FE	3,467,129	110.427	3,329,374	3,015,000	3,260,553	(61,429)	5.000	2.700	AO	37,688	150,750	06/28/2013.	10/01/2020.								
59266T MC 2	MET WTR DIST OF STHRN CA	1FE	3,149,573	120.104	3,194,766	2,660,000	3,148,616	(957)	5.000	3.080	JJ	66,500		12/16/2016.	07/01/2028.								
59266T ME 8	MET WTR DIST OF STHRN CA	1FE	1,114,863	118.775	1,128,363	950,000	1,114,606	(257)	5.000	3.380	JJ	23,750		12/20/2016.	07/01/2030.								
59333M R7 2	MIAMI-DADE CNTY FL SCH BRD	1FE	11,470,200	115.476	11,547,600	10,000,000	11,304,374	(117,197)	5.000	3.360	MN	83,333	500,000	06/26/2015.	05/01/2026.								
59335K AH 0	MIAMI-DADE CNTY FLA SEAPO	1FE	4,561,550	116.202	4,839,813	4,165,000	4,450,048	(35,671)	5.500	4.320	AO	57,269	229,075	09/11/2013.	10/01/2024.								
59335K AJ 6	MIAMI-DADE CNTY FLA SEAPO	1FE	5,873,071	116.069	6,331,564	5,455,000	5,756,467	(37,400)	5.500	4.540	AO	75,006	300,025	09/11/2013.	10/01/2025.								
59335K AT 4	MIAMI-DADE CNTY FLA SEAPO	1FE	1,045,190	117.143	1,171,430	1,000,000	1,032,989	(3,954)	6.000	5.410	AO	15,000	60,000	09/11/2013.	10/01/2038.								
59335K AU 1	MIAMI-DADE CNTY FLA SEAPO	1FE	988,540	113.021	1,130,210	1,000,000	989,241	219	5.500	5.580	AO	13,750	55,000	09/11/2013.	10/01/2042.								
59447P 5K 3	MICHIGAN FIN AUTH RE.	1FE	1,628,942	115.025	1,610,350	1,400,000	1,594,179	(17,344)	5.000	3.270	JD	5,833	70,000	12/11/2014.	06/01/2026.								
59447P 6F 3	MICHIGAN FIN AUTH RE.	1FE	11,592,875	114.922	11,118,704	9,675,000	11,315,376	(146,089)	5.000	2.950	FA	201,563	483,750	01/21/2015.	08/01/2026.								
59447P 6U 0	MICHIGAN ST FIN AUTH REVENUE	1FE	6,981,660	110.804	6,648,240	6,000,000	6,706,228	(153,949)	5.000	2.140	MN	50,000	300,000	02/12/2015.	05/01/2021.								
59447P KR 1	MICHIGAN STATE	1FE	2,937,150	112.177	2,804,425	2,500,000	2,753,535	(64,228)	5.000	2.160	AO	31,250	125,000	01/06/2014.	10/01/2020.								
59447P LD 1	MCHIGAN ST FIN AUTH REVENUE	1FE	1,212,142	108.506	1,150,164	1,060,000	1,121,297	(20,489)	5.000	2.860	MN	8,833	53,000	04/18/2012.	11/01/2019.								
59447P NG 2	MICHIGAN ST FIN AUTH REVENUE	1FE	18,396,758	105.682	16,481,108	15,595,000	17,088,352	(307,922)	5.000	2.720	JJ	389,875	779,750	10/25/2012.	07/01/2021.								
59447P P3 9	MICHIGAN FIN AUTH RE.	1FE	3,702,237	110.142	3,634,686	3,300,000	3,606,267	(46,982)	5.000	3.240	MN	27,500	165,000	11/21/2014.	11/01/2022.								
59447P QG 9	MICHIGAN ST FIN AUTH REVENUE	1FE	217,743	104.628	204,025	195,000	202,127	(3,700)	4.000	2.000	MN	997	7,800	08/15/2012.	11/15/2018.								
59447P QH 7	MICHIGAN ST FIN AUTH REVENUE	1FE	299,276	106.245	286,862	270,000	282,218	(4,065)	4.000	2.360	MN	1,380	10,800	08/15/2012.	11/15/2019.								
59447T LY 7	MICHIGAN ST FIN AUTH REVENUE	1FE	2,864,240	113.770	2,730,480	2,400,000	2,850,158	(14,081)	5.000	2.050	MN	15,333	12,729	12/19/2016.	11/15/2023.								
60416H J6 2	MINNESOTA ST HGR REDU FACS AUTH REVENUE	1FE	692,958	111.673	670,038	600,000	668,183	(16,587)	5.000	1.970	JD	2,500	30,000	06/19/2015.	12/01/2020.								
606092 FW 9	MISSOURI JT MUN ELEC.	1FE	2,968,500	114.876	2,871,900	2,500,000	2,850,559	(53,567)	5.000	2.470	JJ	62,500	125,000	09/24/2014.	01/01/2023.								

E10.8

# 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	F	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
606092	FY	5	MISSOURI JT MUN ELEC.....	1FE	1,420,944	115.483	1,385,796	1,200,000	1,378,088	(19,507)	5.000	2.900	JJ	30,000	60,000	09/24/2014	01/01/2025					
606092	HW	7	MISSOURI JT MUN ELEC.....	1FE	9,116,066	116.419	8,999,189	7,730,000	8,932,505	(108,520)	5.000	3.080	JD	32,208	386,500	03/13/2015	06/01/2026					
60636S	EG	5	MISSOURI ST DEV FIN.....	1FE	2,631,943	112.811	2,583,372	2,290,000	2,576,476	(33,868)	5.000	3.090	JD	9,542	114,500	05/01/2015	06/01/2024					
60636S	EH	3	MISSOURI ST DEV FIN BRD INFRASTRUCTRE.....	1FE	2,533,660	112.208	2,451,745	2,185,000	2,481,099	(30,276)	5.000	3.150	JD	9,104	109,250	02/25/2015	06/01/2025					
60636S	EJ	9	MISSOURI ST DEV FIN BRD INFRASTRUCTURE.....	1FE	3,232,312	111.603	3,147,205	2,820,000	3,177,330	(31,681)	5.000	3.410	JD	11,750	141,000	02/25/2015	06/01/2026					
60637A	GJ	5	MISSOURI ST HEALTH & EDL.....	1FE	1,149,890	116.380	1,163,800	1,000,000	1,119,048	(12,050)	5.000	3.360	JD	4,167	50,000	04/24/2014	06/01/2025					
60637A	HK	1	MISSOURI ST HEALTH &.....	1FE	2,251,204	117.545	2,192,214	1,865,000	2,196,567	(32,615)	5.000	2.730	MN	11,915	93,250	04/09/2015	11/15/2025					
60637A	HL	9	MISSOURI ST HEALTH &.....	1FE	4,527,493	116.752	4,442,414	3,805,000	4,436,925	(54,134)	5.000	3.030	MN	24,310	190,250	04/09/2015	11/15/2026					
60637A	KN	1	MISSOURI ST HLTH & EDUCTNL FAC REV.....	1FE	872,510	115.392	801,974	695,000	860,421	(12,089)	5.000	1.750	MN	4,440	17,085	05/06/2016	11/15/2024					
60637A	KR	2	MISSOURI ST HLTH & EDUCTNL FAC REV.....	1FE	6,224,200	114.717	5,735,850	5,000,000	6,155,931	(68,269)	5.000	2.250	MN	31,944	122,917	05/06/2016	11/15/2027					
60637A	LL	4	MISSOURI ST HLTH & EDUCTNL FAC REV.....	1FE	2,515,160	115.797	2,315,940	2,000,000	2,504,528	(10,632)	5.000	2.030	MN	12,778	8,889	09/21/2016	05/15/2026					
607763	BV	0	MODESTO CALIF IRR DIST EL.....	1FE	3,060,366	110.995	3,024,614	2,725,000	2,868,587	(38,016)	5.000	3.390	JJ	68,125	136,250	07/22/2011	07/01/2020					
611530	AW	6	MONROEVILLE PA FIN AUTH UPMC REV.....	1FE	1,559,545	112.030	1,456,390	1,300,000	1,431,841	(30,079)	5.000	2.400	FA	24,556	65,000	07/20/2012	02/15/2021					
611530	AX	4	MONROEVILLE PA FILN AUTH UPMC REV.....	1FE	1,236,437	113.843	1,166,891	1,025,000	1,144,816	(21,633)	5.000	2.550	FA	19,361	51,250	07/20/2012	02/15/2022					
613340	5V	6	MONTGOMERY CNTY MD.....	1FE	5,892,550	118.974	5,948,700	5,000,000	5,886,589	(5,961)	5.000	2.220	JD	12,500	12,000	12/02/2016	12/01/2023					
626207	J8	8	MUNICIPAL ELEC AUTH GA.....	1FE	2,389,220	115.288	2,305,760	2,000,000	2,358,037	(30,417)	5.000	2.920	JJ	50,000	52,500	12/10/2015	01/01/2027					
626207	Q4	9	MUNICIPAL ELEC AUTH.....	1FE	3,123,825	117.152	2,928,800	2,500,000	3,097,316	(26,509)	5.000	2.500	JJ	70,833	10,000	05/19/2016	01/01/2028					
63968A	UW	3	NEBRASKA ST PUBLIC PWR DIST REVENUE.....	1FE	3,340,244	103.848	2,897,359	2,790,000	2,899,613	(108,482)	5.000	1.040	JJ	69,750	139,500	10/17/2012	01/01/2018					
63968A	ZQ	1	NEBRASKA PUB PWR DIS.....	1FE	1,608,009	116.298	1,511,874	1,300,000	1,560,008	(25,457)	5.000	2.500	JJ	32,500	65,000	01/22/2015	01/01/2026					
64542R	AM	3	NEW HOPE CULTURAL ED FACS.....	1FE	107,732	100.667	100,667	100,000	100,691	(2,745)	4.000	1.220	AO	1,000	4,000	05/21/2014	01/01/2017					
64542R	AN	1	NEW HOPE CULTURAL ED FACS.....	1FE	108,627	102.825	102,825	100,000	102,868	(2,253)	4.000	1.670	AO	1,000	4,000	05/21/2014	04/01/2018					
64577B	KT	0	NEW JERSEY ECONOMIC DEV AUTH.....	1FE	8,531,504	103.984	8,537,086	8,210,000	8,499,106	(24,005)	5.000	4.530	JD	18,244	410,500	08/26/2015	06/15/2026					
645780	FC	6	NEW JERSEY ECONOMIC DEV A.....	1FE	2,000,000	108.778	2,175,560	2,000,000	2,000,000		5.100	5.100	JD	8,500	102,000	06/30/2010	06/01/2023					
64579X	BK	9	NEW JERSEY HEALTH CARE FA.....	2FE	2,105,700	102.870	2,057,400	2,000,000	2,008,920	(12,210)	5.000	4.350	MS	29,444	100,000	07/13/2007	09/15/2017					
645918	T9	4	NEW JERSEY ECONOMIC DEV AUTH.....	1FE	3,021,233	103.217	3,019,097	2,925,000	3,011,257	(7,415)	5.000	4.600	MS	48,750	146,250	08/18/2015	03/01/2026					
646066	WV	8	NEW JERSEY ST EDL FACS AUTH.....	1FE	2,582,628	111.804	2,465,278	2,205,000	2,553,093	(29,535)	5.000	1.370	JJ	43,488	10,000	08/02/2016	07/01/2021					
646136	C9	0	NEW JERSEY ST TRANSN TR F.....	1FE	1,579,284	103.591	1,450,274	1,400,000	1,442,813	(28,417)	5.000	2.840	JD	3,111	70,000	11/17/2011	06/15/2018					
646136	E6	4	NEW JERSEY ST TRANSN TR F.....	1FE	1,821,328	104.696	1,675,136	1,600,000	1,677,527	(30,018)	5.000	2.940	JD	3,556	80,000	11/29/2011	06/15/2019					
646136	Z4	6	NEW JERSEY ST TRANSPORTATION TRUST FUND.....	1FE	2,080,553	105.660	2,049,804	1,940,000	2,071,932	(8,621)	5.000	2.140	JD	4,311	11,586	10/27/2016	06/15/2019					
647207	AM	1	NEW MEXICO ST MUNI ENERGY ACQUISITION.....	1FE	2,509,375	99.543	2,488,575	2,500,000	2,504,923	(2,459)	0.956	0.860	MON	1,992	23,775	01/23/2015	02/01/2019					
649674	JD	1	NEW YORK N Y CITY HEALTH.....	1FE	11,415,100	104.244	10,424,400	10,000,000	10,236,655	(204,780)	5.000	2.840	FA	188,889	500,000	10/20/2010	02/15/2018					
64971M	VT	6	NEW YORK N Y CITY TRANSIT.....	1FE	6,171,950	106.871	5,343,550	5,000,000	5,368,057	(198,135)	5.000	0.940	MN	41,667	250,000	11/14/2012	11/01/2018					
64971Q	Q5	5	NEW YORK CITY NY TRANSITIONALFIN REV.....	1FE	6,998,440	106.999	6,152,443	5,750,000	6,156,562	(213,575)	5.000	1.170	MN	36,736	287,500	12/21/2012	11/15/2018					
64971W	SC	5	NEW YORK N Y CITY TRANSIT.....	1FE	5,927,950	117.487	5,874,350	5,000,000	5,658,300	(79,192)	5.000	2.980	MN	41,667	250,000	06/13/2013	05/01/2024					
64985H	TZ	0	NEW YORK ST ENVRNMNTL FACS CORP.....	1FE	1,137,757	117.852	1,107,809	940,000	1,104,978	(24,751)	5.000	1.980	MS	13,839	50,264	09/02/2015	03/15/2023					
64985Y	DS	6	NEW YORK ST ENVIRONMENTAL.....	1FE	4,174,120	113.610	4,544,400	4,000,000	4,068,452	(15,379)	5.250	4.770	JD	9,333	210,000	12/01/2008	12/15/2020					
64990A	DP	7	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....	1FE	2,120,930	117.404	2,054,570	1,750,000	2,061,630	(46,819)	5.000	1.940	MS	25,764	87,500	09/22/2015	03/15/2023					
64990A	DU	6	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....	1FE	4,234,550	120.966	4,082,603	3,375,000	4,157,849	(75,502)	5.000	2.200	MS	49,688	151,406	01/04/2016	03/15/2026					
64990A	EX	9	NY DORMITORY AU.....	1FE	1,033,548	121.689	967,428	795,000	1,027,967	(5,581)	5.000	1.710	MS	10,158	10,000	09/27/2016	03/15/2027					
64990B	DD	2	NEW YORK ST DORM AUT.....	1FE	513,889	110.278	485,223	440,000	490,709	(13,976)	5.000	1.600	JJ	11,000	22,000	04/08/2015	07/01/2020					
64990E	4V	6	NY DORMITORY AU.....	1FE	1,490,538	119.728	1,496,600	1,250,000	1,489,928	(609)	5.000	2.960	FA	12,326	10,000	12/14/2016	02/15/2028					
64990E	LR	6	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....	1FE	10,815	108.191	10,819	10,000	10,502	(110)	5.250	3.910	FA	198	525	01/16/2014	02/15/2021					

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# 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	F	o	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
64990E MP 9	NEW YORK ST DORM AUTH ST	1FE	6,016,500	119.079	5,953,950	5,000,000	5,809,183	(87,739)	5.000	2.760	FA	94,444	250,000	07/30/2014	02/15/2025								
64990E MQ 7	NEW YORK ST DORM AUTH ST	1FE	5,941,150	118.225	5,911,250	5,000,000	5,771,340	(72,326)	5.000	3.040	FA	94,444	250,000	08/05/2014	02/15/2026								
64990E RW 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME	1FE	5,363	108.191	5,410	5,000	5,249	(55)	5.250	3.920	FA	99	263	11/10/2014	02/15/2021								
64990E WY 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME	1FE	26,781	108.191	27,048	25,000	26,260	(277)	5.250	3.910	FA	496	1,313	01/28/2015	02/15/2021								
64990E XL 6	NEW YORK ST DORM AUTH ST PERSONAL INCOME	1FE	10,669,338	108.070	10,763,772	9,960,000	10,461,945	(110,174)	5.250	3.910	FA	197,540	522,900	01/28/2015	02/15/2021								
650010 AD 3	NEW YORK ST TWY AUTH GEN	1FE	7,150,182	107.908	6,760,436	6,265,000	6,662,612	(164,221)	5.000	2.190	JJ	156,625	313,250	12/20/2013	05/01/2019								
650035 D9 6	NEW YORK ST URBAN DEV COR	1FE	7,091,747	115.215	6,884,096	5,975,000	6,726,666	(134,135)	5.000	2.410	MS	87,965	298,750	02/19/2015	03/15/2022								
650035 VS 4	NEW YORK ST URBAN DEV CORP REVENUE	1FE	2,981,824	110.694	2,850,371	2,575,000	2,849,165	(82,748)	5.000	1.580	MS	37,910	128,750	05/20/2015	03/15/2020								
650116 AC 0	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV	2FE	8,249,325	106.369	7,977,675	7,500,000	7,999,885	(244,029)	5.000	1.600	JJ	187,500	195,833	12/15/2015	01/01/2019								
650116 AG 1	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV	2FE	602,864	112.903	581,450	515,000	590,950	(11,655)	5.000	2.350	JJ	12,875	13,447	12/15/2015	01/01/2023								
65821D NX 5	NORTH CAROLINA ST MED CARE COMMISSION	1FE	875,000	99.800	873,250	875,000	875,000		0.800	0.800	JD	3,255	9,594	11/14/2012	12/01/2033								
65854R AW 0	N CENTRL TX HLTH FAC DEVCORP HOSP REV	1FE	2,771,055	114.917	2,660,329	2,315,000	2,583,829	(43,638)	5.000	2.750	FA	43,728	115,750	11/12/2015	08/15/2022								
661253 BY 9	NORTH NATOMAS CMNTY FACS	2FE	2,297,873	112.497	2,429,935	2,160,000	2,251,870	(14,110)	5.000	4.140	MS	36,000	108,000	07/12/2013	09/01/2022								
66285W LL 8	NORTH TEX TWY AUTH R	1FE	3,420,030	109.436	3,283,080	3,000,000	3,297,604	(96,081)	5.000	1.600	JJ	75,000	150,000	09/16/2015	01/01/2020								
66285W NC 6	NORTH TEX TWY AUTH R	1FE	2,666,377	117.003	2,615,017	2,235,000	2,599,000	(40,213)	5.000	2.720	JJ	55,875	111,750	04/09/2015	01/01/2025								
662903 MT 7	B TEXAS ST MUNI WTR DIST WTR SIYS REVENU	1FE	704,868	112.598	675,588	600,000	678,365	(20,606)	5.250	1.570	MS	10,500	31,500	09/16/2015	09/01/2020								
665245 XL 5	NORTHERN ILL UNIV REVS	1FE	3,481,639	103.950	3,367,980	3,240,000	3,286,649	(35,801)	5.000	3.800	AO	40,500	162,000	12/09/2010	04/01/2018								
672325 ZS 9	OAKLAND CA UNIF SCH DIST ALAMEDA CITY	1FE	241,928	121.639	243,278	200,000	241,801	(127)	5.000	2.530	FA	3,722		12/14/2016	08/01/2026								
67756B DK 3	OHIO ST HIGHER EDL FAC REV	1FE	1,174,400	108.404	1,084,040	1,000,000	1,030,640	(16,500)	6.250	4.410	AO	15,625	62,500	04/27/2006	10/01/2018								
67756D JK 3	OHIO ST HGR EDUCNTL FAC COMMISSION	1FE	647,077	115.066	621,356	540,000	645,604	(1,473)	5.000	1.530	JD	2,325		10/26/2016	12/01/2022								
67760H JM 4	OHIO ST TPK COMMN TPK REV	1FE	2,445,960	115.636	2,543,992	2,200,000	2,376,898	(21,341)	5.000	3.700	FA	41,556	110,000	07/31/2013	02/15/2024								
67766W VR 0	OHIO ST WTR DEV AUTH WTR POLL CONTROL RE	1FE	373,866	119.719	359,157	300,000	372,484	(1,382)	5.000	1.540	JD	1,250	7,500	11/02/2016	06/01/2024								
679088 AU 8	OKLAHOMA ST CAPITAL IMPT AUTHST REV	1FE	2,186,136	115.307	2,110,118	1,830,000	2,122,858	(50,018)	5.000	1.920	JJ	45,750	91,500	09/22/2015	07/01/2022								
679111 UH 5	OKLAHOMA TRANSN AUTH OK F	1FE	4,130,035	107.271	3,754,485	3,500,000	3,685,021	(89,410)	5.000	2.280	JJ	87,500	175,000	10/05/2011	01/01/2019								
682001 EY 4	OMAHA NE PUBLIC PWR DIST	1FE	2,003,898	120.528	1,880,237	1,560,000	1,988,536	(15,362)	5.000	1.720	FA	27,517		08/03/2016	02/01/2027								
68609B UG 0	OREGON ST FOR PREVIO	1FE	1,280,444	118.898	1,307,878	1,100,000	1,279,776	(668)	5.000	3.540	JD	4,583		12/05/2016	06/01/2031								
686507 DS 0	ORLANDO FL UTILITIES COMSSSION REVENUE	1FE	2,313,480	115.012	2,300,240	2,000,000	2,307,797	(5,683)	5.250	1.850	AO	23,333		11/22/2016	10/01/2021								
696560 KB 6	PALM BEACH CNTY FLA	1FE	2,804,670	117.902	2,652,795	2,250,000	2,726,171	(42,549)	5.000	2.530	AO	28,125	112,500	01/15/2015	10/01/2026								
70869P JA 6	PENNSYLVANIA ST ECON DEV AUTH REV	2FE	2,874,670	106.450	2,703,830	2,540,000	2,738,174	(76,917)	5.000	1.790	JD	63,853	127,000	02/25/2015	06/30/2019								
70869P LH 8	PENNSYLVANIA ST ECON DEV AUTH REV	1FE	3,785,243	117.969	3,568,562	3,025,000	3,767,481	(17,762)	5.000	2.180	MS	39,073		09/21/2016	03/15/2027								
70869V AZ 7	PENNSYLVANIA ST ECON DEV AUTH	1FE	10,024,366	100.345	8,795,239	8,765,000	9,527,105	(124,582)	5.000	3.260	JJ	219,125	438,250	10/18/2012	07/01/2022								
708840 HU 0	PENNSYLVANIA INTER GOV	1FE	4,366,720	101.879	4,023,848	4,000,000	4,023,848	(51,026)	5.000	3.660	JD	8,889	200,000	06/10/2009	06/15/2017								
709221 TY 1	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	1FE	238,882	113.651	227,302	200,000	236,591	(2,291)	5.000	1.160	JD	833	2,333	08/03/2016	12/01/2021								
709222 CR 2	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE	1FE	2,807,173	117.190	2,695,370	2,300,000	2,795,266	(11,907)	5.250	1.750	JJ	50,313		10/31/2016	07/15/2023								
709224 PB 9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE	1FE	3,603,180	112.966	3,388,980	3,000,000	3,573,039	(30,141)	5.000	2.690	JD	12,500	72,500	05/25/2016	06/01/2028								
709224 RS 0	PENNSYLVANIA ST TPK COMMN	1FE	7,920,733	116.347	7,405,487	6,365,000	7,893,472	(27,261)	5.000	2.280	JD	26,521	36,245	09/23/2016	12/01/2027								
717883 TC 6	PHILADELPHIA PA SSCH DIST	1FE	11,529,600	109.788	10,978,800	10,000,000	11,512,652	(16,948)	5.000	3.170	MS	62,500		10/20/2016	09/01/2027								
71883P JQ 1	PHOENIX ARIZ CIVIC IMPT C	1FE	2,936,003	118.738	2,950,639	2,485,000	2,840,551	(36,086)	5.000	3.070	JJ	62,125	124,250	03/19/2014	07/01/2025								
720175 VX 3	PIEDMONT MUN PWR AGY S C	1FE	5,385,000	109.313	5,465,650	5,000,000	5,146,658	(45,181)	5.000	3.950	JJ	125,000	250,000	03/14/2011	01/01/2020								
720424 XM 7	PIERCE CNTY WA SCH DIST #10 TACOMA	1FE	1,114,389	109.496	1,111,384	1,015,000	1,113,590	(799)	4.000	1.920	JD	3,383		12/13/2016	12/01/2021								
73358T ZZ 0	PORT AUTH OF NEW YORK & NEW JERSEY NY	1FE	4,897,011	104.820	4,674,972	4,460,000	4,753,122	(98,504)	5.000	2.570	MN	37,167	223,000	09/24/2015	11/01/2019								
73358W LV 4	PORT AUTH N Y & N J	1FE	2,205,357	110.321	2,123,679	1,925,000	2,073,461	(39,463)	5.000	2.700	JJ	44,382	96,250	07/15/2013	07/15/2020								
73358W TJ 3	PORT AUTH N Y & N J	1FE	5,906,900	110.571	5,528,550	5,000,000	5,563,296	(147,297)	5.000	1.810	MS	83,333	250,000	08/15/2014	09/01/2020								

E10.10



# 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	For	Bond	NAIC	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
73538W	XW	9	PORT AUTH OF NEW YORK & NEW JERSEY NY	1FE			1FE	3,495,863	112.521	3,347,500	2,975,000	3,396,646	(83,372)			5.000	1.890	AO	31,403	146,684	10/19/2015	10/15/2021	
735389	QJ	0	PORT SEATTLE WASH REV	1FE			1FE	3,054,512	112.591	2,989,291	2,655,000	2,910,340	(50,590)			5.000	2.780	MS	44,250	132,750	02/21/2014	09/01/2021	
735389	VC	9	PORT OF SEATTLE WA REVENUE	1FE			1FE	2,303,220	109.890	2,197,800	2,000,000	2,212,356	(64,939)			5.000	1.550	MS	33,333	106,944	07/23/2015	03/01/2020	
735389	VD	7	PORT OF SEATTLE WA REVENUE	1FE			1FE	1,985,926	111.986	1,914,961	1,710,000	1,919,141	(47,758)			5.000	1.930	MS	28,500	91,438	07/22/2015	03/01/2021	
735389	WE	4	PORT OF SEATTLE WA REVENUE	1FE			1FE	4,825,315	114.765	4,911,942	4,280,000	4,764,426	(43,537)			5.000	3.550	AO	53,500	246,694	07/22/2015	04/01/2026	
736688	HC	9	PORTLAND OR CMNTY CLG DIST	1FE			1FE	6,636,167	105.739	5,820,932	5,505,000	5,812,490	(208,391)			5.000	1.120	JD	12,233	275,250	12/19/2012	06/15/2018	
736740	QF	1	PORTLAND ORE REV	1FE			1FE	1,692,176	119.623	1,710,609	1,430,000	1,690,272	(1,904)			5.000	2.540	AO	6,356		12/02/2016	04/01/2025	
736742	XA	0	PORTLAND OR SWR SYS REVENUE	1FE			1FE	2,327,654	113.793	2,241,722	1,970,000	2,247,191	(59,970)			5.000	1.680	JD	8,208	98,500	08/24/2015	06/01/2021	
736754	LP	5	PORTLAND ORE WTR SYS REV	1FE			1FE	7,926,797	116.954	7,391,493	6,320,000	7,458,333	(131,945)			5.000	2.430	AO	79,000	316,000	04/24/2013	10/01/2024	
74444Y	AK	0	PUBLIC FIN AUTH WI LEASE DEV REVENUE	1FE			1FE	4,151,521	116.639	3,907,407	3,350,000	4,091,593	(59,928)			5.000	2.510	MS	55,833	102,361	01/08/2016	03/01/2027	
745190	ZP	6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE	1FE			1FE	1,052,980	104.881	1,048,810	1,000,000	1,052,160	(820)			5.250	4.770	JJ	26,250		08/09/2016	07/01/2032	
75076P	AF	2	RAILSPLITTER TOB SETTLEME	1FE		1	1FE	2,167,701	101.607	2,164,229	2,130,000	2,132,772	(6,451)			5.000	4.680	JD	8,875	106,500	12/01/2010	06/01/2017	
75076P	AG	0	RAILSPLITTER TOB SETTLEME	1FE		1	1FE	5,061,800	104.951	5,247,550	5,000,000	5,013,502	(9,005)			5.000	4.800	JD	20,833	250,000	12/16/2010	06/01/2018	
75076P	AJ	4	RAILSPLITTER TOB SETTLEME	1FE		1	1FE	1,444,055	113.277	1,665,172	1,470,000	1,457,197	2,491			5.375	5.600	JD	6,584	79,013	12/17/2010	06/01/2021	
75076P	AS	4	RAILSPLITTER TOB SETTLEME	1FE			1FE	13,610,898	112.611	13,062,876	11,600,000	12,967,115	(187,843)			5.500	3.430	JD	53,167	638,000	06/28/2013	06/01/2023	
752147	HA	9	RANCHO SANTIAGO CALIF CMN	1FE			1FE	3,605,344	117.706	3,590,033	3,050,000	3,450,630	(45,708)			5.000	3.060	MS	50,833	152,500	06/19/2013	09/01/2024	
759911	PK	0	REGIONAL TRANSN AUTH ILL	1FE			1FE	2,131,958	107.257	1,887,723	1,760,000	1,846,994	(55,971)			6.250	2.860	JJ	55,000	110,000	07/27/2011	07/01/2018	
762197	KD	2	RHODE ISLAND ST HLTH I& EDUCTL REV	1FE			1FE	6,963,110	116.350	6,399,250	5,500,000	6,363,718	(142,340)			5.000	2.050	MS	91,667	275,000	08/15/2012	09/01/2022	
764791	AV	1	RICHMOND IN HOSP AUTH REVENUE	1FE			1FE	2,178,011	114.672	2,127,166	1,855,000	2,130,146	(26,132)			5.000	3.090	JJ	46,375	92,750	02/11/2015	01/01/2026	
765433	KD	8	RICHMOND VA PUBLIC UTILITY REVENUE	1FE			1FE	6,039,300	119.734	5,986,700	5,000,000	6,032,413	(6,887)			5.000	2.440	JJ	16,667		11/16/2016	01/15/2026	
780486	HB	5	ROYAL OAK M HOSP FIN AUTH	1FE			1FE	359,027	112.721	360,707	320,000	358,957	(70)			5.000	2.670	MS	5,333		12/21/2016	09/01/2022	
783186	QK	8	RUTGERS ST UNIV N J	1FE			1FE	4,464,088	116.496	4,426,848	3,800,000	4,249,080	(63,629)			5.000	2.940	MN	31,667	190,000	06/25/2013	05/01/2023	
786107	LJ	9	SACRAMENTO CNTY CALIF ARP	1FE			1FE	6,020,108	105.312	6,250,267	5,935,000	5,967,139	(8,239)			5.000	4.830	JJ	148,375	296,750	07/17/2009	07/01/2020	
79574C	BP	7	SALT RIVER AZ PROJ AFRIC IMPT & PWR	1FE			1FE	1,279,164	117.976	1,268,242	1,075,000	1,276,914	(2,250)			5.000	2.100	JJ	4,479		11/18/2016	01/01/2024	
79574C	BR	3	SALT RIVER AZ PROJ AGRIC IMPT & PWR	1FE			1FE	2,238,741	120.730	2,233,505	1,850,000	2,235,507	(3,234)			5.000	2.410	JJ	7,708		11/18/2016	01/01/2026	
796253	2F	8	SAN ANTONIO TX ELEC & GAS REVENUE	1FE			1FE	1,186,930	114.815	1,148,150	1,000,000	1,150,049	(27,866)			5.000	1.890	FA	20,833	50,000	09/02/2015	02/01/2022	
796253	3M	2	SAN ANTONIO TEX ELEC	1FE			1FE	1,165,660	110.292	1,102,920	1,000,000	1,107,296	(33,801)			5.000	1.430	FA	20,833	50,000	03/31/2015	02/01/2020	
796253	3U	4	SAN ANTONIO TX ELEC & GAS REVENUE	1FE			1FE	939,080	112.858	902,864	800,000	905,062	(24,668)			5.000	1.660	FA	16,667	38,667	07/15/2015	02/01/2021	
796253	U5	9	SAN ANTONIO TEX ELEC & GA	1FE			1FE	4,484,800	104.276	4,171,040	4,000,000	4,069,680	(62,166)			5.000	3.340	FA	83,333	200,000	07/14/2009	02/01/2018	
796269	VP	0	SAN ANTONIO TEX INDP	1FE		1	1FE	11,614,043	119.822	11,359,126	9,480,000	11,416,072	(186,793)			5.000	2.480	FA	179,067	474,000	12/04/2015	02/15/2026	
796269	WL	8	SAN ANTONIO TX INDEP SCH DIST	1FE			1FE	994,919	120.030	1,002,251	835,000	994,554	(365)			5.000	2.520	FA	15,772		12/20/2016	08/15/2025	
797272	PC	9	SAN FRANCISCO CA CMNTY CLG DIST	1FE			1FE	603,179	121.677	577,966	475,000	600,972	(2,206)			5.000	1.670	FA	3,826		10/20/2016	08/01/2025	
79730A	GC	6	SAN DIEGO CALIF PUB FACS	1FE		1	1FE	3,156,810	108.523	3,255,690	3,000,000	3,066,831	(13,571)			5.000	4.430	MN	19,167	150,000	05/07/2009	05/15/2021	
79742Y	AG	7	SAN DIEGO CNTY CA LIMITED REVNUO OBLIGS	1FE			1FE	526,675	114.771	510,731	445,000	514,168	(11,020)			5.000	2.150	MN	3,708	21,570	10/23/2015	11/01/2022	
797646	LR	5	SAN FRANCISCO CITY & CNTY CA	1FE			1FE	1,006,650	109.321	989,355	905,000	998,994	(7,655)			5.250	0.960	JD	2,112	23,756	10/18/2016	06/15/2019	
79765R	H2	8	SAN FRANCISCO CITY & CNTY CA PUBLIC UTIL	1FE			1FE	1,667,958	120.823	1,582,781	1,310,000	1,660,691	(7,266)			5.000	1.720	MN	12,918		10/07/2016	11/01/2025	
79765R	H6	9	SAN FRANCISCO XITY & CNTY CA PUBLIC UTI	1FE		1	1FE	5,961,264	119.915	5,755,920	4,800,000	5,944,208	(17,056)			5.000	2.280	MN	40,000		10/28/2016	11/01/2029	
797683	GX	1	SAN FRANCISCO CA CMNTY CLG DIST	1FE			1FE	4,792,920	117.700	4,708,000	4,000,000	4,644,351	(91,578)			5.000	2.300	JD	8,889	200,000	05/13/2015	06/15/2023	
812627	AH	0	SEATTLE WASH	1FE			1FE	2,346,960	119.172	2,383,440	2,000,000	2,344,070	(2,890)			5.000	2.400	AO	25,000		12/02/2016	04/01/2024	
812643	DU	5	SEATTLE WASH MUN LT & PWR	1FE			1FE	2,312,036	107.496	2,198,293	2,045,000	2,116,116	(32,480)			5.000	3.250	FA	42,604	102,250	05/14/2010	02/01/2019	
833136	QA	5	SNOHOMISCH CNTY WA SCH DIST #6	1FE			1FE	790,461	118.769	754,183	635,000	786,920	(3,541)			5.000	1.750	JD	6,438		10/19/2016	12/01/2024	
837151	JG	5	SOUTH CAROLINA ST PUB SVC	1FE			1FE	4,325,196	110.764	4,873,616	4,400,000	4,328,620	878			5.000	5.100	JD	18,333	220,000	11/21/2013	12/01/2048	

E10.11

# 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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strat ed Contractual Maturity Date
837151	KD	0	SOUTH CAROLINA ST PU.....	..	.....	1FE	2,843,717	117.518	2,726,418	2,320,000	2,752,592		(42,507)		5.000	2.630	JD.....	9,667	116,000	10/17/2014.	12/01/2025.	
83755V	ZP	2	SOUTH DAKOTA ST HLTH & EDUCNTL FACS.....	..	.....	1FE	1,462,791	116.713	1,442,241	1,240,000	1,442,084		(17,364)		5.000	3.060	MN.....	10,333	63,722	10/15/2015.	11/01/2026.	
842039	CG	2	S ESTRN PA TRANSPRTN AUTH.....	..	.....	1FE	1,206,274	112.469	1,158,431	1,030,000	1,170,718		(30,370)		5.000	1.770	JD.....	4,292	51,500	10/26/2015.	06/01/2021.	
861419	SM	2	STOCKTON CA UNIF SCH DIST.....	..	.....	1FE	1,410,440	112.995	1,361,590	1,205,000	1,317,914		(23,249)		5.000	2.770	JJ.....	30,125	60,250	10/17/2012.	07/01/2021.	
87638Q	PE	3	TARRANT CNTY TX CULTURAL EDU FACS FIN.....	..	.....	1FE	2,489,100	116.480	2,329,600	2,000,000	2,458,530		(30,570)		5.000	2.270	MN.....	12,778	57,222	04/07/2016.	11/15/2028.	
876448	BQ	3	TARRANT TX REGL WTR DIST WTR TRANSM.....	..	.....	1FE	3,893,700	124.431	3,732,930	3,000,000	3,682,367		(93,685)		6.000	2.300	MS.....	60,000	180,000	09/16/2014.	09/01/2023.	
882117	2E	3	TEXAS ST A&M UNIV PERM UNIV FUND.....	..	.....	1FE	7,456,242	124.632	7,290,972	5,850,000	7,263,348		(130,207)		5.500	2.340	JJ.....	160,775	275,000	08/15/2016.	07/01/2025.	
88283K	AJ	7	TEXAS TRANSN COMMN C.....	..	.....	1FE	3,628,095	109.316	3,399,728	3,110,000	3,607,530		(10,991)		5.000	3.990	FA.....	58,744	155,500	01/22/2015.	08/15/2042.	
882854	TM	4	TEXAS WATER DEV BRD.....	..	.....	1FE	3,281,850	108.556	3,256,680	3,000,000	3,138,901		(21,948)		5.000	4.050	JJ.....	69,167	150,000	07/29/2009.	07/15/2022.	
88880P	BY	9	TOBACCO SETTLEMENT FING C.....	..	.....	1FE	20,338,560	109.927	19,786,860	18,000,000	19,372,030		(288,600)		5.000	3.120	MN.....	115,000	900,000	07/03/2013.	05/15/2021.	
889396	QF	7	TOLEDO OHIO WTRWKS REV.....	..	.....	1FE	2,305,660	116.479	2,329,580	2,000,000	2,223,903		(24,458)		5.000	3.360	MN.....	12,778	100,000	06/14/2013.	11/15/2024.	
89602N	2C	7	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....	..	.....	1FE	7,015,000	98.571	6,914,756	7,015,000	7,015,000				0.640	0.640	MON...	3,741	45,614	01/21/2015.	01/01/2033.	
89602N	WL	4	TRIBOROUGH BRDG & TUNL AU.....	..	.....	1FE	5,955,050	107.250	5,362,500	5,000,000	5,279,426		(135,333)		5.000	2.130	JJ.....	125,000	250,000	10/05/2011.	01/01/2019.	
89978K	AQ	9	TUOLUMNE WIND PROJ AUTH C.....	..	.....	1FE	1,467,315	107.436	1,611,540	1,500,000	1,484,309		2,680		5.000	5.240	JJ.....	37,500	75,000	06/25/2009.	01/01/2022.	
91335V	HH	2	UNIV PITTSBURGH OF THE CO.....	..	.....	1FE	3,573,405	109.089	3,599,937	3,300,000	3,421,781		(22,685)		5.500	4.610	MS.....	53,442	181,500	03/11/2009.	09/15/2021.	
91412F	5J	2	UNIVERSITY CALIF REVS.....	..	.....	1FE	8,072,325	109.614	8,221,050	7,500,000	7,777,321		(44,400)		5.500	4.710	MN.....	52,708	412,500	03/13/2009.	05/15/2022.	
91412G	RT	4	UNIVERSITY CALIF REVS FOR.....	..	.....	1FE	10,020,339	116.138	9,296,847	8,005,000	9,235,403		(215,083)		5.000	1.970	MN.....	51,143	400,250	03/27/2013.	05/15/2022.	
91412G	ST	3	UNIVERSITY CALIF REVS FOR.....	..	.....	1FE	5,893,092	117.606	5,980,265	5,085,000	5,869,481		(8,034)		5.000	4.110	MN.....	32,488	167,000	12/02/2016.	05/15/2048.	
914233	B8	3	UNIVERSITY CONN.....	..	.....	1FE	1,784,407	109.824	1,685,798	1,535,000	1,698,217		(50,691)		5.000	1.500	FA.....	28,994	76,750	04/01/2015.	02/15/2020.	
914302	AC	8	UNIV HOUSTON TX.....	..	.....	1FE	141,555	107.462	145,074	135,000	140,686		(869)		5.000	2.930	FA.....	22,550	50,000	08/30/2016.	02/15/2019.	
914302	AZ	7	UNIV HOUSTON TX.....	..	.....	1FE	6,936,198	107.554	6,915,722	6,430,000	6,868,197		(68,001)		5.000	1.710	FA.....	121,456		08/30/2016.	02/15/2019.	
914353	YY	7	UNIVERSITY ILL UNIV REVS.....	..	.....	1FE	302,728	107.354	284,488	265,000	281,617		(7,137)		5.000	2.130	AO.....	3,313	13,250	12/18/2013.	04/01/2019.	
914402	4E	9	UNIV SYS OF MARYLAND MD AUXILIARY.....	..	.....	1FE	1,355,868	115.521	1,357,372	1,175,000	1,354,247		(1,620)		5.000	1.930	AO.....	14,688		12/09/2016.	04/01/2022.	
914402	M4	1	UNIVERSITY MD SYS AUXILIA.....	..	.....	1FE	6,042,900	113.526	5,676,300	5,000,000	5,500,884		(110,386)		5.000	2.500	AO.....	62,500	250,000	10/27/2011.	04/01/2021.	
914460	NY	2	UNIV OF MINNESOTA MN.....	..	.....	1FE	1,044,654	120.781	1,056,834	875,000	1,044,299		(354)		5.000	2.810	AO.....	10,938		12/19/2016.	04/01/2027.	
914639	EM	7	UNIV OF NEBRASKA, NE FACS CORP REV.....	..	.....	1FE	2,498,590	105.522	2,463,939	2,335,000	2,483,708		(14,882)		4.000	1.020	MS.....	31,133		10/11/2016.	03/01/2019.	
914641	7W	9	UNIV OF NEBRASKA, NE.....	..	.....	1FE	405,706	116.598	408,093	350,000	405,481		(225)		5.000	2.310	MN.....	2,236		12/19/2016.	05/15/2023.	
915115	6W	4	UNIV OF TEXAS TX PERMANENT UNIV FND.....	..	.....	1FE	6,415,150	119.086	5,954,300	5,000,000	6,346,020		(69,130)		5.000	1.600	JJ.....	125,000		07/07/2016.	07/01/2028.	
91514A	BK	0	UNIV OF TEXAS TX UNIV REVENUES.....	..	.....	1FE	4,237,134	120.939	3,990,987	3,300,000	4,080,396		(82,151)		5.000	2.000	FA.....	62,333	165,000	01/23/2015.	08/15/2025.	
91514A	DC	6	UNIV OF TEXAS TX UNIV REVENUES.....	..	.....	1FE	3,192,478	122.190	3,024,203	2,475,000	3,134,274		(58,204)		5.000	1.950	FA.....	46,750	69,781	01/07/2016.	08/15/2026.	
91514A	FJ	9	UNIVERSITY TEX UNIV.....	..	.....	1FE	6,092,295	120.721	6,150,735	5,095,000	6,085,951		(6,345)		5.000	2.480	FA.....	31,136		12/06/2016.	08/15/2025.	
915183	SL	2	UNIV OF UTAH UT REVENUE.....	..	.....	1FE	1,280,320	121.026	1,210,260	1,000,000	1,210,308		(35,263)		6.000	2.000	FA.....	25,000	60,000	12/23/2014.	08/01/2022.	
91802R	AK	5	UTILITY DEBT SECURIT.....	..	.....	1FE	571,605	116.709	583,545	500,000	571,417		(188)		5.000	3.740	JD.....	1,111	12,500	12/07/2016.	12/15/2031.	
91802R	CS	6	UTILITY DEBT SECURITIZATION AUTH NY.....	..	.....	1FE	870,083	115.179	863,843	750,000	869,394		(688)		5.000	2.630	JD.....	1,667		12/09/2016.	06/15/2024.	
924166	HP	9	VERMONT ST EDUCNTL & HLTH BLDGS FING AGY.....	..	.....	1FE	556,760	107.403	537,015	500,000	546,359		(10,401)		4.000	1.550	JD.....	1,667	16,556	01/22/2016.	12/01/2020.	
924166	HQ	7	VERMONT ST EDUCNTL & HLTH BLDGS FING AGY.....	..	.....	1FE	294,670	112.802	282,005	250,000	287,976		(6,694)		5.000	1.760	JD.....	1,042	10,347	01/22/2016.	12/01/2021.	
927781	QQ	0	VIGINIA ST CLG BLDG AUTH EDUCNTL FACS RE.....	..	.....	1FE	2,834,283	110.323	2,702,914	2,450,000	2,705,065		(80,190)		5.000	1.530	FA.....	51,042	122,500	05/15/2015.	02/01/2020.	
927781	YR	9	VIRGINIA COLLEGE BLDG AUT.....	..	.....	1FE	6,868,548	112.560	6,472,200	5,750,000	6,335,638		(105,680)		5.000	2.830	FA.....	119,792	287,500	08/09/2011.	02/01/2022.	
927781	ZJ	6	VIRGINIA COLLEGE BLDG AUT.....	..	.....	1FE	6,386,202	106.391	5,745,114	5,400,000	5,654,995		(148,840)		5.000	2.100	MS.....	90,000	270,000	10/19/2011.	09/01/2018.	
92818G	QH	9	VIRGINIA ST RES AUTH INFR.....	..	.....	1FE	2,749,476	119.361	2,691,591	2,255,000	2,649,820		(38,984)		5.000	2.750	MN.....	18,792	112,750	05/08/2014.	11/01/2025.	
938782	DR	7	WASHINGTON D C MET AREA T.....	..	.....	1FE	3,394,780	108.355	3,402,347	3,140,000	3,265,246		(19,707)		5.250	4.420	JJ.....	82,425	164,850	06/03/2009.	07/01/2022.	
93974D	GU	6	WASHINGTON ST FOR ISSUES.....	..	.....	1FE	6,092,250	117.244	5,862,200	5,000,000	5,817,252		(115,381)		5.000	2.280	JJ.....	125,000	250,000	07/24/2014.	07/01/2023.	
93978H	FG	5	WASHINGTON ST HLTH CARE FACS AUTH.....	..	.....	1FE	1,186,930	109.245	1,092,450	1,000,000	1,074,831		(26,130)		5.000	2.180	AO.....	12,500	50,000	06/28/2012.	10/01/2019.	

E10.12

# 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	F	o	r	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strated Contractual Maturity Date
93978H	KU	8	WASHINGTON ST HLTH CARE FACS AUTH.....	1	F	E	1FE	109.092	343,640	315,000	343,537		(8,641)		5.000	2.030	MS	5,250	15,750	10/23/2014	03/01/2020	
940157	WQ	9	WASHINGTON MD SUBURBAN SAN DIST.....	1	F	E	1FE	2,526,828	2,426,606	2,055,000	2,515,951		(10,877)		5.000	1.340	JD	8,563	51,375	11/01/2016	06/01/2023	
943504	5F	3	WAUWATOSA WIS.....	1	F	E	1FE	112.658	1,611,009	1,430,000	1,584,781		(475)		4.000	2.630	JD	1,748		12/07/2016	12/01/2025	
944514	LW	6	WAYNE CNTY MICH ARPT AUTH.....	1	F	E	1FE	5,171,950	5,158,350	5,000,000	5,025,717		(26,927)		5.000	4.420	JD	20,833	250,000	12/09/2010	12/01/2017	
944514	TC	2	WAYNE CNTY MI ARPT AUTH REVENUE.....	1	F	E	1FE	3,372,660	3,403,170	3,000,000	3,338,822		(27,925)		5.000	3.630	JD	12,500	169,167	09/23/2015	12/01/2026	
97710B	5T	5	WISCONSIN ST HLTH & EDUCTNL FACS AUTH RE.....	1	F	E	1FE	274,535	257,845	245,000	255,724		(4,616)		4.000	2.000	AO	2,450	9,800	10/12/2012	04/01/2019	
97710B	P3	0	WISCONSIN ST HLTH & EDUCTNL.....	1	F	E	1FE	683,022	636,702	600,000	622,714		(13,540)		5.000	2.600	FA	11,333	30,000	03/29/2012	08/15/2018	
97712D	PR	1	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV.....	1	F	E	1FE	2,537,641	2,416,751	2,105,000	2,514,570		(23,070)		5.000	2.730	JD	8,771	58,472	04/22/2016	12/01/2034	
981306	MY	6	WORCESTER MASS.....	1	F	E	1FE	1,264,264	1,295,148	1,105,000	1,263,587		(677)		5.000	3.160	JJ	2,456		12/02/2016	01/15/2026	
986525	UB	7	YORK CNTY SCH SCH DIST #4.....	1	F	E	1FE	2,610,896	2,515,113	2,150,000	2,542,843		(59,657)		5.000	1.850	MS	35,833	86,896	10/21/2015	03/01/2023	
2599999	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....					1,316,071,941	1,279,565,463	1,137,370,000	1,269,085,103	0	(16,523,226)	0	XXX	XXX	XXX	15,819,476	46,013,977	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																						
3128K1	B7	5	FHLMC.....	1	F	H	1	240,088	272,356	245,772	241,418		3,001		5.500	6.050	MON	1,126	13,517	03/30/2006	12/01/2030	
3128K2	JM	2	FHLMC.....	1	F	H	1	264,127	299,484	270,380	265,637		339		5.500	6.040	MON	1,239	14,871	03/30/2006	01/01/2031	
3128K4	YG	4	FHLMC.....	1	F	H	1	210,122	232,389	205,749	209,165		203		6.500	5.870	MON	1,114	13,374	03/23/2006	04/01/2036	
3128K7	4Z	8	FHLMC.....	1	F	H	1	257,719	276,030	246,991	256,026		274		7.000	5.780	MON	1,441	17,289	12/09/2005	09/01/2033	
3128K9	F2	5	FHLMC.....	1	F	H	1	263,590	300,148	275,830	264,070		7,465		5.000	6.290	MON	1,149	13,792	03/07/2006	02/01/2036	
3128KD	5D	3	FHLMC.....	1	F	H	1	150,720	167,705	148,480	150,716		(1,303)		6.500	6.000	MON	804	9,651	08/29/2006	08/01/2036	
3128KF	J3	5	FHLMC.....	1	F	H	1	513,183	569,505	499,828	513,183		(1,065)		7.000	6.050	MON	2,916	34,988	10/10/2006	10/01/2036	
3128KF	L2	4	FHLMC.....	1	F	H	1	62,228	63,790	60,503	62,228		(50)		7.000	5.980	MON	353		10/30/2006	10/01/2036	
3128KM	UW	3	FHLMC.....	1	F	H	1	313,499	354,416	316,965	313,499		89		5.500	5.780	MON	1,453	17,433	04/30/2007	03/01/2037	
3128KQ	HL	3	FHLMC.....	1	F	H	1	452,544	523,888	469,034	452,544		5,979		5.500	6.600	MON	2,150	25,797	07/31/2007	05/01/2037	
3128LX	FW	5	FHLMC.....	1	F	H	1	1,910,417	2,277,997	2,053,867	1,910,417		36,367		5.000	7.340	MON	8,558	102,693	06/23/2006	12/01/2035	
3128M7	5T	9	FHLMC.....	1	F	H	1	2,208,912	2,297,841	2,106,861	2,186,872		(24,205)		5.000	3.870	MON	8,779	105,343	01/31/2011	08/01/2040	
3128M7	EK	8	FHLMC.....	1	F	H	1	990,538	1,060,670	1,009,345	990,901		6,171		4.000	4.420	MON	3,364	40,374	02/26/2009	02/01/2039	
3128M8	NC	4	FHLMC.....	1	F	H	1	2,544,741	2,620,077	2,314,716	2,497,218		(40,794)		6.000	3.560	MON	11,574	138,883	06/28/2011	11/01/2039	
3128MJ	B8	2	FHLMC.....	1	F	H	1	817,165	895,430	817,932	817,165		207		5.000	4.970	MON	3,408	40,897	06/08/2005	06/01/2035	
3128MJ	E8	9	FHLMC.....	1	F	H	1	536,876	600,265	521,911	536,876		(5,090)		7.000	5.980	MON	3,044	36,534	10/27/2006	10/01/2036	
3128MJ	QG	8	FHLMC.....	1	F	H	1	3,240,058	3,261,735	3,025,441	3,091,348		(27,689)		4.500	3.910	MON	11,345	136,145	05/08/2012	07/01/2041	
3128MM	EC	3	FHLMC.....	1	F	H	1	69,638	73,692	69,173	69,356		(138)		6.000	5.710	MON	346	4,150	08/14/2006	07/01/2021	
3128PC	DJ	8	FHLMC.....	1	F	H	1	196,921	201,407	193,296	194,948		(1,063)		6.000	5.320	MON	966	11,598	02/13/2006	01/01/2021	
3128PC	MS	8	FHLMC.....	1	F	H	1	32,139	31,966	31,639	31,872		(286)		6.000	5.410	MON	158	1,898	03/16/2006	02/01/2021	
3128PC	TV	4	FHLMC.....	1	F	H	1	195,750	201,198	192,620	194,077		(1,054)		6.000	5.400	MON	963	11,557	03/16/2006	03/01/2021	
3128PC	TW	2	FHLMC.....	1	F	H	1	194,825	200,613	191,709	193,160		(827)		6.000	5.400	MON	959	11,503	03/16/2006	03/01/2021	
3128PH	N9	8	FHLMC.....	1	F	H	1	267,750	274,631	262,620	264,970		(1,621)		6.000	5.300	MON	1,313	15,757	02/13/2006	01/01/2021	
3128PH	PL	9	FHLMC.....	1	F	H	1	145,375	149,017	142,699	143,918		(532)		6.000	5.320	MON	714	8,562	02/13/2006	01/01/2021	
3128PY	DL	5	FHLMC.....	1	F	H	1	4,801,710	4,696,431	4,573,738	4,801,710		(28,082)		3.000	1.170	MON	11,434	137,212	03/18/2013	02/01/2027	
31292G	5W	2	FHLMC.....	1	F	H	1	41,845	49,481	41,731	41,799		(13)		7.500	7.350	MON	261	3,130	09/10/1999	09/01/2029	
31292H	AK	0	FHLMC.....	1	F	H	1	3,255	4,062	3,381	3,286		17		7.500	8.340	MON	21	254	05/18/2000	01/01/2030	
31292H	QN	7	FHLMC.....	1	F	H	1	144,733	168,346	146,960	145,115		331		6.000	6.360	MON	719	9,553	05/08/2002	05/01/2032	
31292K	ZP	5	FHLMC.....	1	F	H	1	9,372,306	9,723,159	9,009,125	9,319,222		(127,250)		4.500	3.530	MON	33,784	405,411	11/30/2010	03/01/2040	
312930	5P	1	FHLMC.....	1	F	H	1	1,257,874	1,321,114	1,258,120	1,257,874		14		4.000	3.970	MON	4,194	50,325	02/12/2009	03/01/2039	
312939	PM	7	FHLMC.....	1	F	H	1	2,549,342	2,656,324	2,426,017	2,518,418		(41,821)		5.000	3.870	MON	10,072	131,417	05/28/2010	03/01/2040	

E10.13

## 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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312940	4Q	9	FHLMC				1	4,782,529	109.183	4,932,690	4,517,814	4,713,483		(66,384)		5.000	3.730	MON...	18,824	225,891	06/30/2010	06/01/2040	
312940	PZ	6	FHLMC				1	3,783,414	107.429	4,032,667	3,753,795	3,783,414		(9,448)		4.500	4.190	MON...	14,077	168,921	04/30/2010	05/01/2040	
312941	NL	7	FHLMC				1	1,813,229	107.616	1,871,074	1,738,657	1,796,791		(29,049)		4.500	3.560	MON...	6,520	78,240	07/29/2010	07/01/2040	
312944	PJ	4	FHLMC				1	2,994,785	105.309	2,982,743	2,832,367	2,885,230		(23,848)		4.000	3.510	MON...	9,441	113,295	04/10/2012	12/01/2040	
31294B	6P	5	FHLMC				1	20,127	105.062	21,204	20,182	20,137				7.000	7.070	MON...	117	1,413	12/27/2000	01/01/2030	
31294F	PT	7	FHLMC				1	856	106.911	950	889	861		2		7.500	8.440	MON...	6	67	05/18/2000	05/01/2030	
31294F	T5	5	FHLMC				1	58	112.257	67	60	58				7.500	8.440	MON...	5	5	05/18/2000	05/01/2030	
31294K	TD	7	FHLMC				1	205,058	102.968	210,521	204,451	204,451				5.000	4.860	MON...	852	10,223	08/29/2003	09/01/2018	
312962	GT	4	FHLMC				1	133,699	102.068	132,008	129,334	130,131		(1,252)		5.500	4.520	MON...	593	7,113	04/23/2004	10/01/2018	
312963	AY	7	FHLMC				1	41,283	101.631	40,240	39,594	39,927		(642)		5.500	4.310	MON...	181	2,178	03/31/2004	11/01/2018	
31296M	3Z	0	FHLMC				1	854,545	109.685	938,928	856,016	854,545		457		5.000	4.990	MON...	3,567	42,801	09/30/2003	09/01/2033	
31296S	M3	7	FHLMC				1	1,034,401	112.215	1,136,428	1,012,722	1,030,934		(7,812)		5.500	4.840	MON...	4,642	55,700	01/09/2004	01/01/2034	
31296S	M5	2	FHLMC				1	477,765	114.318	526,126	460,228	474,372		(5,797)		6.000	4.890	MON...	2,301	27,614	01/09/2004	01/01/2034	
31297M	AQ	1	FHLMC				1	464,070	111.505	513,374	460,401	463,248		(392)		5.500	5.230	MON...	2,110	25,322	03/09/2005	03/01/2035	
31297M	XV	5	FHLMC				1	146,206	108.816	166,103	152,645	146,610		902		5.000	6.320	MON...	636	7,632	11/10/2005	04/01/2030	
31297P	ME	8	FHLMC				1	62,773	112.947	68,153	60,340	62,308		97		6.500	5.350	MON...	327	3,922	04/07/2005	10/01/2034	
31297T	WF	6	FHLMC				1	498,988	108.915	568,431	521,903	500,452		8,097		5.000	6.240	MON...	2,175	26,095	11/09/2005	09/01/2035	
31297U	SF	8	FHLMC				1	111,756	108.844	126,998	116,679	112,413		8,964		5.000	6.190	MON...	484	5,834	11/10/2005	10/01/2030	
31297V	Y8	5	FHLMC				1	529,208	109.168	600,678	550,229	530,071		4,422		5.000	6.090	MON...	2,293	27,511	11/30/2005	11/01/2035	
31298N	FU	4	FHLMC				1	71,889	111.157	94,434	84,955	71,529		169		7.000	8.840	MON...	496	5,947	12/01/2005	05/01/2031	
31306X	2A	0	FHLMC				1	15,123,786	100.328	14,545,935	14,498,332	15,022,381		(177,436)		2.500	1.470	MON...	30,205	362,458	11/14/2012	10/01/2027	
31307M	2H	8	FHLMC				1	4,999,144	100.310	4,914,830	4,899,621	4,955,270		(21,413)		2.500	2.210	MON...	10,208	122,490	05/28/2015	05/01/2030	
31307P	Q5	1	FHLMC				1	10,399,719	102.687	10,330,897	10,060,568	10,333,505		(117,422)		3.000	2.240	MON...	25,151	301,817	11/12/2015	11/01/2030	
31307R	6V	2	FHLMC				1	10,254,366	100.269	9,905,902	9,879,263	10,249,893		(10,384)		2.500	1.960	MON...	20,582	61,745	09/29/2016	10/01/2031	
31307Q	RE	9	FHLMC				1	9,074,022	102.690	8,879,692	8,647,073	9,049,855		(33,976)		3.000	1.800	MON...	21,618	108,088	06/29/2016	05/01/2031	
3132GG	A2	1	FHLMC				1	4,164,823	105.595	4,238,249	4,013,683	4,164,823		(31,144)		4.000	3.070	MON...	13,379	160,547	08/31/2011	08/01/2041	
3132GS	BF	5	FHLMC				1	17,144,033	103.016	17,087,125	16,586,820	17,131,367		(102,431)		3.500	2.760	MON...	48,378	580,539	03/08/2012	03/01/2042	
3132GV	L6	7	FHLMC				1	11,556,328	99.959	11,130,737	11,135,275	11,556,328		(56,102)		3.000	2.000	MON...	27,838	334,058	07/31/2012	08/01/2042	
3132HP	KK	9	FHLMC				1	4,309,201	99.959	4,190,886	4,192,594	4,236,072		(22,224)		3.000	2.770	MON...	10,481	125,778	01/30/2013	11/01/2042	
3132HP	NB	6	FHLMC				1	6,528,047	99.959	6,241,122	6,243,667	6,355,184		(54,681)		3.000	2.650	MON...	15,609	187,310	11/20/2012	11/01/2042	
3132HQ	EG	3	FHLMC				1	9,030,548	99.401	8,574,571	8,626,195	8,784,890		(87,578)		3.000	2.640	MON...	21,565	258,786	12/11/2012	12/01/2042	
3132J6	E6	7	FHLMC				1	8,044,275	99.959	7,829,360	7,832,552	8,009,538		(57,845)		3.000	2.540	MON...	19,581	234,977	01/30/2013	02/01/2043	
3132J7	K6	8	FHLMC				1	7,021,832	99.959	6,730,807	6,733,551	7,021,832		(47,967)		3.000	1.910	MON...	16,834	202,007	04/30/2013	03/01/2043	
3132J9	G7	7	FHLMC				1	5,811,281	99.959	5,572,098	5,574,370	5,811,281		(26,491)		3.000	1.920	MON...	13,936	167,231	04/30/2013	05/01/2043	
3132J9	TD	0	FHLMC				1	9,185,245	103.008	9,141,645	8,874,633	9,185,245		(47,586)		3.500	2.580	MON...	25,884	310,612	05/29/2013	05/01/2043	
3132QR	QE	3	FHLMC				1	7,575,778	102.484	7,519,596	7,337,317	7,406,471		(58,974)		3.500	3.230	MON...	21,401	256,806	07/30/2015	07/01/2045	
3132QU	RS	4	FHLMC				1	13,948,438	102.484	13,842,545	13,506,998	13,845,563		(142,657)		3.500	2.900	MON...	39,395	472,745	12/08/2015	12/01/2045	
3132QU	UZ	4	FHLMC				1	7,120,033	99.404	7,115,460	7,158,060	7,124,957		9,092		3.000	3.060	MON...	17,895	196,847	12/16/2015	12/01/2045	
3132WD	MZ	4	FEDERAL NATL MTG				1	13,801,648	102.487	13,417,460	13,091,826	13,796,086		(42,536)		3.500	3.060	MON...	38,184	114,553	08/31/2016	05/01/2046	
31371H	X9	4	FEDERAL NATL MTG				1	156,965	113.136	197,311	174,400	159,231		981		6.500	9.680	MON...	944	10,387	12/01/2005	10/01/2029	
31371J	BD	5	FEDERAL NATL MTG				1	148,206	116.789	176,692	151,291	148,797		370		7.000	7.420	MON...	1,760	10,590	01/14/2000	02/01/2030	
31371L	T9	0	FEDERAL NATL MTG				1	100,927	103.651	99,572	96,064	97,261		(1,134)		6.000	4.620	MON...	934	5,764	10/13/2004	08/01/2019	
31371N	MC	6	FEDERAL NATL MTG				1	524,154	108.607	554,202	510,280	518,460		(3,883)		7.000	6.010	MON...	5,911	35,720	09/27/2007	10/01/2022	

E10.14

## 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	F	o	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31379R	WW	4	FEDERAL NATL MTG				1	21,906	101.120	22,937	22,682	22,009		1,891		7.000	7.950	MON...	264	1,588	06/08/2000.	06/01/2028.	
31383T	JH	2	FEDERAL NATL MTG				1	74,131	113.136	87,663	77,484	74,745		1,805		6.500	7.600	MON...	837	5,036	09/10/1999.	09/01/2029.	
31385W	X8	7	FEDERAL NATL MTG				1	1,182,957	117.154	1,324,427	1,130,495	1,178,309		(9,763)		7.000	5.320	MON...	13,126	79,135	10/12/2005.	09/01/2032.	
31387C	XK	2	FEDERAL NATL MTG				1	30,804	102.544	31,178	30,405	30,668		(2)		7.000	6.540	MON...	354	2,128	06/22/2001.	04/01/2031.	
31389F	S4	5	FEDERAL NATL MTG				1	218,009	113.136	245,822	217,279	217,638		(122)		6.500	6.300	MON...	2,349	14,123	01/25/2002.	02/01/2032.	
3138A7	4J	4	FEDERAL NATL MTG				1	5,336,444	107.833	5,430,025	5,035,569	5,336,444		(80,815)		4.500	2.700	MON...	37,013	226,601	11/14/2011.	03/01/2041.	
3138AB	Z3	6	FEDERAL NATL MTG				1	4,688,332	108.037	4,874,026	4,511,400	4,645,795		(49,315)		4.500	3.620	MON...	33,671	203,013	05/31/2011.	04/01/2041.	
3138AH	7B	6	FEDERAL NATL MTG				1	1,118,557	109.417	1,146,846	1,048,136	1,118,557		(24,338)		5.000	2.990	MON...	8,276	52,407	07/27/2011.	07/01/2041.	
3138AS	PL	0	FEDERAL NATL MTG				1	5,841,954	105.605	5,832,933	5,523,339	5,604,729		(38,540)		4.000	3.610	MON...	36,276	221,752	09/30/2011.	09/01/2041.	
3138E0	AE	9	FEDERAL NATL MTG				1	2,602,204	105.608	2,573,875	2,437,184	2,482,807		(26,047)		4.000	3.520	MON...	16,231	97,487	04/30/2012.	01/01/2042.	
3138E2	VY	8	FEDERAL NATL MTG				1	2,862,761	105.593	2,800,588	2,652,240	2,714,981		(27,733)		4.000	3.340	MON...	17,371	106,090	09/28/2012.	12/01/2041.	
3138E5	CL	0	FEDERAL NATL MTG				1	3,903,204	102.707	3,807,793	3,707,407	3,903,204		(58,732)		3.000	1.070	MON...	18,247	111,146	02/28/2013.	01/01/2027.	
3138ED	VV	9	FEDERAL NATL MTG				1	10,026,557	103.112	9,840,992	9,543,981	10,022,672		(84,228)		3.500	2.010	MON...	55,247	333,025	05/31/2012.	05/01/2042.	
3138EN	LD	9	FHICHC				1	6,876,784	107.554	6,840,522	6,360,031	6,523,105		(77,051)		4.500	3.830	MON...	48,184	286,201	06/12/2015.	09/01/2044.	
3138LS	KA	7	FEDERAL NATL MTG				1	13,649,261	103.147	13,295,643	12,889,962	13,636,813		(95,489)		3.500	2.180	MON...	75,057	451,149	08/30/2012.	05/01/2042.	
3138LT	Q6	8	FEDERAL NATL MTG				1	3,599,827	102.850	3,490,817	3,394,062	3,487,102		(44,595)		3.000	2.120	MON...	16,888	101,734	09/28/2012.	06/01/2027.	
3138M7	YZ	2	FEDERAL NATL MTG				1	7,711,260	103.116	7,445,504	7,220,493	7,377,043		(79,478)		3.500	2.960	MON...	42,078	252,717	01/14/2013.	12/01/2042.	
3138NX	SZ	6	FEDERAL NATL MTG				1	9,156,790	105.486	9,171,929	8,694,875	8,841,671		(64,101)		4.000	3.510	MON...	57,907	347,795	07/30/2014.	02/01/2043.	
3138WQ	Q5	4	FEDERAL NATL MTG				1	6,358,853	99.971	6,423,276	6,425,112	6,358,853		7,479		3.000	3.210	MON...	32,089	192,753	06/19/2013.	05/01/2043.	
3138WE	MM	8	FEDERAL NATL MTG				1	5,082,920	100.245	4,912,724	4,900,676	5,080,761		(5,332)		2.500	1.910	MON...	20,225	121,900	09/29/2016.	05/01/2030.	
3138WV	S7	7	FEDERAL NATL MTG				1	4,192,863	102.937	4,182,695	4,063,344	4,192,863		(19,351)		3.000	1.800	MON...	20,254	121,900	06/20/2013.	06/01/2028.	
3138XP	QX	4	FEDERAL NATL MTG				1	4,258,744	107.777	4,227,349	3,922,285	4,226,422		(160,400)		4.500	2.650	MON...	14,685	176,503	09/30/2015.	02/01/2044.	
3138XP	VH	3	FEDERAL NATL MTG				1	2,388,970	104.384	2,357,597	2,258,573	2,319,264		(14,012)		3.500	2.630	MON...	13,128	79,050	05/30/2014.	05/01/2029.	
3138Y4	SJ	9	FEDERAL NATL MTG				1	7,964,293	104.317	7,896,077	7,569,271	7,875,994		(93,933)		3.500	2.260	MON...	22,077	296,988	09/30/2014.	10/25/2029.	
3138Y6	F3	3	FEDERAL NATL MTG				1	2,951,792	105.161	2,924,467	2,780,918	2,832,768		(30,681)		4.000	3.490	MON...	18,525	111,237	10/31/2014.	11/25/2044.	
3138YE	JM	0	FEDERAL NATL MTG				1	5,939,529	100.245	5,824,410	5,810,162	5,879,916		(31,799)		2.500	2.180	MON...	24,139	145,254	05/29/2015.	06/01/2030.	
3138YJ	Z3	3	FEDERAL NATL MTG				1	4,122,361	102.580	4,035,162	3,933,668	3,989,832		(41,202)		3.500	3.100	MON...	23,809	137,678	04/30/2015.	04/25/2045.	
3138YJ	ZJ	8	FEDERAL NATL MTG				1	8,410,262	102.577	8,223,858	8,017,230	8,133,833		(75,326)		3.500	3.100	MON...	45,813	280,603	03/30/2015.	03/25/2045.	
3138YJ	ZX	7	FEDERAL NATL MTG				1	5,691,195	102.580	5,570,844	5,430,691	5,508,229		(54,836)		3.500	3.100	MON...	31,679	190,074	04/30/2015.	04/25/2045.	
3138YK	WE	9	FEDERAL NATL MTG				1	9,022,110	102.600	8,940,958	8,714,383	8,803,749		(62,704)		3.500	3.200	MON...	50,778	305,003	06/19/2015.	05/01/2045.	
3138YU	UG	4	FEDERAL NATL MTG				1	9,171,872	105.196	9,079,636	8,631,081	8,784,680		(86,739)		4.000	3.480	MON...	58,809	345,243	08/04/2015.	07/01/2045.	
3138YU	UU	3	FEDERAL NATL MTG				1	4,988,157	105.231	4,915,402	4,671,037	4,919,547		(136,490)		4.000	2.660	MON...	31,117	186,841	09/30/2015.	10/01/2045.	
3138YW	LC	9	FEDERAL NATL MTG				1	7,489,217	105.186	7,417,510	7,051,786	7,175,937		(58,126)		4.000	3.480	MON...	46,212	282,071	07/30/2015.	07/01/2045.	
31390C	MD	5	FEDERAL NATL MTG				1	16,004	100.247	15,261	15,223	15,223		(180)		6.500	5.020	MON...	145	990	09/20/2002.	05/01/2017.	
31390F	4E	6	FEDERAL NATL MTG				1	213,249	111.032	229,011	206,256	211,535		(99)		7.000	5.990	MON...	2,401	14,438	05/31/2002.	05/01/2032.	
31390F	4T	3	FEDERAL NATL MTG				1	4,606	100.122	4,349	4,344	4,344		(61)		7.000	5.240	MON...	45	304	09/20/2002.	05/01/2017.	
31390F	4W	6	FEDERAL NATL MTG				1	15,795	100.392	14,953	14,895	14,896		(186)		7.000	5.240	MON...	156	1,043	09/20/2002.	05/01/2017.	
31390G	A6	4	FEDERAL NATL MTG				1	8,436	100.287	7,978	7,955	7,956		(99)		7.000	5.240	MON...	83	557	09/20/2002.	05/01/2017.	
31390G	CE	5	FEDERAL NATL MTG				1	79,374	103.074	79,131	76,771	78,736		(40)		7.000	5.990	MON...	894	5,374	05/31/2002.	05/01/2032.	
31390J	3P	4	FEDERAL NATL MTG				1	153,429	112.545	161,901	143,853	152,919		(3,182)		7.500	5.580	MON...	1,795	10,789	02/11/2003.	07/01/2032.	
31391Q	JP	0	FEDERAL NATL MTG				1	685,869	115.938	772,965	666,702	683,041		(1,711)		6.000	5.080	MON...	6,550	40,002	11/20/2002.	11/01/2032.	
31398Q	HB	6	FHLMC CMBS				1	5,049,635	106.576	5,328,823	5,000,000	5,008,727		(6,413)		4.224	3.950	MON...	21,120	211,200	06/01/2010.	03/25/2020.	

E10.15

**SCHEDULE D - PART 1**

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description					NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31400S	CJ	6	FEDERAL NATL MTG			1	128,749	102.774	131,643	128,089	128,089				4.500	4.250	MON...	923	5,764	09/30/2003.	04/01/2018.	
31401B	P4	1	FEDERAL NATL MTG			1	157,501	102.340	155,431	151,876	152,524		(1,435)		5.000	3.930	MON...	1,226	7,594	05/30/2003.	05/01/2018.	
3140F8	JK	4	FEDERAL NATL MTG			1	27,190,685	99.451	26,251,910	26,396,721	27,188,347		(2,338)		3.000	2.760	MON...	131,527		10/27/2016.	10/01/2046.	
31402E	R7	5	FEDERAL NATL MTG			1	426,577	109.344	460,930	421,538	425,845		(1,235)		5.000	4.580	MON...	3,373	21,077	06/30/2003.	08/01/2033.	
31402G	R4	7	FEDERAL NATL MTG			1	1,138,673	109.486	1,232,440	1,125,658	1,137,003		(4,202)		5.000	4.580	MON...	9,217	56,283	08/13/2003.	07/01/2033.	
31402K	VX	9	FEDERAL NATL MTG			1	113,983	101.785	112,588	110,613	111,034		(822)		5.500	4.540	MON...	973	6,084	10/31/2003.	07/01/2018.	
31402L	QU	9	FEDERAL NATL MTG			1	471,787	109.511	510,756	466,394	470,998		(1,626)		5.000	4.590	MON...	3,866	23,320	08/13/2003.	08/01/2033.	
31403F	PK	4	FEDERAL NATL MTG			1	935,107	113.183	1,001,178	884,561	930,755		(1,482)		6.500	4.780	MON...	9,536	57,496	02/10/2004.	10/01/2033.	
31403J	W6	9	FEDERAL NATL MTG			1	858,805	112.042	941,696	840,485	857,433		(1,032)		5.500	4.770	MON...	7,691	46,226	01/09/2004.	12/01/2033.	
31403N	GB	7	FEDERAL NATL MTG			1	241,604	111.536	262,903	235,711	241,604		(3,484)		5.500	4.630	MON...	2,154	12,964	03/31/2004.	11/01/2033.	
31404G	2B	6	FEDERAL NATL MTG			1	150,706	102.340	150,105	146,673	147,735		(1,610)		5.000	4.220	MON...	1,143	7,334	02/27/2004.	02/01/2019.	
31404M	L4	8	FEDERAL NATL MTG			1	853,987	111.867	931,464	832,650	852,538		(5,411)		5.500	4.670	MON...	7,619	45,796	03/31/2004.	03/01/2034.	
31404P	LS	8	FEDERAL NATL MTG			1	428,280	102.774	452,173	439,967	435,089		3,633		4.500	5.260	MON...	3,233	19,799	03/24/2005.	04/01/2019.	
31404W	TV	8	FEDERAL NATL MTG			1	239,369	102.774	250,871	244,908	241,920		1,816		4.500	5.040	MON...	1,777	10,984	08/10/2005.	05/01/2019.	
31405R	AM	8	FEDERAL NATL MTG			1	1,172,911	111.916	1,289,311	1,152,030	1,169,167		(4,756)		5.500	4.940	MON...	10,543	63,362	10/20/2004.	10/01/2034.	
31405R	AN	6	FEDERAL NATL MTG			1	687,427	111.868	755,321	675,189	686,674		(1,103)		5.500	4.880	MON...	6,168	37,135	10/20/2004.	10/01/2034.	
31405R	G3	4	FEDERAL NATL MTG			1	96,151	111.148	105,534	94,949	96,093		78		5.500	5.020	MON...	869	5,222	09/30/2004.	09/01/2034.	
31406B	F2	1	FEDERAL NATL MTG			1	240,654	111.058	263,378	237,153	240,437		(2,325)		5.500	4.970	MON...	1,047	13,044	09/01/2006.	01/01/2035.	
31406C	TB	4	FEDERAL NATL MTG			1	860,852	111.058	940,471	846,826	859,992		(4,502)		5.500	4.920	MON...	7,009	46,575	01/11/2005.	12/01/2034.	
31406E	ML	5	FEDERAL NATL MTG			1	917,432	111.058	1,002,285	902,485	916,235		(2,752)		5.500	4.930	MON...	8,259	49,637	01/11/2005.	01/01/2035.	
31406E	Z5	6	FEDERAL NATL MTG			1	215,175	108.875	238,370	218,938	215,439		4,397		5.000	5.380	MON...	1,822	10,947	03/09/2005.	03/01/2035.	
31406K	LR	9	FEDERAL NATL MTG			1	999,649	112.104	1,102,560	983,514	998,643		(5,291)		5.500	4.930	MON...	9,002	54,093	01/27/2005.	01/01/2035.	
31406L	JC	3	FEDERAL NATL MTG			1	371,871	112.084	428,976	382,725	371,871		1,807		5.500	6.370	MON...	3,502	21,050	04/10/2006.	03/01/2035.	
31406M	LG	9	FEDERAL NATL MTG			1	1,177,214	112.100	1,311,063	1,169,539	1,176,635		(1,444)		5.500	5.200	MON...	10,701	64,325	03/09/2005.	01/01/2035.	
31407B	HM	4	FEDERAL NATL MTG			1	277,131	111.095	316,867	285,220	277,131		9,734		5.500	6.330	MON...	2,610	15,687	04/10/2006.	06/01/2035.	
31407E	VE	0	FEDERAL NATL MTG			1	730,676	104.615	749,066	716,020	720,372		(3,335)		5.500	4.840	MON...	6,474	39,381	08/03/2005.	07/01/2020.	
31407F	DK	3	FEDERAL NATL MTG			1	236,401	103.218	257,679	249,643	242,042		4,730		4.500	6.280	MON...	1,850	11,234	06/11/2007.	10/01/2020.	
31407L	MV	6	FEDERAL NATL MTG			1	1,300,994	112.160	1,471,613	1,312,064	1,300,994		6,386		5.500	5.650	MON...	12,005	72,164	12/30/2005.	06/01/2035.	
31407S	A2	8	FEDERAL NATL MTG			1	398,367	109.166	456,944	418,576	398,367		3,178		5.000	6.450	MON...	3,482	20,929	03/30/2006.	08/01/2035.	
31408H	KX	2	FEDERAL NATL MTG			1	711,585	111.705	824,512	738,111	711,585		8,118		5.500	6.660	MON...	6,757	40,596	05/17/2006.	02/01/2036.	
31409F	E6	1	FEDERAL NATL MTG			1	456,136	112.118	515,601	459,872	456,136		880		5.500	5.670	MON...	4,208	25,293	02/28/2007.	03/01/2036.	
31409T	RE	0	FEDERAL NATL MTG			1	1,120,032	113.357	1,310,700	1,156,256	1,120,032		14,964		5.500	6.410	MON...	10,575	63,594	05/05/2006.	04/01/2036.	
31409X	5A	3	FEDERAL NATL MTG			1	644,760	113.136	720,844	637,144	644,760		169		6.500	5.960	MON...	6,895	41,414	05/25/2006.	05/01/2036.	
3140E5	3K	8	FEDERAL NATL MTG			1	11,294,177	102.575	11,129,452	10,850,005	11,194,290		(136,002)		3.500	2.730	MON...	62,684	348,104	11/12/2015.	10/01/2045.	
3140E8	V6	2	FEDERAL NATL MTG			1	13,789,433	102.568	13,533,510	13,194,643	13,749,235		(87,110)		3.500	2.520	MON...	76,902	230,906	04/27/2016.	11/01/2045.	
3140EB	MN	8	FEDERAL NATL MTG			1	13,905,414	102.590	13,518,904	13,177,559	13,872,577		(61,162)		3.500	2.330	MON...	76,808	115,304	07/28/2016.	04/01/2046.	
3140EU	TK	5	FEDERAL NATL MTG			1	11,704,492	102.704	11,466,498	11,164,580	11,654,005		(78,185)		3.500	2.500	MON...	65,077	260,507	02/29/2016.	01/01/2046.	
3140EW	7A	7	FEDERAL NATL MTG			1	11,143,077	99.451	10,814,128	10,873,781	11,124,244		(44,025)		3.000	2.580	MON...	26,900	190,291	03/31/2016.	03/01/2046.	
3140EY	XJ	5	FEDERAL NATL MTG			1	4,822,380	102.707	4,723,427	4,598,902	4,809,968		(47,871)		3.000	1.790	MON...	22,942	45,989	06/30/2016.	04/01/2031.	
3140F0	BP	8	FEDERAL NATL MTG			1	3,514,104	107.779	3,505,914	3,252,859	3,513,906		(199)		4.500	3.820	MON...	12,198		11/30/2016.	07/01/2046.	
3140F3	6F	0	FEDERAL NATL MTG			1	11,415,006	99.451	11,089,865	11,151,039	11,399,804		(22,945)		3.000	2.570	MON...	55,478	139,388	05/27/2016.	06/01/2046.	
3140FB	EK	2	FEDERAL NATL MTG			1	8,142,571	105.220	8,197,505	7,790,769	8,142,571				4.000	3.610	MON...	14,716		12/21/2016.	08/01/2046.	
3140FK	BZ	2	FEDERAL NATL MTG			1	7,500,850	100.277	7,466,851	7,446,167	7,500,850				2.500	2.370	MON...	15,513		11/29/2016.	11/01/2031.	

E10.16

# 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			Code	F or e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3140FK	JB	7				1	7,124,373	99.475	7,207,505	7,245,509	7,124,373					3.000	3.110	MON...	10,264		12/21/2016	10/01/2046	
31410E	2N	7				1	26,574	113.132	30,305	26,787	26,574		346			6.000	6.120	MON...	134	1,607	06/09/2006	07/01/2036	
31410G	PQ	0				1	428,038	113.355	453,659	400,211	428,038		(6,575)			6.500	3.790	MON...	4,275	26,014	07/07/2009	11/01/2037	
31410S	4X	2				1	179,743	113.136	199,950	176,733	179,743		23			6.500	5.790	MON...	1,913	11,488	10/10/2006	09/01/2036	
31410U	GK	2				1	889,530	112.244	1,046,523	932,361	889,530		9,816			5.500	7.000	MON...	8,538	51,280	06/12/2007	03/01/2037	
31410W	3E	6				1	197,937	107.115	206,409	192,698	195,756		(1,163)			7.000	6.000	MON...	2,223	13,489	09/27/2007	09/01/2022	
31411A	JG	1				1	848,815	113.132	954,103	843,347	848,815		(2,406)			6.000	5.660	MON...	8,186	50,601	11/09/2006	11/01/2036	
31411H	P7	9				1	342,778	113.132	384,551	339,910	342,778		(2,439)			6.000	5.610	MON...	3,396	20,395	12/27/2006	01/01/2037	
31411N	XZ	5				1	909,415	111.058	1,039,376	935,883	909,415		8,628			5.500	6.340	MON...	8,292	51,474	06/06/2007	03/01/2037	
31411W	AU	1				1	284,744	113.351	320,236	282,515	284,744		(422)			6.000	5.630	MON...	2,816	16,945	03/30/2007	04/01/2037	
31411W	FH	5				1	373,355	105.581	394,041	373,209	373,209					6.000	5.850	MON...	3,704	22,393	06/12/2007	05/01/2022	
31412L	D2	3				1	785,200	112.885	921,806	816,587	785,200		1,456			5.500	6.710	MON...	7,469	44,912	06/08/2007	03/01/2037	
31412S	4L	6				1	157,134	113.132	175,738	155,337	157,134		(2,094)			6.000	5.490	MON...	1,552	9,320	05/29/2008	04/01/2038	
31412S	5T	8				1	891,972	113.132	998,659	882,731	891,972		(189)			6.000	5.450	MON...	8,396	52,964	06/30/2008	05/01/2038	
31414U	5K	0				1	511,555	113.152	575,333	508,457	510,524		(174)			6.000	5.750	MON...	5,080	30,507	07/31/2008	05/01/2038	
31416R	QR	7				1	5,548,360	108.548	6,023,614	5,549,227	5,549,227					4.500	4.400	MON...	40,973	249,715	06/30/2009	06/01/2039	
31416X	LY	4				1	3,474,318	104.631	3,394,931	3,244,657	3,474,318		(82,223)			4.000	1.400	MON...	21,077	129,786	03/28/2013	01/01/2026	
31416X	NA	4				1	7,117,604	107.999	7,538,543	6,980,182	7,077,544		(52,170)			4.500	4.030	MON...	52,298	314,108	02/28/2011	02/01/2041	
31418A	SC	3				1	12,092,333	106.099	12,526,576	11,806,397	12,092,333		(30,560)			4.000	3.220	MON...	78,361	472,256	07/12/2013	04/01/2043	
31418B	S8	0				1	6,162,974	105.197	6,073,341	5,773,277	6,133,471		(85,507)			4.000	2.410	MON...	37,832	153,954	02/29/2016	07/01/2045	
31418P	UE	3				1	3,686,117	107.554	3,876,527	3,604,233	3,666,299		(25,791)			4.500	3.940	MON...	25,850	162,190	05/28/2010	03/01/2040	
31418U	4W	1				1	5,766,807	109.174	5,705,708	5,226,220	5,661,285		(196,874)			5.000	2.710	MON...	43,083	261,311	08/28/2014	07/25/2040	
31419A	DS	3				1	1,485,414	113.354	1,548,306	1,365,898	1,473,217		(24,625)			6.000	3.680	MON...	13,574	81,815	10/29/2010	09/01/2039	
31419J	SH	2				1	9,678,677	105.998	10,312,473	9,728,842	9,688,043		13,222			4.000	4.040	MON...	64,436	388,922	12/08/2010	11/01/2040	
31419M	AU	5				1	7,006,431	104.354	6,933,442	6,644,119	7,006,431		(83,892)			3.500	1.570	MON...	38,540	232,544	01/31/2012	12/01/2025	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities							620,613,638	XXX	620,030,427	597,880,286	614,857,522	0	(4,160,844)	0	XXX	XXX	XXX		2,832,906	18,261,836	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							1,936,685,579	XXX	1,899,595,890	1,735,250,286	1,883,942,625	0	(20,684,070)	0	XXX	XXX	XXX		18,652,382	64,275,813	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																							
001546	AM	2				4FE	312,875	104.750	314,250	300,000	312,636		(239)			8.375	7.390	AO....	6,281		11/10/2016	04/01/2022	
001546	AS	9				5FE	302,250	108.125	324,375	300,000	302,207		(43)			7.625	7.430	AO....	5,719		11/07/2016	10/01/2021	
001546	AT	7				4FE	600,000	109.750	658,500	600,000	600,000					7.500	7.500	JJ....	20,750		06/14/2016	07/15/2023	
00164V	AD	5				3FE	1,150,000	100.500	1,155,750	1,150,000	1,150,000					5.000	5.000	AO....	14,375	28,910	03/23/2016	04/01/2024	
00165A	AH	1				4FE	708,313	102.750	719,250	700,000	707,744		(568)			5.750	5.580	JD....	1,789	40,250	02/19/2016	06/15/2025	
00165C	AA	2				4FE	451,550	102.750	462,375	450,000	451,528		(22)			5.875	5.820	MN....	3,892		10/28/2016	11/15/2026	
00191A	AB	2				5FE	854,563	100.000	850,000	850,000	850,000		(4,335)			7.125	6.990	MS....	17,832		09/13/2016	09/15/2023	
001940	AA	3				4FE	605,625	103.078	618,468	600,000	604,745		(2,296)			6.500	6.340	JD....	1,733	39,000	06/15/2015	06/15/2023	
00206R	AM	4				2FE	1,998,320	104.724	2,094,480	2,000,000	1,999,713		196			5.600	5.610	MN....	14,311	112,000	05/08/2008	05/15/2018	
00206R	AR	3				2FE	1,993,780	107.420	2,148,400	2,000,000	1,998,386		695			5.800	5.840	FA....	43,822	116,000	01/30/2009	02/15/2019	
00206R	AZ	5				2FE	1,108,994	103.465	1,086,383	1,050,000	1,081,496		(6,339)			3.875	3.150	FA....	15,371	40,688	10/02/2012	08/15/2021	
00206R	BD	3				2FE	2,008,640	98.803	1,976,060	2,000,000	2,004,907		(875)			3.000	2.940	FA....	22,667	60,000	06/11/2012	02/15/2022	
00206R	BN	1				2FE	1,234,253	96.057	1,200,713	1,250,000	1,239,612		1,564			2.625	2.770	JD....	3,099	32,813	06/11/2013	12/01/2022	
00206R	CN	0				2FE	997,040	96.419	964,190	1,000,000	997,456		258			3.400	3.430	MN....	4,344	34,000	04/23/2015	05/15/2025	
00206R	DD	1				2FE	3,545,350	101.032	3,536,120	3,500,000	3,538,168		(3,788)			3.950	3.780	JJ....	63,749	141,750	08/17/2015	01/15/2025	

E10.17

## 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	For rei g n	Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00404A	AJ	8	ACADIA HEALTH CO INC	.....	.....	4FE	487,500	100.625	503,125	500,000	487,738		238		5.625	6.110	FA	10,625		11/09/2016	02/15/2023	
00434N	AA	3	WILLIAMS PARTNERS/ACMP	LS	.....	2FE	1,284,375	101.500	1,268,750	1,250,000	1,277,491		(3,654)		4.875	4.470	MN	7,786	60,938	01/15/2015	05/15/2023	
00766T	AB	6	AECOM TECHNOLOGY COR	.....	.....	1	250,000	106.300	265,750	250,000	250,000				5.750	5.750	AO	3,035	14,375	09/17/2014	10/15/2022	
00766T	AD	2	AECOM TECHNOLOGY COR	.....	.....	1	663,655	106.750	693,875	650,000	663,495		(160)		5.875	5.530	AO	8,062	17,625	11/16/2016	10/15/2024	
007903	AX	5	ADVANCED MICRO DEVIC	.....	.....	1	432,508	109.250	466,498	427,000	432,526		19		7.500	7.200	FA	12,098	4,763	10/27/2016	08/15/2022	
007903	BC	0	ADVANCED MICRO DEVICES	.....	.....	1	489,625	104.260	521,300	500,000	489,878		253		7.000	7.350	JJ	17,500		11/09/2016	07/01/2024	
008674	AH	6	AHERN RENTALS INC	.....	.....	4FE	948,563	83.500	793,250	950,000	793,250	18,860	140		7.375	7.390	MN	8,952	70,063	06/15/2015	05/15/2023	
009158	AT	3	AIR PRODUCTS & CHEMICALS	.....	.....	1FE	995,930	99.693	996,930	1,000,000	997,389		388		2.750	2.790	FA	11,306	27,500	01/30/2013	02/03/2023	
00928Q	AN	1	AIRCASTLE LTD	.....	.....	3FE	251,875	106.625	266,563	250,000	251,536	37	(258)		5.500	5.350	FA	5,194	13,750	08/31/2015	02/15/2022	
00928Q	AP	6	AIRCASTLE LTD	.....	.....	3FE	100,000	102.500	102,500	100,000	100,000				5.000	5.000	AO	1,250	2,597	03/21/2016	04/01/2023	
013093	AC	3	ALBERTSONS COS LLC/S	.....	.....	4FE	1,362,375	99.000	1,336,500	1,350,000	1,336,500	(25,340)	(535)		5.750	5.560	MS	30,619		09/06/2016	03/15/2025	
013817	AK	7	ALCOA INC	.....	.....	3FE	385,188	99.588	373,455	375,000	373,455	(11,622)	(111)		5.950	5.720	FA	9,297	11,156	07/22/2016	02/01/2037	
013817	AU	5	ALCOA INC	.....	.....	3FE	932,188	109.318	929,203	850,000	922,000	(1,370)	(8,817)		6.150	3.580	FA	19,748	26,138	07/25/2016	08/15/2020	
013817	AV	3	ALCOA INC	.....	.....	1	106,375	106.393	106,393	100,000	105,743		(632)		5.400	3.850	AO	1,140	2,700	06/29/2016	04/15/2021	
013817	AW	1	ALCOA INC	.....	.....	1	1,579,338	102.812	1,567,883	1,525,000	1,556,748	(20,164)	(2,426)		5.125	4.590	AO	19,539	39,078	07/25/2016	10/01/2024	
019736	AD	9	ALLISON TRANSMISSION	.....	.....	1	500,000	101.250	506,250	500,000	500,000				5.000	5.000	AO	6,806		09/14/2016	10/01/2024	
02005N	AD	2	ALLY FINL INC	.....	.....	3FE	775,625	104.000	884,000	850,000	836,780		13,393		6.250	8.040	JD	4,427	53,125	08/11/2011	12/01/2017	
02005N	AE	0	GMAC INC	.....	.....	3FE	571,563	113.500	567,500	500,000	557,607		(13,651)		8.000	4.120	MS	11,778	46,500	03/08/2016	03/15/2020	
02005N	AT	7	ALLY FINL INC	.....	.....	3FE	147,188	100.750	151,125	150,000	148,035		848		3.500	4.160	JJ	2,246	5,250	01/13/2016	01/27/2019	
02005N	AV	2	ALLY FINL INC	.....	.....	3FE	395,565	102.250	409,000	400,000	396,373		370		5.125	5.260	MS	5,182	20,500	10/08/2014	09/30/2024	
02005N	AW	0	ALLY FINANCIAL INC	.....	.....	3FE	304,875	100.625	301,875	300,000	301,875	(2,710)	(290)		3.750	3.190	MN	1,344	5,625	10/18/2016	11/18/2019	
02005N	AZ	3	ALLY FINL INC	.....	.....	3FE	501,526	101.500	507,500	500,000	501,203	4,212	(347)		4.125	4.040	MS	5,214	20,625	08/05/2015	03/30/2020	
021332	AE	1	ALTA MESA HLDGS/FINANCE	.....	.....	5FE	100,000	103.500	103,500	100,000	100,000				7.875	7.870	JD	678		12/02/2016	12/15/2024	
02154C	AC	7	ALTICE FINANCING S.A	.....	.....	4FE	608,000	104.750	628,500	600,000	606,522	9,093	(1,071)		6.500	6.240	JJ	17,983	39,000	11/12/2015	01/15/2022	
02154C	AD	5	ALTICE FINANCING S.A	.....	.....	1	1,987,253	103.500	2,070,000	2,000,000	1,988,835	7,145	1,497		6.625	6.730	AO	33,125	132,500	02/29/2016	02/15/2023	
02154C	AE	3	ALTICE FINANCING SA	.....	.....	1	1,869,500	103.750	1,919,375	1,850,000	1,868,269	(1,065)	(167)		7.400	7.210	MN	69,293		12/14/2016	05/15/2026	
02154E	AB	5	ALTICE FINANCING S.A	.....	.....	4FE	1,051,500	104.500	1,045,000	1,000,000	1,041,773	86,203	(4,430)		8.125	7.340	JJ	37,465	81,250	08/03/2015	01/15/2024	
02155E	AA	6	CEQUEL COM HOLDING	.....	.....	5FE	618,000	110.500	663,000	600,000	617,289	15,000	(711)		7.750	7.280	JJ	21,442	32,421	06/28/2016	07/15/2025	
02155F	AC	9	ALTICE US FINANCE I CORP	.....	.....	1	1,600,000	102.500	1,640,000	1,600,000	1,600,000				5.500	5.500	MN	11,244	47,096	04/19/2016	05/15/2026	
024747	AD	9	ABC SUPPLY CO INC	.....	.....	4FE	604,375	103.500	621,000	600,000	603,881	1,702	(446)		5.750	5.630	JD	1,533	36,513	11/24/2015	12/15/2023	
0258M0	DJ	5	AMERICAN EXPRESS CR CORP	LS	.....	1FE	998,960	100.541	1,005,410	1,000,000	999,660		210		2.125	2.140	JJ	9,090	21,250	07/24/2013	07/27/2018	
02665W	AC	5	AMERICAN HONDA FIN CORP	.....	.....	1FE	996,140	100.995	1,009,950	1,000,000	998,581		775		2.125	2.200	AO	4,781	21,250	10/03/2013	10/10/2018	
02665W	AZ	4	AMERICAN HONDA FIN	.....	.....	1FE	1,349,123	100.122	1,351,647	1,350,000	1,349,335		168		2.450	2.460	MS	8,912	33,075	09/21/2015	09/24/2020	
02666Q	M2	6	AMERICAN HONDA FINANCE	.....	.....	1FE	999,430	100.150	1,001,500	1,000,000	999,867		116		1.600	1.610	FA	6,000	16,000	02/12/2013	02/16/2018	
026874	CU	9	AMERICAN INTL GROUP	.....	.....	2FE	1,981,540	108.712	2,174,240	2,000,000	1,988,889		1,746		4.875	4.990	JD	8,125	97,500	05/21/2012	06/01/2022	
03523T	AV	0	ANHEUSER-BUSH INBEV WORLD	LS	.....	2FE	993,810	108.294	1,082,940	1,000,000	997,613		651		5.000	5.070	AO	10,556	50,000	03/24/2010	04/15/2020	
03523T	BE	7	ANHEUSER-BUSH INBEV WORLD	.....	.....	2FE	1,998,460	111.414	2,228,280	2,000,000	1,999,591		178		7.750	7.760	JJ	71,472	155,000	01/07/2009	01/15/2019	
03523T	BP	2	ANHEUSER-BUSH INBEV WORLD	.....	.....	2FE	995,180	98.343	983,430	1,000,000	997,180		468		2.500	2.550	JJ	11,528	25,000	07/13/2012	07/15/2022	
035240	AB	6	ANHEUSER-BUSH INBEV WORLD	.....	.....	2FE	1,754,673	100.675	1,761,823	1,750,000	1,754,552		(121)		2.200	2.030	FA	5,026		12/16/2016	08/01/2018	
035242	AA	4	ANHEUSER-BUSH INBEV WORLD	.....	.....	2FE	993,470	97.967	979,670	1,000,000	995,846		625		2.625	2.690	JJ	11,958	26,250	01/14/2013	01/17/2023	
035242	AP	1	ANHEUSER-BUSH INBEV WORLD	.....	.....	1FE	3,993,320	101.543	4,061,720	4,000,000	3,993,828		508		3.650	3.670	FA	60,833	75,433	01/13/2016	02/01/2026	
035287	AG	6	ANIXTER INC	.....	.....	3FE	761,375	103.750	778,125	750,000	760,214	8,548	(959)		5.500	5.230	MS	13,750	42,740	10/27/2015	03/01/2023	

E10.18



## 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
CUSIP Identification	Description	Code	F or n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
035659 AA 9	ACOSTA INC.....	.....	.....	.....	5FE	902,188	84.500	760,500	900,000	760,500	(31,254)	(246)		7.750	7.700	AO.....	17,438	69,750	06/15/2015.	10/01/2022.				
03674P AJ 2	ANTERO RESOURCES FINANCE .....	.....	.....	.....	3FE	241,250	103.500	258,750	250,000	243,075	29,704	1,496		6.000	6.810	JD.....	1,250	15,000	10/09/2015.	12/01/2020.				
03674P AL 7	ANTERO RESOURCES FINANCE .....	.....	.....	.....	3FE	991,860	102.750	1,027,500	1,000,000	993,814	131,301	1,950		5.375	5.510	MN.....	8,958	47,031	10/20/2016.	11/01/2021.				
03674X AC 0	ANTERO RESOURCES FINANCE .....	.....	.....	.....	3FE	301,500	101.500	304,500	300,000	301,165	65,830	(165)		5.125	5.040	JD.....	1,281	15,375	09/04/2014.	12/01/2022.				
03674X AF 3	ANTERO RESOURCES FINANCE .....	.....	.....	.....	3FE	285,625	102.750	308,250	300,000	287,279	55,094	1,185		5.625	6.430	JD.....	1,406	16,875	09/10/2015.	06/01/2023.				
03690A AA 4	ANTERO MIDSTREAM PAR.....	.....	.....	.....	4FE	300,000	102.000	306,000	300,000	300,000				5.375	5.370	MS.....	4,748		09/08/2016.	09/15/2024.				
037411 AX 3	APACHE CORP.....	LS...	.....	.....	2FE	989,700	103.254	1,032,540	1,000,000	995,422		1,020		3.625	3.740	FA.....	15,104	36,250	11/30/2010.	02/01/2021.				
037411 AZ 8	APACHE CORP.....	.....	.....	.....	2FE	979,670	102.031	1,020,310	1,000,000	983,564		2,800		3.250	3.590	AO.....	6,861	32,500	08/04/2015.	04/15/2022.				
037735 CU 9	APPALACHIAN POWER CO .....	.....	.....	.....	2FE	996,450	100.955	1,009,550	1,000,000	996,936		309		3.400	3.440	JD.....	2,833	34,000	05/11/2015.	06/01/2025.				
037833 AK 6	APPLE INC.....	.....	.....	.....	1FE	1,987,190	97.774	1,955,480	2,000,000	1,991,496		1,223		2.400	2.470	MN.....	7,733	48,000	05/09/2013.	05/03/2023.				
037833 BF 6	APPLE INC.....	.....	.....	.....	1FE	989,570	100.123	1,001,230	1,000,000	991,599		1,429		2.700	2.870	MN.....	3,600	27,000	07/29/2015.	05/13/2022.				
037833 BG 4	APPLE INC.....	.....	.....	.....	1FE	2,485,375	100.988	2,524,700	2,500,000	2,487,250		1,304		3.200	3.270	MN.....	10,667	80,000	08/12/2015.	05/13/2025.				
037833 BY 5	APPLE INC.....	.....	.....	.....	1FE	997,800	100.115	1,001,150	1,000,000	997,962		162		3.250	3.270	FA.....	11,556	16,250	02/16/2016.	02/23/2026.				
03938L AQ 7	ARCELORMITTAL.....	.....	.....	.....	3FE	315,000	109.250	327,750	300,000	313,604		(1,396)		6.250	4.850	FA.....	7,004	9,375	07/26/2016.	08/05/2020.				
03938L AU 8	ARCELORMITTAL.....	.....	.....	.....	3FE	850,488	110.000	935,000	850,000	851,398	88,330	705		6.000	5.860	MS.....	17,000	43,875	06/28/2016.	03/01/2021.				
03938L AX 2	ARCELORMITTAL.....	.....	.....	.....	3FE	51,875	113.250	56,625	50,000	51,179	11,625	(696)		6.750	6.200	FA.....	1,181	3,625	11/29/2012.	02/25/2022.				
03969A AE 0	ARDAGH PACKAGING.....	.....	.....	.....	5FE	806,000	103.500	828,000	800,000	806,000	16,000			6.750	6.550	JJ.....	22,650	40,500	07/01/2016.	01/31/2021.				
03969A AJ 9	ARDAGH PKG FIN/HLDGS USA .....	.....	.....	.....	5FE	889,000	106.250	944,563	889,000	889,000				7.250	7.250	MN.....	8,236	32,047	04/29/2016.	05/15/2024.				
04964V AA 5	ATRIUM WINDOWS AND DOORS.....	.....	.....	.....	5FE	660,607	93.000	651,000	700,000	636,504	91,690	9,313		7.750	9.520	MN.....	9,042	54,250	12/02/2015.	05/01/2019.				
05453G AA 3	AXALTA COATING SYSTEMS.....	.....	.....	.....	4FE	901,830	99.500	895,500	900,000	895,142	(6,717)	29		4.875	4.840	FA.....	16,575		11/21/2016.	05/15/2024.				
05531F AL 7	BB&T CORPORATION.....	.....	.....	.....	1FE	499,090	100.040	500,200	500,000	499,883		186		1.600	1.630	FA.....	3,022	8,000	08/07/2012.	08/15/2017.				
05531F AN 3	BB&T CORPORATION.....	.....	.....	.....	1FE	998,540	100.466	1,004,660	1,000,000	999,556		295		2.050	2.080	JD.....	683	20,386	06/14/2013.	06/19/2018.				
05531F AS 2	BB&T CORPORATION.....	.....	.....	.....	1FE	2,995,650	100.756	3,022,680	3,000,000	2,997,323		838		2.450	2.480	JJ.....	33,892	73,500	12/03/2014.	01/15/2020.				
055604 AA 0	BMC EAST LLC.....	.....	.....	.....	4FE	349,250	100.500	351,750	350,000	349,254		4		5.500	5.530	AO.....	5,668		12/14/2016.	10/01/2024.				
05578M AA 0	BMC SOFTWARE FINANCE INC.....	.....	.....	.....	5FE	1,492,250	94.250	1,460,875	1,550,000	1,440,823	394,884	7,440		8.125	8.890	JJ.....	58,071	125,938	11/09/2015.	07/15/2021.				
059165 EF 3	BALTIMORE GAS & ELEC CO.....	.....	.....	.....	1FE	999,570	101.836	1,018,360	1,000,000	999,713		39		3.350	3.350	JJ.....	16,750	33,500	06/12/2013.	07/01/2023.				
060505 DR 2	BANK OF AMERICA CORPORATION.....	.....	.....	.....	3FE	613,875	103.184	619,104	600,000	613,875				8.000	7.810	JJ.....	20,133	8,000	08/29/2016.	12/29/2099.				
060505 DT 8	BANK OF AMERICA CORP.....	.....	.....	.....	3FE	151,688	104.260	156,390	150,000	151,688				8.125	8.020	JD.....	6,635	6,094	07/19/2016.	12/15/2049.				
060505 EH 3	BANK AMER CORP.....	.....	.....	.....	3FE	606,625	100.000	600,000	600,000	596,503	(10,125)	3		6.250	6.180	MS.....	12,083	11,035	11/10/2016.	12/31/2099.				
060505 EN 0	BANK OF AMERICA CORP.....	.....	.....	.....	3FE	481,750	100.550	502,750	500,000	482,972		1,222		6.100	6.640	MS.....	8,811	30,500	02/29/2016.	03/17/2025.				
060505 EU 4	BANK AMER CORP.....	.....	.....	.....	3FE	400,000	104.500	418,000	400,000	400,000				6.300	6.300	MS.....	7,770	12,600	03/07/2016.	12/29/2049.				
06051G EC 9	BANK AMER FDG CORP.....	.....	.....	.....	1FE	1,494,630	109.801	1,647,015	1,500,000	1,497,788		556		5.625	5.670	JJ.....	42,188	84,375	06/17/2010.	07/01/2020.				
06051G EQ 8	BANK AMER CORP.....	.....	.....	.....	2FE	997,080	100.498	1,004,980	1,000,000	999,857		625		3.875	3.930	MS.....	10,656	38,750	03/19/2012.	03/22/2017.				
06051G ET 2	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	1,990,520	100.056	2,001,120	2,000,000	1,997,956		1,947		2.000	2.100	JJ.....	18,889	40,000	01/22/2013.	01/11/2018.				
06051G EU 9	BANK OF AMERICA CORP.....	.....	.....	.....	2FE	2,236,118	100.353	2,257,943	2,250,000	2,240,981		1,328		3.300	3.370	JJ.....	35,063	74,250	03/19/2013.	01/11/2023.				
06051G FF 1	BANK AMER CORP.....	.....	.....	.....	2FE	2,344,813	103.207	2,322,158	2,250,000	2,326,747		(9,174)		4.000	3.460	AO.....	22,500	90,000	06/09/2015.	04/01/2024.				
06053F AA 7	BANK AMER CORP.....	.....	.....	.....	2FE	999,190	104.356	1,043,560	1,000,000	999,433		74		4.100	4.100	JJ.....	17,881	41,000	07/18/2013.	07/24/2023.				
06406F AA 1	BANK OF NEW YORK MELLON .....	.....	.....	.....	1FE	499,505	99.937	499,685	500,000	499,577		72		2.500	2.520	AO.....	2,639	8,194	02/16/2016.	04/15/2021.				
06406H BP 3	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	1FE	998,050	107.466	1,074,660	1,000,000	999,299		210		4.600	4.620	JJ.....	21,211	46,000	11/06/2009.	01/15/2020.				
06406H BU 2	BANK NEW YORK MTN BK ENT.....	LS...	.....	.....	1FE	1,497,450	105.831	1,587,465	1,500,000	1,498,831		258		4.150	4.170	FA.....	25,938	62,250	01/25/2011.	02/01/2021.				
06406H CJ 6	BANK NEW YORK MTN BK ENT.....	LS...	.....	.....	1FE	2,699,217	99.748	2,693,196	2,700,000	2,699,810		158		1.350	1.350	MS.....	11,644	36,450	03/04/2013.	03/06/2018.				
06406H DF 3	BANK OF NEW YORK MELLON .....	.....	.....	.....	1FE	499,675	99.943	499,715	500,000	499,743		62		2.450	2.460	MN.....	1,157	12,250	11/19/2015.	11/27/2020.				
07330N AD 7	BB&T BRH BKG & TR CO GLOB.....	.....	.....	.....	1FE	1,999,600	100.692	2,013,840	2,000,000	1,999,859		77		2.300	2.300	AO.....	9,711	46,000	09/19/2013.	10/15/2018.				

E10.19

**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	8 Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07556Q	BD	6	BEAZER HOMES USA INC	..	..	4FE	454,375	102.000	459,000	450,000	452,929	43,326	(397)		7.250	7.090	FA	13,594	25,375	10/05/2016	02/01/2023	
07556Q	BF	1	BEAZER HOMES USA INC	..	..	4FE	495,750	103.000	515,000	500,000	496,453	33,350	602		7.500	7.670	MS	11,042	37,500	10/14/2015	09/15/2021	
07556Q	BH	7	BEAZER HOMES USA INC	..	..	4FE	90,250	104.000	104,000	100,000	92,227	1,977			5.750	9.360	JD	256	5,750	04/08/2016	06/15/2019	
07556Q	BJ	3	BEAZER HOMES USA INC	..	..	1 4FE	725,145	108.500	759,500	700,000	724,462	(683)			8.750	7.750	MS	17,014		11/22/2016	03/15/2022	
085789	AE	5	BERRY PETE CO	..	..	1 6	59,500	63.750	159,375	250,000	68,377	8,877			6.750	52.270	MN	2,813		06/29/2016	11/01/2020	
085789	AF	2	BERRY PETE CO	..	..	6Z	392,556	63.554	788,070	1,240,000	407,613	132,500	15,056		6.375	29.850	MS	23,276	17,850	06/23/2016	09/15/2022	
095796	AA	6	BLUE RACER MIDSTREAM	..	..	1 4FE	668,250	100.500	904,500	900,000	692,791	48,140	23,651		6.125	11.640	MN	7,044	55,125	12/14/2015	11/15/2022	
097023	BJ	3	BOEING CO	..	..	1 1FE	975,890	96.646	966,460	1,000,000	979,887		2,166		2.500	2.770	MS	8,333	25,000	02/18/2015	03/01/2025	
097023	BN	4	BOEING CO	..	..	1FE	1,969,900	97.767	1,955,340	2,000,000	1,974,592		4,009		2.200	2.430	AO	7,456	44,122	10/26/2015	10/30/2022	
097751	BM	2	BOMBARDIER INC	..	..	1 4FE	645,219	99.350	695,450	700,000	645,656		437		7.500	8.840	MS	15,458		12/19/2016	03/15/2025	
097751	BP	5	BOMBARDIER INC	..	..	4FE	594,006	106.800	640,800	600,000	594,086		80		8.750	9.000	JD	6,563		11/16/2016	12/01/2021	
10112R	AQ	7	BOSTON PPTYS LTD PARTNERS	..	..	2FE	1,096,060	109.112	1,091,120	1,000,000	1,035,222		(11,605)		5.875	4.510	AO	12,403	58,750	02/28/2011	10/15/2019	
10112R	AS	3	BOSTON PPTYS LTD PARTNERS	..	..	2FE	976,085	104.945	1,049,450	1,000,000	988,447		2,338		4.125	4.410	MN	5,271	41,250	02/28/2011	05/15/2021	
10112R	AV	6	BOSTON PPTYS LTD PARTNERS	..	..	2FE	496,895	97.638	488,190	500,000	497,885		280		3.125	3.190	MS	5,208	15,625	04/02/2013	09/01/2023	
10112R	AW	4	BOSTON PPTYS LTD PARTNERS	..	..	2FE	498,470	101.531	507,655	500,000	498,925		130		3.800	3.830	FA	7,917	19,000	06/18/2013	02/01/2024	
103304	BL	4	BOYD GAMING CORP	..	..	4FE	503,849	108.375	541,875	500,000	503,661		(188)		6.375	6.240	AO	7,969	16,203	06/28/2016	04/01/2026	
11102A	AA	9	BRITISH TELECOMMUNICATION	..	..	2FE	1,447,500	104.811	1,572,165	1,500,000	1,492,819		6,484		5.950	6.430	JJ	41,154	89,250	03/19/2008	01/15/2018	
11283W	AA	2	BROOKFIELD RESIDENTIAL	..	..	4FE	200,000	102.750	205,500	200,000	200,000	6,000			6.500	6.500	JD	578	13,000	12/11/2012	12/15/2020	
11283Y	AA	8	BROOKFIELD RESIDENTIAL PP	..	..	4FE	395,624	101.000	404,000	400,000	396,350	23,026	536		6.125	6.320	JJ	12,250	24,500	08/31/2015	07/01/2022	
12008R	AJ	6	BUILDERS FIRSTSOURCE	..	..	4FE	552,375	101.000	555,500	550,000	551,500	(791)	(84)		5.625	5.550	MS	11,086		08/18/2016	09/01/2024	
12189L	AM	3	BURLINGTON NORTHN SANTA FE	..	..	1FE	1,000,000	101.222	1,012,220	1,000,000	1,000,000				3.000	3.000	MS	8,833	30,000	03/05/2013	03/15/2023	
12189L	AY	7	BURLINGTON NORTH SANTA FE	LS	..	1FE	997,820	104.176	1,041,760	1,000,000	997,820				3.650	9.090	MS	12,167	37,615	08/13/2015	09/01/2025	
12189T	BA	1	BURLINGTON NORTHN SANTA FE	..	..	1FE	1,995,030	105.210	2,104,200	2,000,000	1,999,243		591		5.750	5.780	MS	33,861	115,000	03/12/2008	03/15/2018	
12429T	AC	8	BWAY HOLDING COMPANY	..	..	5FE	997,412	105.250	1,052,500	1,000,000	998,173	64,122	301		9.125	9.170	FA	34,472	91,250	10/03/2014	08/15/2021	
124847	AC	8	CBS RADIO INC	..	..	1 4FE	200,000	105.500	211,000	200,000	200,000				7.250	7.250	MN	3,383		10/07/2016	11/01/2024	
124857	AE	3	CBS CORP NEW	..	..	2FE	498,660	105.427	527,135	500,000	499,384		134		4.300	4.330	FA	8,122	21,500	10/04/2010	02/15/2021	
124857	AG	8	CBS CORP NEW	..	..	2FE	1,482,710	101.543	1,523,145	1,500,000	1,490,256		1,691		3.375	3.510	MS	16,875	50,625	05/01/2012	03/01/2022	
124857	AQ	6	CBS CORP NEW	LS	..	2FE	984,305	101.582	1,015,820	1,000,000	986,122		1,240		4.000	4.180	JJ	18,444	40,556	07/07/2015	01/15/2026	
1248EP	AX	1	CCO HLDGS LLC / CCO HLDGS	..	..	3FE	366,625	104.125	364,438	350,000	362,344		(2,035)		6.625	5.810	JJ	9,726	23,188	10/16/2014	01/31/2022	
1248EP	BF	9	CCO HLDGS LLC / CCO	..	..	3FE	246,750	103.251	258,128	250,000	247,165		374		5.125	5.330	MN	2,135	12,813	11/23/2015	05/01/2023	
1248EP	BK	8	CCO HLDGS LLC / CCO	..	..	3FE	695,000	104.250	724,538	695,000	695,000				5.875	5.870	MN	6,805	40,831	04/15/2015	05/01/2027	
1248EP	BM	4	CCOH SAFARI LLC	..	..	3FE	1,504,500	104.160	1,562,400	1,500,000	1,504,491		(9)		5.750	5.700	FA	32,583	57,141	12/15/2016	02/15/2026	
1248EP	BP	7	CCO HLDGS LLC/CAP CORP	..	..	3FE	1,550,000	107.250	1,662,375	1,550,000	1,550,000				5.875	5.870	JJ	45,531	56,155	02/04/2016	04/01/2024	
1248EP	BR	3	CCO HLDGS LLC/CAP CORP	..	..	1 3FE	1,021,900	102.500	1,035,250	1,010,000	1,019,357	(1,971)	(572)		5.500	5.310	MN	9,258	29,318	10/21/2016	05/01/2026	
12505F	AF	8	CBS OUTDOOR AMERS	..	..	1 4FE	450,000	105.250	473,625	450,000	450,000				5.880	5.880	MS	7,791	26,438	09/16/2014	03/15/2025	
12527G	AF	0	CF INDS INC	..	..	3FE	179,625	86.455	172,910	200,000	172,910	(6,832)	117		5.150	6.100	MS	3,033		10/31/2016	03/15/2034	
12543D	AL	4	CHS / CMNTY HEALTH SYS IN	..	..	1 4FE	145,875	83.500	125,250	150,000	125,250	(21,186)	561		8.000	8.950	MN	1,533	6,000	06/28/2016	11/15/2019	
12543D	AR	1	CHS/COMMUNITY HEALTH SYS	..	..	3FE	511,438	98.875	506,240	512,000	506,240	(5,400)	202		5.125	5.170	FA	9,913	26,240	01/15/2016	08/15/2018	
125581	GH	5	CIT GROUP INC	..	..	3FE	765,125	106.000	795,000	750,000	760,602		(3,803)		5.500	4.780	FA	15,583	31,625	03/28/2016	02/15/2019	
125581	GL	6	CIT GROUP INC	..	..	3FE	556,750	104.125	572,688	550,000	552,364	633	(1,894)		5.250	4.860	MS	8,502	28,875	08/14/2014	03/15/2018	
125581	GN	2	CIT GROUP INC	..	..	3FE	291,603	106.625	288,954	271,000	283,555	3,443	(3,421)		5.375	3.890	MN	1,861	14,566	07/28/2014	05/15/2020	
125896	BK	5	CMS ENERGY CORP	LS	..	2FE	498,445	109.500	547,500	500,000	499,096		148		5.050	5.090	MS	7,435	25,250	03/07/2012	03/15/2022	

**E10.20**

# SCHEDULE D - PART 1

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

E10.21

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	F	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12626P AM 5	CRH AMERICA INC	.....	.....	.....	2FE	1,098,647	102.123	1,123,353	1,100,000	1,098,832	.....	116	.....	.....	3.875	3.890	MN	4,973	42,625	05/12/2015	05/18/2025
126307 AH 0	CSC HLDGS INC	.....	.....	.....	4FE	1,013,375	98.250	1,129,875	1,150,000	1,025,167	12,099	10,693	.....	.....	5.250	7.150	JD	5,031	60,375	03/28/2016	06/01/2024
126307 AQ 0	CSC HLDGS INC	.....	.....	1	3FE	1,254,500	101.750	1,271,875	1,250,000	1,253,500	(894)	(106)	.....	.....	5.500	5.440	AO	18,715	.....	09/22/2016	04/15/2027
126634 AC 8	CVR FEF LLC/COFF FIN INC	.....	.....	.....	3FE	275,000	100.000	275,000	275,000	275,000	6,875	.....	.....	.....	6.500	6.500	MN	2,979	17,875	10/10/2012	11/01/2022
126650 CK 4	CVS HEALTH CORP	.....	.....	.....	2FE	499,785	102.507	512,535	500,000	499,825	.....	28	.....	.....	3.500	3.500	JJ	7,826	17,500	07/13/2015	07/20/2022
126650 CL 2	CVS HEALTH CORP	.....	.....	.....	2FE	1,116,511	103.406	1,137,466	1,100,000	1,114,607	.....	(1,425)	.....	.....	3.875	3.690	JJ	19,063	42,625	08/18/2015	07/20/2025
12768X AB 0	CAESARS ENTERTAINMENT RESORT PROP	.....	.....	1	5FE	759,000	109.250	764,750	700,000	755,272	.....	(3,728)	.....	.....	11.000	7.240	AO	19,250	.....	11/28/2016	10/01/2021
128195 AH 7	CALATLANTIC GROUP INC	.....	.....	.....	3FE	561,500	107.750	592,625	550,000	559,350	859	(1,634)	.....	.....	6.250	5.840	JD	1,528	34,375	10/20/2015	12/15/2021
13057Q AF 4	CALIFORNIA RESOURCES CORP	.....	.....	.....	6FE	271,850	72.500	408,900	564,000	278,007	.....	6,157	.....	.....	6.000	18.440	MN	4,324	18,988	08/30/2016	11/15/2024
13057Q AG 2	CALIFORNIA RESOURCES CORP	.....	.....	.....	5FE	568,068	89.500	716,000	800,000	574,313	.....	6,245	.....	.....	8.000	15.370	JD	2,844	32,000	11/30/2016	12/15/2022
131347 BY 1	CALPINE CORP	.....	.....	.....	3FE	521,235	104.625	508,478	486,000	508,478	(7,394)	(3,910)	.....	.....	7.875	6.620	JJ	17,648	38,273	10/09/2015	01/15/2023
131347 CA 2	CALPINE CORP	.....	.....	.....	3FE	642,313	105.000	630,000	600,000	629,157	13,842	(5,684)	.....	.....	6.000	4.750	JJ	16,600	36,000	05/26/2015	01/15/2022
131347 CE 4	CALPINE CORP	.....	.....	.....	4FE	279,985	98.250	294,750	300,000	282,483	10,573	2,036	.....	.....	5.375	6.550	JJ	7,435	11,646	02/25/2016	01/15/2023
131347 CJ 3	CALPINE CORP	.....	.....	.....	4FE	144,938	96.500	144,750	150,000	144,750	(581)	394	.....	.....	5.500	6.040	FA	3,438	4,125	04/05/2016	02/01/2024
144577 AF 0	CARRIZO OIL & GAS INC	.....	.....	.....	4FE	473,250	104.000	520,000	500,000	477,719	15,295	4,550	.....	.....	7.500	8.790	MS	11,042	24,275	10/19/2016	09/15/2020
149123 BX 8	CATERPILLAR INC	.....	.....	.....	1FE	497,905	99.140	495,700	500,000	498,783	.....	204	.....	.....	2.600	2.640	JD	6,681	13,000	06/21/2012	06/26/2022
14912L SP 2	CATERPILLAR FINANCIAL SERVICES	LS	.....	.....	1FE	499,035	99.728	498,640	500,000	499,769	.....	195	.....	.....	1.300	1.340	MS	2,167	6,500	02/28/2013	03/01/2018
14913C AA 8	CATERPILLAR FINANCIAL SERVICES	.....	.....	.....	1FE	999,533	96.265	962,650	1,000,000	999,555	.....	22	.....	.....	1.931	1.940	AO	4,828	.....	10/04/2016	10/01/2021
15135B AF 8	CENTENE CORP	.....	.....	.....	3FE	850,000	105.500	896,750	850,000	850,000	.....	.....	.....	.....	5.625	5.620	FA	18,063	24,438	01/28/2016	02/15/2021
15135B AH 4	CENTENE CORP	.....	.....	.....	3FE	450,000	105.875	476,438	450,000	450,000	.....	.....	.....	.....	6.125	6.120	FA	10,413	14,088	01/28/2016	02/15/2024
15135B AJ 0	CENTENE CORP DEL	.....	.....	1	3FE	750,000	98.125	735,938	750,000	735,938	(14,063)	.....	.....	.....	4.750	4.740	JJ	5,146	.....	10/26/2016	01/15/2025
156504 AB 8	CENTURY COMMUNITIES	.....	.....	.....	4FE	301,421	103.000	309,000	300,000	301,029	22,936	(157)	.....	.....	6.875	6.790	MN	2,635	20,625	05/02/2014	05/15/2022
156686 AM 9	CENTURY TEL ENTERPRI	.....	.....	.....	3FE	193,786	90.500	181,000	200,000	181,000	(12,871)	85	.....	.....	6.875	7.280	JJ	6,340	.....	10/27/2016	01/15/2028
156700 AM 8	CENTURYLINK INC	.....	.....	.....	3FE	429,000	86.750	390,375	450,000	390,375	(38,701)	76	.....	.....	7.600	8.040	MS	9,500	.....	10/28/2016	09/15/2039
156700 AR 7	CENTURYLINK INC	.....	.....	.....	3FE	1,017,500	106.500	1,011,750	950,000	1,009,505	(2,829)	(5,165)	.....	.....	6.450	4.790	JD	2,723	30,638	08/16/2016	06/15/2021
156700 AS 5	CENTURYLINK INC	.....	.....	.....	3FE	666,250	102.750	667,875	650,000	665,239	.....	(1,011)	.....	.....	5.800	5.270	MS	11,101	18,850	08/01/2016	03/15/2022
156700 AX 4	CENTURYLINK INC	.....	.....	.....	3FE	156,375	102.750	154,125	150,000	154,125	(1,972)	(278)	.....	.....	6.750	6.020	JD	844	5,063	07/27/2016	12/01/2023
156700 BA 3	CENTURYLINK INC	.....	.....	.....	3FE	666,938	105.000	682,500	650,000	660,000	(6,252)	(685)	.....	.....	7.500	7.030	AO	12,188	23,698	08/16/2016	04/01/2024
15941R AN 0	CHAPARRAL ENERGY INC	@	.....	1	6Z	50,000	90.500	181,000	200,000	50,000	.....	.....	.....	.....	.....	56.030	N/A	3,292	.....	06/25/2012	10/01/2020
15942R AB 5	CHAPARRAL ENERGY INC	@	.....	1	6Z	112,500	90.000	405,000	450,000	112,500	6,750	.....	.....	.....	.....	46.520	N/A	9,281	.....	11/01/2011	09/01/2021
15942R AD 1	CHAPARRAL ENERGY INC	.....	.....	.....	6Z	137,500	89.000	489,500	550,000	137,500	16,500	.....	.....	.....	7.625	40.510	MN	26,327	.....	02/26/2014	11/15/2022
161175 AX 2	CCO SAFARI II LLC	.....	.....	.....	3FE	1,001,220	102.023	1,020,235	1,000,000	1,000,899	.....	(232)	.....	.....	3.579	3.550	JJ	15,708	35,790	07/28/2015	07/23/2020
165167 CG 0	CHESAPEAKE ENERGY CORP	.....	.....	.....	6FE	396,125	98.250	442,125	450,000	399,187	.....	3,062	.....	.....	6.125	9.430	FA	10,412	.....	10/25/2016	02/15/2021
165167 CL 9	CHESAPEAKE ENERGY CORP	.....	.....	.....	6FE	565,750	92.750	834,750	900,000	581,992	.....	16,242	.....	.....	5.750	14.300	MS	15,238	25,875	08/17/2016	03/15/2023
165167 CQ 8	CHESAPEAKE ENERGY CORP	.....	.....	.....	4FE	262,875	108.500	379,750	350,000	268,045	.....	5,170	.....	.....	8.000	13.870	JD	1,244	27,378	05/27/2016	12/15/2022
165167 CT 2	CHESAPEAKE ENERGY CORP	.....	.....	.....	5FE	615,763	102.500	640,625	625,000	615,766	.....	3	.....	.....	8.000	8.250	JJ	3,478	.....	12/06/2016	01/15/2025
166751 AJ 6	CHEVRON CORPORATION	.....	.....	.....	1FE	3,498,915	106.742	3,735,970	3,500,000	3,499,717	.....	120	.....	.....	4.950	4.950	MS	56,782	173,250	02/26/2009	03/03/2019
166764 AG 5	CHEVRON CORP NEW	LS	.....	.....	1FE	1,500,000	100.528	1,507,920	1,500,000	1,500,000	.....	.....	.....	.....	2.427	.....	JD	18,910	36,405	06/17/2013	06/24/2020
166764 AH 3	CHEVRON CORP NEW	LS	.....	.....	1FE	1,000,000	102.362	1,023,620	1,000,000	1,000,000	.....	.....	.....	.....	3.191	3.190	JD	16,575	31,910	06/17/2013	06/24/2023
166764 AN 0	CHEVRON CORP NEW	LS	.....	1	1FE	500,000	101.024	505,120	500,000	500,000	.....	.....	.....	.....	2.193	2.190	MN	1,401	10,965	11/10/2014	11/15/2019
166764 BD 1	CHEVRON CORPORATION	.....	.....	.....	1FE	1,000,000	101.586	1,015,860	1,000,000	1,000,000	.....	.....	.....	.....	3.326	3.320	MN	4,065	33,260	11/09/2015	11/17/2025
171871 AP 1	CINCINNATI BELL INC	.....	.....	.....	4FE	762,500	106.000	795,000	750,000	762,445	.....	(55)	.....	.....	7.000	6.640	JJ	15,313	.....	12/15/2016	07/15/2024
172441 AZ 0	CINEMARK USA INC	.....	.....	1	4FE	445,500	101.780	458,010	450,000	445,886	.....	386	.....	.....	4.875	5.040	JD	1,828	21,938	03/16/2016	06/01/2023

### SCHEDULE D - PART 1

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

E10.22

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	For rei g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967	FT	3	CITIGROUP INC	.....	.....	1FE	1,632,985	106.460	1,596,900	1,500,000	1,594,190	(17,006)		4.500	3.140	JJ	31,313	67,500	08/05/2015	01/14/2022		
172967	GF	2	CITIGROUP INC	.....	.....	3FE	550,996	101.243	537,600	531,000	537,311	(13,187)	(498)	5.900	5.190	FA	11,835		12/16/2016	02/15/2023		
172967	HC	8	CITIGROUP INC	.....	.....	2FE	995,620	100.840	1,008,400	1,000,000	998,416		881	2.500	2.590	MS	6,597	25,000	09/19/2013	09/26/2018		
172967	HQ	7	CITIGROUP INC	.....	.....	3FE	739,500	99.150	743,625	750,000	724,425	(15,075)		6.300	6.390	MN	6,038	33,075	10/17/2016	12/29/2049		
172967	JP	7	CITIGROUP INC	.....	.....	2FE	4,142,770	98.102	4,169,335	4,250,000	4,154,651		9,698	3.300	3.610	AO	24,933	140,250	11/18/2015	04/27/2025		
172967	KB	6	CITIGROUP INC	.....	LS...	2FE	1,997,760	100.161	2,003,220	2,000,000	1,998,263		427	2.650	2.670	AO	9,569	53,000	10/19/2015	10/26/2020		
176553	GP	4	CITIZENS PROPERTY INS CORP	.....	.....	1FE	8,329,125	109.987	8,249,025	7,500,000	7,883,799	(104,237)		5.000	3.400	JD	31,250	375,000	06/13/2012	06/01/2020		
184502	BL	5	IHEART COMMUNICATIONS	.....	.....	5FE	645,000	82.250	781,375	950,000	645,000	42,848	18,511	9.000	29.130	JD	3,800	69,615	10/06/2016	12/15/2019		
184502	BQ	4	CLEAR CHANNEL COMMUNICATI	.....	.....	6FE	130,635	38.000	116,803	307,376	116,803		6,370	14.000	44.700	FA	17,930	1,875	07/28/2016	02/01/2021		
184502	BT	8	IHEART COMMUNICATIONS	.....	.....	6FE	544,420	75.500	504,340	668,000	504,340	(40,961)	881	10.000	32.130	JJ	30,802		12/22/2016	01/15/2018		
18538R	AG	8	CLEARWATER PAPER CORP	.....	.....	3FE	713,313	98.250	736,875	750,000	716,434	3,323	3,736	4.500	5.340	FA	14,063	20,250	03/02/2016	02/01/2023		
18538R	AH	6	CLEARWATER PAPER CORP	.....	.....	3FE	500,000	99.250	496,250	500,000	496,250	10,000		5.375	5.370	FA	11,198	26,875	07/24/2014	02/01/2025		
18683K	AA	9	CLIFFS NATURAL RESOURCES INC	.....	.....	5FE	306,563	98.375	344,313	350,000	309,737		3,174	5.900	10.190	MS	6,080	5,900	10/07/2016	03/15/2020		
18683K	AB	7	CLIFFS NATURAL RESOURCES INC	.....	.....	5FE	331,060	95.000	380,000	400,000	335,267		4,207	4.800	10.090	AO	4,800	4,827	10/03/2016	10/01/2020		
18683K	AG	6	CLIFFS NATURAL RESOURCES INC	.....	.....	4FE	728,285	103.500	776,250	750,000	730,114		1,829	7.750	8.650	MS	14,693	13,563	12/02/2016	03/31/2020		
191216	AR	1	COCA COLA CO	.....	LS...	1FE	498,470	103.039	515,195	500,000	499,350		155	3.150	3.180	MN	2,013	15,750	11/04/2010	11/15/2020		
191216	BS	8	COCA COLA CO	.....	.....	1FE	1,996,900	98.615	1,972,300	2,000,000	1,997,221		273	2.875	2.890	AO	10,222	57,500	10/22/2015	10/27/2025		
19416Q	EC	0	COLGATE PALMOLIVE CO MTNS	.....	.....	1FE	985,050	96.497	964,970	1,000,000	990,143		1,432	2.100	2.260	MN	3,500	21,000	04/29/2013	05/01/2023		
198280	AF	6	COLUMBIA PIPELINE GR	.....	.....	2FE	1,996,940	104.763	2,095,260	2,000,000	1,997,338		224	4.500	4.510	JD	7,500	90,000	05/19/2015	06/01/2025		
20030N	AP	6	COMCAST CORP NEW	.....	.....	1FE	1,017,460	100.164	1,001,640	1,000,000	1,000,093		(2,343)	6.500	6.250	JJ	29,972	65,000	06/11/2007	01/15/2017		
20030N	AW	1	COMCAST CORP NEW	.....	.....	1FE	499,880	105.643	528,215	500,000	499,981		13	5.700	5.700	MN	3,642	28,500	05/02/2008	05/15/2018		
20030N	BD	2	COMCAST CORP	.....	.....	1FE	499,570	101.631	508,155	500,000	499,744		42	3.125	3.130	JJ	7,205	15,625	06/26/2012	07/15/2022		
20030N	BF	7	COMCAST CORP NEW	.....	.....	1FE	1,464,735	99.477	1,492,155	1,500,000	1,476,602		3,467	2.850	3.130	JJ	19,713	42,750	06/11/2013	01/15/2023		
20030N	BS	9	COMCAST CORP	.....	.....	1FE	1,247,650	98.538	1,231,725	1,250,000	1,247,818		168	3.150	3.170	MS	13,125	20,563	02/16/2016	03/01/2026		
202795	HV	5	COMMONWEALTH EDISON CO	.....	.....	1FE	999,760	105.016	1,050,160	1,000,000	999,902		25	4.000	4.000	FA	16,667	40,000	07/26/2010	08/01/2020		
20341W	AD	7	COMM S&L / CSL CAPIT	.....	.....	4FE	1,444,800	106.250	1,593,750	1,500,000	1,451,732	97,139	5,343	8.250	8.870	AO	26,125	107,250	11/07/2016	10/15/2023		
20341W	AE	5	COMM S&L / CSL CAPIT	.....	.....	4FE	600,000	101.000	606,000	600,000	600,000			7.125	7.120	JD	1,900		12/12/2016	12/15/2024		
20605P	AD	3	CONCHO RES INC	.....	.....	3FE	361,125	103.875	363,563	350,000	357,459	33,930	(1,096)	5.500	5.060	AO	4,813	19,250	01/06/2014	10/01/2022		
20605P	AE	1	CONCHO RESOURCES INC	.....	.....	3FE	476,375	103.875	519,375	500,000	478,958		2,583	5.500	6.310	AO	6,875	22,688	05/10/2016	04/01/2023		
210518	CQ	7	CONSUMERS ENERGY CO	.....	.....	1FE	996,170	106.822	1,068,220	1,000,000	999,216		426	5.650	5.690	MS	16,636	56,500	03/10/2008	09/15/2018		
210795	QD	5	CONTINENTAL AIRLN PT TR 2	.....	.....	3FE	1,051,000	104.250	1,042,500	1,000,000	1,025,276	16,095	(13,720)	6.125	3.300	AO	10,549	61,250	11/04/2015	04/29/2018		
212015	AH	4	CONTINENTAL RESOURCES INC	.....	.....	3FE	837,925	100.625	955,938	950,000	849,060		11,135	5.000	7.300	MS	13,986	40,000	05/31/2016	09/15/2022		
212015	AL	5	CONTINENTAL RESOURCES INC	.....	.....	3FE	335,875	98.000	392,000	400,000	341,538		5,663	4.500	7.450	AO	3,800	18,000	03/14/2016	04/15/2023		
216762	AF	1	COOPER-STANDARD AUTO	.....	.....	4FE	1,007,500	99.250	992,500	1,000,000	992,500	(14,881)	(119)	5.625	5.500	MN	9,219		10/28/2016	11/15/2026		
216871	AC	7	COOPER U S INC	.....	.....	1FE	1,499,175	102.221	1,533,315	1,500,000	1,499,949		97	6.100	6.100	JJ	45,750	91,500	06/13/2007	07/01/2017		
220517	AA	4	CORTES NP ACQUISITION	.....	.....	4FE	500,000	106.000	530,000	500,000	500,000			9.250	9.250	AO	9,764		10/03/2016	10/15/2024		
228701	AC	2	CROWNROCK LP	.....	.....	4FE	653,188	103.500	672,750	650,000	651,964	31,595	(381)	7.125	7.040	AO	9,777	46,313	07/15/2013	04/15/2021		
23283P	AB	0	CYRUSONE/LP CYRUSON FIN	.....	.....	4FE	765,063	105.750	793,125	750,000	761,695	90	(1,625)	6.375	6.050	MN	6,109	47,813	06/24/2015	11/15/2022		
23311R	AA	4	DCP MIDSTREAM LLC	.....	.....	3FE	52,000	101.500	50,750	50,000	50,750	(1,244)	(6)	6.750	6.390	MS	994		10/24/2016	09/15/2037		
23311R	AC	0	DCP MIDSTREAM LLC	.....	LS...	3FE	768,985	112.000	840,000	750,000	770,683		(2,837)	9.750	8.290	MS	21,531	60,938	09/09/2016	03/15/2019		
23311R	AD	8	DCP MIDSTREAM LLC	.....	.....	3FE	1,108,280	104.750	1,047,500	1,000,000	1,047,500	166,342	(19,472)	5.350	3.140	MS	15,753	53,500	10/22/2014	03/15/2020		
23311R	AE	6	DCP MIDSTREAM LLC	.....	LS...	3FE	634,578	101.500	710,500	700,000	650,418	32,946	8,661	4.750	6.500	MS	8,405	33,250	02/11/2015	09/30/2021		
233851	AU	8	DAIMLER FINANCE NA LLC	.....	.....	1FE	497,915	100.173	500,865	500,000	499,555		425	1.875	1.960	JJ	4,427	9,375	01/07/2013	01/11/2018		

**SCHEDULE D - PART 1**

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
233851 BR 4	DAIMLER FINANCE NA LLC			.....	..	.....	1FE	1,995,400	99.346	1,986,920	2,000,000	1,997,024	895			2.250	2.290	MS	14,875	45,000	02/23/2015	03/02/2020	
235851 AQ 5	DANAHER CORP			LS...	..	.....	1FE	1,997,140	102.416	2,048,320	2,000,000	1,997,459	247			3.350	3.360	MS	19,728	67,000	09/10/2015	09/15/2025	
23636T AA 8	DANONE			.....	..	.....	2FE	996,990	100.526	1,005,260	1,000,000	998,247	291			3.000	3.030	JD	1,333	30,000	05/29/2012	06/15/2022	
247916 AD 1	DENBURY RESORCES INC			.....	..	.....1	5FE	82,000	87.000	87,000	100,000	82,547	547			5.500	9.770	MN	917	2,750	10/11/2016	05/01/2022	
247916 AF 6	DENBURY RESORCES INC			.....	..	.....	5FE	318,750	108.000	324,000	300,000	318,118	(632)			9.000	7.350	MN	3,450	13,875	10/20/2016	05/15/2021	
24823U AH 1	DENBURY RESORCES INC			.....	..	.....	5FE	265,125	81.000	283,500	350,000	267,896	2,771			9.000	16.770	MN	19,775		10/14/2016	05/15/2021	
25156P AL 7	DEUTSCHE TELEKOM INTL FIN			.....	..	.....	2FE	1,999,700	107.761	2,155,220	2,000,000	1,999,939	34			6.750	6.750	FA	49,125	135,000	08/12/2008	08/20/2018	
25179M AK 9	DEVON ENERGY CORP NEW			LS...	..	.....	2FE	1,581,975	102.271	1,534,065	1,500,000	1,541,263	(8,287)			4.000	3.340	JJ	27,667	60,000	09/19/2011	07/15/2021	
25179M AP 8	DEVON ENERGY CORP NE			LS...	..	.....	2FE	968,330	99.048	990,480	1,000,000	973,887	4,306			3.250	3.790	MN	4,153	32,500	09/14/2015	05/15/2022	
25243Y AT 6	DIAGEO CAP PLC			.....	..	.....	1FE	497,150	99.344	496,720	500,000	499,226	575			1.125	1.240	AO	969	5,625	04/24/2013	04/29/2018	
25272K AG 8	DIAMOND 1 FIN CORP/D			.....	..	.....1	2FE	749,678	106.425	798,188	750,000	749,685	7			5.450	5.450	JD	1,817	44,054	05/17/2016	06/15/2023	
25272K AN 3	DIAMOND 1 FIN CORP/D			.....	..	.....1	2FE	749,453	118.690	890,175	750,000	749,622	170			8.100	8.100	JJ	35,438		05/17/2016	07/15/2036	
25272K AU 7	DIAMOND 1 FIN CORP/DIAMOND 2			.....	..	.....1	3FE	300,000	106.572	319,716	300,000	300,000				5.875	5.870	JD	783	16,940	06/08/2016	06/15/2021	
25272K AW 3	DIAMOND 1 FIN CORP/DIAMOND 2			.....	..	.....1	3FE	300,000	111.395	334,185	300,000	300,000				7.125	7.120	JD	950	20,544	06/08/2016	06/15/2024	
25380Q AF 6	DIGICEL LTD			.....	..	.....	4FE	774,500	94.250	754,000	800,000	747,787	14,877	5,094		7.000	7.910	FA	21,156	56,000	01/25/2016	01/15/2020	
25380Q AG 4	DIGICEL LTD			.....	..	.....	4FE	381,250	90.750	363,000	400,000	363,000	19,992	2,672		6.000	6.940	AO	5,067	24,000	02/04/2015	04/15/2021	
25380Q AH 2	DIGICEL LIMITED			.....	..	.....	4FE	1,455,550	90.500	1,357,500	1,500,000	1,357,500	81,893	4,642		6.750	7.250	MS	33,750	101,250	09/03/2015	03/01/2023	
25380W AE 6	DIGICEL GROUP LTD			.....	..	.....	5FE	810,000	86.000	688,000	800,000	688,000	17,332	(1,332)		8.250	8.010	MS	16,683	66,000	12/11/2013	09/30/2020	
25380W AF 3	DIGICEL GROUP LTD			.....	..	.....	5FE	200,000	77.500	155,000	200,000	155,000	4,000			7.125	7.120	AO	3,563	14,250	03/19/2014	04/01/2022	
25468P CG 9	DISNEY WALT CO MTNS			.....	..	.....1	1FE	1,995,540	102.685	2,053,700	2,000,000	1,999,683	556			6.000	6.030	JJ	54,667	120,000	07/12/2007	07/17/2017	
25468P DF 0	DISNEY WALT CO			LS...	..	.....	1FE	1,945,359	100.796	1,965,522	1,950,000	1,945,879	405			3.150	3.170	MS	17,745	61,425	09/14/2015	09/17/2025	
25468P DK 9	WALT DISNEY CO			LS...	..	.....	1FE	1,992,000	99.406	1,988,120	2,000,000	1,992,644	644			3.000	3.040	FA	23,000	35,833	01/05/2016	02/13/2026	
25470D AH 2	DISCOVERY COMINICATIONS			.....	..	.....	2FE	975,270	98.135	981,350	1,000,000	980,789	2,696			3.250	3.590	AO	8,125	32,500	12/02/2014	04/01/2023	
25470X AE 5	DISH DBS CORP			.....	..	.....	3FE	268,750	109.000	272,500	250,000	260,449	10,133	(2,029)		6.750	5.660	JD	1,406	16,875	06/25/2012	06/01/2021	
25470X AJ 4	DISH DBS CORP			.....	..	.....	3FE	844,875	105.750	904,163	855,000	845,427	29,452	1,100		5.875	6.110	JJ	23,162	39,803	04/15/2016	07/15/2022	
25470X AW 5	DISH DBS CORP			.....	..	.....	3FE	1,100,000	103.500	1,138,500	1,100,000	1,100,000	115,500			5.875	5.870	MN	8,258	64,625	11/05/2014	11/15/2024	
25470X AY 1	DISH DBS CORP			.....	..	.....	4FE	1,002,500	113.500	1,135,000	1,000,000	1,002,400	(100)			7.750	7.710	JJ	38,750		06/16/2016	07/01/2026	
256746 AB 4	FAMILY TREE ESCROW L			.....	..	.....	3FE	875,962	105.882	899,997	850,000	872,773	989	(2,304)		5.750	5.220	MS	16,292	41,688	06/29/2016	03/01/2023	
25746U BP 3	DOMINION RESOURCES INC			.....	..	.....	2FE	1,499,865	98.051	1,470,765	1,500,000	1,499,918	13			2.750	2.750	MS	12,146	41,250	09/10/2012	09/15/2022	
260003 AH 1	DOVER CORP			.....	..	.....	1FE	1,000,299	104.667	1,046,670	1,000,000	1,000,044	(35)			5.450	5.440	MS	16,047	54,500	03/12/2008	03/15/2018	
260543 CH 4	DOW CHEMICAL CO			.....	..	.....	2FE	992,310	99.683	996,830	1,000,000	995,146	743			3.000	3.090	MN	3,833	30,000	01/15/2013	11/15/2022	
26441Y AV 9	DUKE REALTY LP			.....	..	.....	2FE	992,710	106.160	1,061,600	1,000,000	995,629	693			4.375	4.460	JD	1,944	43,750	06/06/2012	06/15/2022	
26441Y AX 5	DUKE RLTY LTD PARTNERSHIP			.....	..	.....	2FE	991,790	101.246	1,012,460	1,000,000	994,550	756			3.625	3.720	AO	7,653	36,250	03/12/2013	04/15/2023	
26441Y AY 3	DUKE RLTY LTD PARTNE			LS...	..	.....1	2FE	987,950	101.092	1,010,920	1,000,000	990,136	1,045			3.750	3.890	JD	3,125	37,500	11/12/2014	12/01/2024	
26441Y AZ 0	DUKE REALTY CORP			.....	..	.....1	2FE	990,700	96.540	965,400	1,000,000	991,107	407			3.250	3.360	JD	16,340		06/16/2016	06/30/2026	
26442U AA 2	DUKE ENERGY CORP			LS...	..	.....	1FE	1,993,900	101.284	2,025,680	2,000,000	1,994,628	531			3.250	3.280	FA	24,556	65,361	08/10/2015	08/15/2025	
26613T AE 0	DUPONT FABROS TECH LP			.....	..	.....	3FE	1,011,313	105.125	1,051,250	1,000,000	1,008,003	(1,474)			5.875	5.670	MS	17,299	58,750	08/25/2014	09/15/2021	
26817R AM 0	DYNERGY FINANCE I/II INC			.....	..	.....	4FE	1,476,873	102.500	1,486,250	1,450,000	1,465,694	65,924	(5,668)		6.750	6.250	MN	16,313	81,000	05/27/2016	11/01/2019	
26884A AY 9	ERP OPER LTD PARTNERSHIP			.....	..	.....	2FE	992,370	107.473	1,074,730	1,000,000	996,882	800			4.750	4.840	JD	2,111	47,500	07/12/2010	07/15/2020	
26884A AZ 6	ERP OPER LTD PARTNERSHIP			.....	..	.....	2FE	1,286,348	108.111	1,351,388	1,250,000	1,270,745	(3,892)			4.625	4.210	JD	2,569	57,813	10/02/2012	12/15/2021	
278062 AC 8	EATON CORP			.....	..	.....	2FE	963,820	98.483	984,830	1,000,000	976,223	3,651			2.750	3.190	MN	4,507	27,500	06/18/2013	11/02/2022	
278865 AP 5	ECOLAB INC			.....	..	.....	2FE	499,595	100.014	500,070	500,000	499,922	82			1.450	1.460	JD	524	7,250	12/10/2012	12/08/2017	

E10.23

### 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	F o r e i g n C H A R	Bond D e s i g n a t i o n	NAIC D e s i g n a t i o n	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278865 AR 1	ECOLAB INC.....	.....	.....	.....	2FE	499,765	100.306	501,530	500,000	499,854				2.250	2.260	JJ	5,281	11,250	01/12/2015	01/12/2020	
278865 AU 4	ECOLAB INC.....	.....	.....	.....	2FE	499,750	101.603	508,015	500,000	499,781				3.250	3.250	JJ	7,538	8,125	01/11/2016	01/14/2023	
29273E AC 2	ENDO FIN/ENDO LTD/E FINC.....	.....	.....	.....	4FE	855,250	88.000	836,000	950,000	813,313	(44,985)	3,049		6.000	7.870	JJ	26,283	16,500	11/08/2016	07/15/2023	
29273V AC 4	ENERGY TRANSFER EQUITY.....	.....	.....	.....	3FE	354,375	111.750	391,125	350,000	353,827		(548)		7.500	7.160	AO	5,542	13,125	04/29/2016	10/15/2020	
29273V AD 2	ENERGY TRANSFER EQUITY.....	.....	.....	1	3FE	337,375	103.500	362,250	350,000	338,055		680		5.875	6.480	JJ	9,482	10,281	06/27/2016	01/15/2024	
29273V AF 7	ENERGY TRANSFER EQUITY.....	.....	.....	1	3FE	45,000	98.000	49,000	50,000	45,164		164		5.500	6.810	JD	229	1,375	06/22/2016	06/01/2027	
29355X AD 9	ENPRO INDS INC.....	.....	.....	1	4FE	553,663	102.750	565,125	550,000	553,049	4,414	(410)		5.875	5.750	MS	9,514	31,431	03/07/2016	09/15/2022	
29358Q AC 3	ENSCO PLC.....	.....	.....	.....	2FE	240,750	86.171	258,513	300,000	242,347		1,597		4.500	7.820	AO	3,375	3,375	12/15/2016	10/11/2024	
29358Q AD 1	ENSCO PLC.....	.....	.....	.....	2FE	529,045	73.023	584,184	800,000	530,147		1,102		5.750	9.100	AO	11,500	14,375	10/31/2016	10/01/2044	
29379V AZ 6	ENTERPRISE PRODS OPER LLC.....	.....	.....	.....	2FE	489,955	101.269	506,345	500,000	493,213		960		3.350	3.590	MS	4,932	16,750	06/18/2013	03/15/2023	
29444U AP 1	EQUINIX INC.....	.....	.....	1	3FE	2,434,335	105.250	2,526,000	2,400,000	2,427,533	(5,294)	(1,411)		5.750	5.530	JJ	69,000	117,875	10/25/2016	01/01/2025	
29444U AQ 9	EQUINIX INC.....	.....	.....	.....	3FE	451,500	105.750	475,875	450,000	451,368		(116)		5.875	5.830	JJ	12,191	16,230	11/19/2015	01/15/2026	
30161N AH 4	EXELON CORP.....	.....	.....	.....	2FE	1,000,970	100.913	1,009,130	1,000,000	1,000,685		(186)		2.850	2.820	JD	1,267	28,500	06/10/2015	06/15/2020	
30161N AN 1	EXELON CORP.....	.....	.....	.....	2FE	1,000,000	102.071	1,020,710	1,000,000	1,000,000				3.950	3.950	JD	1,756	29,033	06/08/2015	06/15/2025	
30231G AF 9	EXXON MOBIL CORP.....	.....	.....	.....	1FE	1,967,900	97.509	1,950,180	2,000,000	1,971,941		2,971		2.709	2.900	MS	17,308	54,180	08/17/2015	03/06/2025	
30231G AT 9	EXXON MOBIL CORP.....	.....	.....	.....	1FE	3,750,000	99.269	3,722,588	3,750,000	3,750,000				3.043	3.040	MS	38,038	56,422	02/29/2016	03/01/2026	
31428X AS 5	FEDEX CORP.....	.....	.....	.....	2FE	997,460	99.587	995,870	1,000,000	998,500		246		2.625	2.650	FA	10,938	26,250	07/24/2012	08/01/2022	
31428X BC 9	FEDEX CORP.....	.....	.....	.....	2FE	998,450	100.034	1,000,340	1,000,000	998,731		135		3.200	3.210	FA	13,333	32,000	01/06/2015	02/01/2025	
315786 AA 1	FIDELITY & GTY LIFE HLDGS.....	.....	.....	.....	3FE	150,000	100.000	150,000	150,000	150,000				6.375	6.370	AO	2,391	9,563	03/22/2013	04/01/2021	
31677Q AV 1	FIFTH THIRD BANK.....	.....	.....	.....	1FE	1,497,270	99.660	1,494,900	1,500,000	1,499,350		553		1.450	1.480	FA	7,431	21,750	02/25/2013	02/28/2018	
319963 BE 3	FIRST DATA CORPORATION.....	.....	.....	.....	3FE	665,897	104.000	676,000	650,000	658,249	(331)	(2,407)		6.750	6.250	MN	7,313	43,875	06/03/2014	11/01/2020	
319963 BP 8	FIRST DATA CORP.....	.....	.....	.....	4FE	1,039,156	107.250	1,072,500	1,000,000	1,036,413		(2,742)		7.000	5.940	JD	5,833	35,000	11/22/2016	12/01/2023	
32008D AB 2	FIRST DATA CORP NEW.....	.....	.....	.....	4FE	906,813	103.688	933,192	900,000	906,596	8,125	(216)		5.750	5.610	JJ	23,862	23,878	09/19/2016	01/15/2024	
335934 AD 7	FIRST QUANTUM MINERALS L.....	.....	.....	1	4FE	45,500	100.500	50,250	50,000	45,738		238		6.750	9.990	FA	1,275		10/14/2016	02/15/2020	
340711 AW 0	FLORIDA GAS TRANSIS.....	.....	.....	.....	2FE	1,222,244	99.681	1,221,092	1,225,000	1,222,576		230		4.350	4.370	JJ	24,571	53,288	07/07/2015	07/15/2025	
341081 FJ 1	FLORIDA PWR & LT CO.....	.....	.....	.....	1FE	996,190	99.736	997,360	1,000,000	997,432		361		2.750	2.790	JD	2,292	27,500	05/30/2013	06/01/2023	
345397 WD 1	FORD MOTOR CREDIT CO LLC.....	.....	.....	.....	2FE	1,999,260	100.618	2,012,360	2,000,000	1,999,929		155		3.000	3.000	JD	3,167	60,000	06/07/2012	06/12/2017	
345397 WF 6	FORD MOTOR CREDIT CO LLC.....	.....	.....	.....	2FE	518,150	103.147	515,735	500,000	511,262		(1,732)		4.250	3.800	MS	5,962	21,250	10/03/2012	09/20/2022	
345397 WL 3	FORD MOTOR CREDIT CO LLC.....	LS...	.....	.....	2FE	999,630	101.247	1,012,470	1,000,000	999,865		74		2.875	2.880	AO	7,188	28,750	09/28/2013	10/01/2018	
35671D AU 9	FREEPORT-MCMORAN INC.....	.....	.....	.....	2FE	1,319,500	93.500	1,542,750	1,650,000	1,351,320		31,820		3.550	7.820	MS	19,525	22,188	10/18/2016	03/01/2022	
35671D BC 8	FREEPORT-MCMORAN INC.....	.....	.....	.....	2FE	724,250	82.750	827,500	1,000,000	726,423		2,173		5.450	7.940	MS	16,047	27,250	04/29/2016	03/15/2043	
35671D BD 6	FREEPORT-MCMORAN INC.....	.....	.....	.....	2FE	99,500	100.000	100,000	100,000	99,528		28		2.375	2.770	MS	699		11/30/2016	03/15/2018	
35802X AD 5	FRESENIUS MED CARE US FIN.....	.....	.....	.....	3FE	538,625	107.000	535,000	500,000	518,636		(6,729)		5.625	4.080	JJ	11,797	28,125	10/23/2015	07/31/2019	
35802X AF 0	FRESENIUS MED CARE US FIN.....	.....	.....	.....	3FE	293,125	110.000	275,000	250,000	275,000	11,905	(4,717)		5.875	3.550	JJ	6,161	14,688	05/03/2013	01/31/2022	
35906A AB 4	FRONTIER COMMUNICATIONS.....	.....	.....	.....	3FE	766,787	108.000	756,000	700,000	733,467	31,786	(18,040)		8.125	5.170	AO	14,219	56,875	01/29/2015	10/01/2018	
35906A AH 1	FRONTIER COMMUNICATIONS.....	.....	.....	.....	3FE	607,375	105.500	580,250	550,000	577,500	23,543	(7,481)		8.500	6.370	AO	9,869	40,375	08/02/2016	04/15/2020	
35906A AT 5	FRONTIER COMMUNICATIONS.....	.....	.....	.....	3FE	1,244,233	107.000	1,230,500	1,150,000	1,223,869	(11,213)	(9,174)		8.875	6.440	MS	30,552	54,552	08/02/2016	09/15/2020	
35906A AW 8	FRONTIER COMMUNICATIONS.....	.....	.....	.....	3FE	949,939	106.000	954,000	900,000	943,458	(4,382)	(2,099)		10.500	9.230	MS	27,825	26,250	12/14/2016	09/15/2022	
36164Q 6M 5	GEN ELEC CAPITAL CORP.....	LS...	.....	.....	1FE	1,424,989	101.657	1,514,698	1,490,000	1,431,133		5,202		3.373	3.900	MN	6,422	52,910	10/26/2015	11/15/2025	
36164Q MS 4	GEN ELEC CAPITL.....	LS...	.....	.....	1FE	2,512,526	99.952	2,882,624	2,884,000	2,588,112		63,887		2.342	5.300	MN	8,631	71,108	10/26/2015	11/15/2020	
361841 AD 1	GLP CAPITAL LP/FIN II.....	.....	.....	.....	3FE	195,500	105.500	211,000	200,000	196,275	625	775		4.875	5.410	MN	1,625	9,750	02/04/2016	11/01/2020	
361841 AH 2	GLP CAPITAL LP/FIN II.....	.....	.....	.....	3FE	551,750	105.000	577,500	550,000	551,657		(93)		5.375	5.330	AO	7,309	13,714	04/13/2016	04/15/2026	
36186C BY 8	GMAC.....	.....	.....	.....	3FE	587,500	116.842	584,210	500,000	584,210	(1,652)	(1,638)		8.000	6.210	MN	6,667	20,000	06/30/2016	11/01/2031	

E10.24

### 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	F or ei g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36740P AA 1	GATES GLOBAL LLC	1	AA	5FE	808,563	98.250	835,125	850,000	810,636	2,074	6,000	7.020	JJ	23,517	27,000	08/23/2016	07/15/2022						
369604 BD 4	GENERAL ELECTRIC CO	4	BD	1FE	997,650	99.759	997,590	1,000,000	998,567	226	2.700	2.720	AO	6,150	27,000	10/01/2012	10/09/2022						
36962G 4D 3	GENERAL ELEC CAP CORP MTN	3	4D	1FE	286,679	110.833	318,091	287,000	286,897	35	6.000	6.010	FA	6,888	17,220	08/04/2009	08/07/2019						
36962G 4J 0	GENERAL ELEC CAP CORP MTN	0	4J	1FE	444,917	108.573	466,864	430,000	435,500	(1,647)	5.500	5.030	JJ	11,365	23,650	06/09/2010	01/08/2020						
36962G 4Y 7	GENERAL ELEC CAP CORP MTN	7	4Y	1FE	285,909	108.337	310,927	287,000	286,501	111	4.625	4.670	JJ	6,416	13,274	01/04/2011	01/07/2021						
36962G 6S 8	GENERAL ELECTRIC CAP CORP	8	6S	1FE	571,923	101.458	581,354	573,000	572,312	102	3.100	3.120	JJ	8,487	17,763	01/03/2013	01/09/2023						
370334 BH 6	GENERAL MLS INC	6	BH	2FE	499,570	107.500	537,500	500,000	499,892	47	5.650	5.660	FA	10,672	28,250	01/30/2009	02/15/2019						
37045V AD 2	GENERAL MTRS CO	2	AD	2FE	1,000,000	102.375	1,023,750	1,000,000	1,000,000		3.500	3.500	AO	35,000	09/24/2013	10/02/2018							
37045V AE 0	GENERAL MTRS CO	0	AE	2FE	1,500,000	104.250	1,563,750	1,500,000	1,500,000		4.875	4.870	AO	18,078	73,125	09/24/2013	10/02/2023						
37045X AJ 5	GENERAL MTRS FINL CO INC	5	AJ	2FE	100,000	101.670	101,670	100,000	100,000		3.250	3.250	MN	415	3,250	05/07/2013	05/15/2018						
37185L AG 7	GENESIS ENERGY LP/ G	7	AG	4FE	781,375	101.500	964,250	950,000	798,672	26,583	6.000	9.370	MN	7,283	57,000	12/16/2015	05/15/2023						
37427U AF 7	GETTY IMAGES INC	7	AF	5FE	985,470	87.083	1,043,373	1,198,136	1,010,264	218,741	0.010	4.410	OCT	144	57,897	09/10/2015	10/18/2019						
374689 AF 4	GIBRALTAR INDUSTRIES INC	4	AF	4FE	357,386	103.250	361,375	350,000	355,347	2,799	6.500	5.990	FA	10,397	21,875	07/14/2015	02/01/2021						
38141G RD 8	GOLDMAN SACHS GROUP INC	8	RD	1FE	484,880	102.074	510,370	500,000	489,816	1,458	3.625	4.000	JJ	18,125	06/11/2013	01/22/2023							
38147M AA 3	THE GOLDMAN SACHS GROUP I	3	AA	1FE	1,998,340	101.453	2,029,060	2,000,000	1,999,460	336	2.900	2.910	JJ	26,100	58,000	07/16/2013	07/19/2018						
38148L AC 0	THE GOLDMAN SACHS GR	0	AC	1FE	1,549,349	98.649	1,529,060	1,550,000	1,549,458	57	3.500	3.500	JJ	23,810	54,250	01/20/2015	01/23/2025						
38148L AE 6	GOLDMAN SACHS GROUP L P	6	AE	1FE	246,363	100.244	250,610	250,000	246,846	312	3.750	3.920	MN	1,016	9,375	06/09/2015	05/22/2025						
382550 BF 7	GOODYEAR TIRE & RUBR	7	BF	3FE	730,000	100.375	732,738	730,000	730,000		5.000	5.000	MN	3,143	19,974	05/10/2016	05/31/2026						
383909 AE 8	GRACE W R & CO CONN	8	AE	3FE	496,625	104.250	521,250	500,000	497,128	503	5.125	5.260	AO	6,406	25,625	01/26/2016	10/01/2021						
383909 AF 5	GRACE W R & CO CONN	5	AF	3FE	553,375	106.000	583,000	550,000	552,997	207	5.625	5.530	AO	7,734	30,938	01/15/2016	10/01/2024						
389375 AJ 5	GRAY TELEVISION INC	5	AJ	4FE	1,461,878	99.750	1,446,375	1,450,000	1,446,375	(14,804)	5.875	5.740	JJ	39,281	06/20/2016	07/15/2026							
389375 AK 2	GRAY TELEVISION INC	2	AK	4FE	150,000	97.250	145,875	150,000	145,875	(4,125)	5.125	5.120	AO	2,285	09/07/2016	10/15/2024							
398545 AA 1	GRINDING MED/MC GRINDING	1	AA	4FE	150,000	105.500	158,250	150,000	150,000		7.375	7.370	JD	492	12/02/2016	12/15/2023							
40052V AA 2	GRUPO BIMBO SAB DE CV	2	AA	2FE	2,004,360	106.374	2,127,480	2,000,000	2,001,786	(460)	4.875	4.840	JD	49,021	97,500	07/19/2010	06/30/2020						
402635 AF 3	GULFPORT ENERGY CORP	3	AF	4FE	250,000	101.750	254,375	250,000	250,000		6.000	6.000	AO	3,542	10/06/2016	10/15/2024							
402635 AJ 5	GULFPORT ENERGY CORP	5	AJ	4FE	500,000	101.875	509,375	500,000	500,000		6.375	6.370	MN	1,417	12/15/2016	05/15/2025							
402740 AD 6	GULFSTREAM NAT GAS S	6	AD	2FE	999,620	103.433	1,034,330	1,000,000	999,620	(85)	4.600	4.640	FA	17,761	44,850	09/21/2015	09/15/2025						
404119 BN 8	HCA INC	8	BN	3FE	751,875	103.000	772,500	750,000	751,723	2,186	5.000	4.960	MS	11,042	37,500	09/24/2015	03/15/2024						
404119 BQ 1	HCA INC	1	BQ	3FE	1,500,000	105.100	1,576,500	1,500,000	1,500,000		5.250	5.250	AO	16,625	78,750	10/14/2014	04/15/2025						
404121 AC 9	HCA INC	9	AC	3FE	1,994,250	109.900	2,198,000	2,000,000	1,997,495	693	6.500	6.540	FA	49,111	130,000	08/19/2011	02/15/2020						
404121 AD 7	HCA INC	7	AD	4FE	1,248,750	113.500	1,418,750	1,250,000	1,249,295	109	7.500	7.510	FA	35,417	93,750	10/21/2011	02/15/2022						
404121 AF 2	HCA INC	2	AF	3FE	1,506,000	102.750	1,541,250	1,500,000	1,505,448	12,300	4.750	4.680	MN	11,875	71,250	01/26/2016	05/01/2023						
40415R AQ 8	HD SUPPLY INC	8	AQ	4FE	500,000	106.000	530,000	500,000	500,000		5.250	5.250	JD	1,167	26,250	11/19/2014	12/15/2021						
40415R AR 6	HD SUPPLY INC	6	AR	4FE	1,050,000	105.750	1,110,375	1,050,000	1,050,000		5.750	5.750	AO	12,746	30,858	03/28/2016	04/15/2024						
404280 AN 9	HSBC HOLDINGS PLC	9	AN	1FE	1,598,790	104.154	1,562,310	1,500,000	1,560,038	(10,363)	4.000	3.160	MS	15,167	60,000	01/29/2013	03/30/2022						
40434J AD 2	HARBINGER GROUP INC	2	AD	3FE	746,284	104.750	785,625	750,000	748,334	570	7.875	7.970	JJ	27,234	59,063	07/20/2013	07/15/2019						
40537Q AH 3	HALCON RES CORP	3	AH	4FE	816,719	104.500	899,745	861,000	827,456	161,480	8.625	10.040	FA	30,942	69,737	10/18/2016	02/01/2020						
40537Q AL 4	HALCON RESOURCES CORP	4	AL	4FE	368,875	109.000	381,500	350,000	368,658	(217)	12.000	10.140	FA	15,867	12/12/2016	02/15/2022							
406216 BG 5	HALLIBURTON CO	5	BG	2FE	997,190	102.030	1,020,300	1,000,000	997,456	237	3.800	3.830	MN	4,856	38,211	11/05/2015	11/15/2025						
423012 AA 1	HEINEKEN NV	1	AA	2FE	2,011,560	102.343	2,046,860	2,000,000	2,006,574	(1,133)	3.400	3.330	AO	17,000	68,000	04/19/2012	04/01/2022						
423012 AD 5	HEINEKEN NV	5	AD	2FE	499,055	98.273	491,365	500,000	499,405	86	2.750	2.770	AO	3,438	13,750	10/02/2012	04/01/2023						
428236 BV 4	HEWLETT PACKARD CO	4	BV	2FE	997,070	106.742	1,067,420	1,000,000	998,384	285	4.650	4.680	JD	2,842	46,500	12/06/2011	12/09/2021						
42824C AC 3	HP ENTERPRISE CO	3	AC	2FE	3,645,328	101.608	3,708,692	3,650,000	3,647,205	1,530	2.850	2.890	AO	24,850	102,869	09/30/2015	10/05/2018						

E10.25

**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	F	o	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
42824C	AL	3	HP ENTERPRISE CO				2FE	1,996,040	105.772	2,115,440	2,000,000	1,996,637		499		4.400	4.430	AO	18,578	89,550	09/30/2015	10/15/2022	
437076	AT	9	HOME DEPOT INC.				1FE	499,340	105.752	528,760	500,000	499,726		67		3.950	3.960	MS	5,815	19,750	09/07/2010	09/15/2020	
437076	AZ	5	HOME DEPOT INC.				1FE	499,220	99.769	498,845	500,000	499,487		74		2.700	2.710	AO	3,375	13,500	04/02/2013	04/01/2023	
437076	BK	7	HOME DEPOT INC	LS			1FE	998,570	102.514	1,025,140	1,000,000	998,729		124		3.350	3.360	MS	9,864	33,500	09/08/2015	09/15/2025	
44328M	AC	8	HSBC BK PLC.				1FE	994,010	105.070	1,050,700	1,000,000	997,544		617		4.125	4.190	FA	15,927	41,250	08/05/2010	08/12/2020	
446438	RQ	8	HUNTINGTON NATIONAL BANK				1FE	1,996,579	100.673	2,018,494	2,005,000	1,998,756		1,604		2.875	2.960	FA	20,976	57,644	08/17/2015	08/20/2020	
44701Q	AZ	5	HUNTSMAN INTL LLC				4FE	147,375	103.500	155,250	150,000	148,510	9,795	340		4.875	5.160	MN	934	7,313	06/12/2013	11/15/2020	
44962L	AA	5	IHS MARKIT LTD.				3FE	902,313	104.000	936,000	900,000	901,852		(287)		5.000	4.950	MS	11,375	49,500	07/28/2016	11/01/2022	
45174H	AC	1	IHEARTCOMMUNICATIONS INC				5FE	888,750	76.250	991,250	1,300,000	900,079		11,329		10.625	18.900	MS	40,670	95,625	05/23/2016	03/15/2023	
45672N	AG	6	INFOR US INC				4FE	986,000	104.750	1,047,500	1,000,000	987,000	87,000	1,000		6.500	6.790	MN	8,306	52,000	06/30/2016	05/15/2022	
45763P	AE	6	INMARSAT FIN PLC.				3FE	593,514	97.250	583,500	600,000	583,500	(5,252)	752		4.875	5.040	MN	3,738	29,250	10/07/2014	05/15/2022	
458204	AP	9	INTELSAT BERMUDA LTD.				6FE	1,367,875	33.250	897,750	2,700,000	897,750	(682,215)	10,275	1,022,036		7.750	118.780	JD	17,437	209,250	05/09/2016	06/01/2021
458204	AQ	7	INTELSAT BERMUDA LTD.				6FE	302,500	31.250	171,875	550,000	171,875	167,042	(110)	248,557		8.125	89.210	JD	3,724	44,688	03/21/2013	06/01/2023
45824T	AE	5	INTELSAT JACKSON HLDGS LT.				5FE	164,000	84.500	169,000	200,000	166,394		2,394		7.250	16.490	AO	3,625		10/19/2016	04/01/2019	
45824T	AG	0	INTELSAT JACKSON HLDGS LT.				5FE	634,063	76.500	650,250	850,000	642,722	(2,684)	11,343		7.500	15.430	AO	15,938	24,375	10/19/2016	04/01/2021	
45824T	AP	0	INTELSAT JACKSON HLDGS LT.				5FE	1,234,875	68.250	989,625	1,450,000	989,625	(177,024)	21,149		5.500	8.100	FA	33,229	79,750	10/14/2015	08/01/2023	
45824T	AR	6	INTELSAT JACKSON HLD.				4FE	181,875	103.250	206,500	200,000	182,636		761		8.000	9.710	FA	6,044	6,044	07/15/2016	02/15/2024	
459200	HM	6	INTERNATIONAL BUSINESS MA.	LS			1FE	992,490	98.411	984,110	1,000,000	996,281		1,062		1.625	1.730	MN	2,076	16,250	05/02/2013	05/15/2020	
465685	AJ	4	ITC HLDGS CORP.				2FE	500,055	100.785	503,925	500,000	500,055				3.650	3.640	JD	811	18,250	08/17/2015	06/15/2024	
46625H	HU	7	JPMORGAN CHASE & CO.				1FE	714,158	106.160	796,200	750,000	733,965		3,768		4.250	4.870	AO	6,729	31,875	02/09/2011	10/15/2020	
46625H	JH	4	JPMORGAN CHASE & CO.	LS			1FE	2,891,656	101.018	2,929,522	2,900,000	2,894,417		810		3.200	3.230	JJ	40,213	92,800	06/11/2013	01/25/2023	
46625H	JL	5	JPMORGAN CHASE & CO.	LS			1FE	998,140	99.742	997,420	1,000,000	999,474		376		1.625	1.660	MN	2,076	16,250	05/08/2013	05/15/2018	
46625H	JX	9	JPMORGAN CHASE & CO.				1FE	1,793,330	101.944	1,784,020	1,750,000	1,785,088		(4,141)		3.625	3.310	MN	8,458	63,438	12/16/2014	05/13/2024	
46625H	KC	3	JPMORGAN CHASE & CO.	LS			1FE	1,785,207	97.624	1,757,232	1,800,000	1,787,373		1,330		3.125	3.220	JJ	24,688	56,250	06/09/2015	01/23/2025	
47233G	AA	2	JEFFERIES LN CORE LLC/ JL				4FE	403,360	95.750	383,000	400,000	383,000		747	(463)		6.875	6.720	JD	2,292	27,500	05/16/2013	06/01/2020
48019T	AB	0	JONES ENERGY HLDGS/FIN				4FE	693,625	96.000	720,000	750,000	694,728	(15)	1,118		6.750	8.490	AO	12,656		12/21/2016	04/01/2022	
48126E	AA	5	JPMORGAN CHASE & CO				1FE	998,210	100.393	1,003,930	1,000,000	999,767		369		2.000	2.030	FA	7,556	20,000	08/13/2012	08/15/2017	
48126H	AA	8	JPMORGAN CHASE & CO.				2FE	282,825	101.325	273,578	270,000	282,825				6.000	5.720	FA	6,750	8,100	07/20/2016	12/31/2099	
48126H	AC	4	JPMORGAN CHASE & CO				2FE	754,563	101.187	738,669	730,000	754,563				6.100	5.890	AO	11,133	32,940	07/21/2016	12/31/2099	
48127F	AA	1	JPMORGAN CHASE & CO.				2FE	741,000	99.750	748,125	750,000	741,000				5.000	5.060	JD	18,750	30,000	10/19/2016	12/31/2099	
48250N	AA	3	KFC HLD/PIZZA HUT/TACO				4FE	360,000	102.500	369,000	360,000	360,000				5.000	5.000	JJ	1,500	8,250	06/02/2016	06/01/2024	
48250N	AB	1	KFC HLD/PIZZA HUT/TACO				4FE	915,688	101.750	925,925	910,000	915,395		(293)		5.250	5.150	JD	3,981	21,897	06/28/2016	06/01/2026	
487836	BH	0	KELLOGG CO				2FE	497,290	100.042	500,210	500,000	499,787		558		1.750	1.860	MN	1,069	8,750	05/14/2012	05/17/2017	
491674	BE	6	KENTUCKY UTILS CO				1FE	1,992,440	103.444	2,068,880	2,000,000	1,996,788		774		3.250	3.290	MN	10,833	65,000	11/08/2010	11/01/2020	
491674	BK	2	KENTUCKY UTILS CO.				1FE	1,999,140	101.148	2,022,960	2,000,000	1,999,237		76		3.300	3.300	AO	16,500	66,550	09/21/2015	10/01/2025	
49326E	ED	1	KEYCORP MEDIUM TERM NTS B.	LS			2FE	999,070	109.389	1,093,890	1,000,000	999,549		93		5.100	5.110	MS	13,742	51,000	03/21/2011	03/24/2021	
49327M	2A	1	KEY BANK NA				1FE	999,040	99.962	999,620	1,000,000	999,785		195		1.650	1.670	FA	6,875	16,500	01/29/2013	02/01/2018	
49327M	2F	0	KEYBANK NATIONAL ASS.				1FE	999,560	100.926	1,009,260	1,000,000	999,742		83		2.500	2.500	JD	1,111	25,000	11/17/2014	12/15/2019	
494368	BR	3	KIMBERLY CLARK CORP.				1FE	996,310	99.810	998,100	1,000,000	996,766		324		3.050	3.090	FA	11,522	31,263	08/03/2015	08/15/2025	
50076Q	AZ	9	KRAFT FOODS GROUP INC	LS			2FE	2,609,925	101.659	2,541,475	2,500,000	2,569,705		(11,678)		3.500	2.940	JD	6,076	87,500	01/20/2015	06/06/2022	
50077L	AJ	5	HEINZ H J CO				2FE	997,640	101.344	1,013,440	1,000,000	998,087		307		3.500	3.530	JJ	16,139	36,264	06/23/2015	07/15/2022	
501044	CQ	2	KROGER CO/THE				2FE	993,550	102.023	1,020,230	1,000,000	996,314		625		3.400	3.470	AO	7,178	34,000	04/10/2012	04/15/2022	

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**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	For	Bond	NAIC	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
501044	CS	8	KROGER CO	2FE			2FE	499,790	104.602	523,010	500,000	499,855				3.850	3.850	FA	8,021	19,250	07/18/2013	08/01/2023	
501044	DB	4	KROGER CO	2FE			2FE	499,340	99.749	498,745	500,000	499,457		117		2.600	2.620	FA	5,417	7,078	01/08/2016	02/01/2021	
501797	AJ	3	L BRANDS INC	3FE			3FE	267,875	108.250	270,625	250,000	265,413	1,061	(1,898)		5.625	4.550	AO	2,969	14,063	09/22/2015	10/15/2023	
501797	AL	8	L BRANDS INC	3FE			3FE	99,938	102.250	102,250	100,000	99,938		1		6.875	6.880	MN	1,146		12/01/2016	11/01/2035	
50188F	AE	5	LG&E & KU ENERGY LLC	2FE			2FE	998,390	106.162	1,061,620	1,000,000	999,150		158		4.375	4.390	AO	10,938	43,750	09/26/2011	10/01/2021	
513075	BE	0	LAMAR MEDIA CORP	3FE			3FE	513,750	103.375	516,875	500,000	512,369		(1,381)		5.000	4.540	MN	4,167	25,000	03/01/2016	05/01/2023	
513075	BH	3	LAMAR MEDIA CORP	3FE		1	3FE	250,875	104.000	260,000	250,000	250,705		(81)		5.375	5.320	JJ	6,196	13,438	10/09/2014	01/15/2024	
513075	BL	4	LAMAR MEDIA CORP	3FE			3FE	150,000	105.750	158,625	150,000	150,000				5.750	5.750	FA	3,594	4,384	01/25/2016	02/01/2026	
516806	AB	2	LAREDO PETROLEUM INC	4FE			4FE	734,625	104.500	731,500	700,000	720,199	66,536	(3,837)		7.375	6.570	MN	8,604	46,094	05/24/2016	05/01/2022	
516806	AD	8	LOREDO PETROLEUM INC	4FE			4FE	630,125	101.000	656,500	650,000	634,629	63,424	2,455		5.625	6.160	JJ	16,859	36,563	03/12/2015	01/15/2022	
516806	AE	6	LAREDO PETROLEUM INC	4FE		1	4FE	402,750	103.000	412,000	400,000	402,591	38,362	(22)		6.250	6.110	MS	7,361	18,750	10/21/2016	03/15/2023	
526057	BD	5	LENNAR CORP	3FE			3FE	169,875	106.250	159,375	150,000	157,291	233	(4,942)		6.950	3.400	JD	869	10,425	05/15/2014	06/01/2018	
526057	BN	3	LENNAR CORP	3FE			3FE	147,037	103.000	154,500	150,000	148,048		280		4.750	5.000	MN	910	7,125	03/19/2013	11/15/2022	
526057	BW	3	LENNAR CORP	3FE			3FE	849,423	99.500	845,750	850,000	845,188	(4,431)	159		4.875	4.880	JD	1,912	46,042	05/10/2016	12/15/2023	
527298	BH	5	LEVEL 3 FINANCING INC	3FE			3FE	1,062,875	101.500	1,065,750	1,050,000	1,061,221	3,466	(995)		5.375	5.200	MN	37,625	45,625	02/25/2016	05/01/2025	
532716	AS	6	LIMITED BRANDS INC	3FE			3FE	114,500	113.000	113,000	100,000	107,590		(2,066)		7.000	4.520	MN	1,167	7,000	06/12/2013	05/01/2020	
532716	AU	1	LIMITED BRANDS INC	3FE			3FE	467,563	107.500	483,750	450,000	463,210	(1,747)	(1,771)		5.625	4.860	FA	9,563	21,094	05/09/2016	02/15/2022	
534187	BB	4	LINCOLN NATL CORP IND	2FE	LS		2FE	274,210	108.033	270,083	250,000	263,386		(2,711)		4.850	3.540	JD	6,298	12,125	10/03/2012	06/24/2021	
534187	BC	2	LINCOLN NATIONAL CORP	2FE			2FE	1,005,035	105.471	1,054,710	1,000,000	1,002,882		(488)		4.200	4.130	MS	12,367	42,000	03/31/2012	03/15/2022	
535919	AL	8	LG FINANCECO CORP	4FE		1	4FE	1,004,500	101.750	1,017,500	1,000,000	1,004,383		(117)		5.875	5.780	MN	12,729	10,130	10/13/2016	11/01/2024	
538034	AK	5	LIVE NATION ENTERTAI	4FE		1	4FE	500,000	100.250	501,250	500,000	500,000				4.875	4.870	MN	4,063		10/26/2016	11/01/2024	
539830	BE	8	LOCKHEED MARTIN CORP	2FE			2FE	498,570	97.406	487,030	500,000	498,808		127		2.900	2.930	MS	4,833	14,500	02/12/2015	03/01/2025	
539830	BH	1	LOCKHEED MARTIN CORP	2FE			2FE	2,976,840	101.812	3,054,360	3,000,000	2,979,132	2,063			3.550	3.640	JJ	49,108	68,633	11/16/2015	01/15/2026	
546676	AW	7	LOUISVILLE GAS & ELE	1FE			1FE	1,999,140	100.627	2,012,540	2,000,000	1,999,237		76		3.300	3.300	AO	16,500	66,550	09/21/2015	10/01/2025	
548661	CZ	8	LOWES COS INC	1FE	LS		1FE	994,010	105.801	1,058,010	1,000,000	995,739		545		3.875	3.940	MS	11,410	38,750	09/04/2013	09/15/2023	
548661	DH	7	LOWES COS INC	1FE	LS		1FE	994,210	101.703	1,017,030	1,000,000	994,853		500		3.375	3.440	MS	9,938	33,656	09/09/2015	09/15/2025	
549463	AE	7	LUCENT TECHNOLOGIES INC	3FE			3FE	731,375	104.375	835,000	800,000	733,677	(4,988)	1,638		6.450	7.000	MS	15,193	41,925	07/28/2016	03/15/2029	
55181W	AA	2	VIRGIN MEDIA SECURED FIN	3FE			3FE	647,415	104.000	664,560	639,000	644,591		(1,147)		5.375	5.140	AO	7,251	34,346	06/06/2014	04/15/2021	
552704	AA	6	MEG ENERGY CORP	4FE			4FE	205,000	92.500	185,000	200,000	185,000	44,561	(561)		6.500	6.120	MS	3,828	13,000	07/16/2012	03/15/2021	
552704	AB	4	MEG ENERGY CORP	4FE			4FE	589,500	89.750	538,500	600,000	538,262	98,750	12		6.375	6.710	JJ	16,044	31,875	12/22/2016	01/30/2023	
552953	BW	0	MGM RESORTS INTERNATIONAL	3FE			3FE	150,000	112.500	168,750	150,000	150,000				8.625	8.620	FA	5,391	12,938	01/11/2012	02/01/2019	
552953	BX	8	MGM RESORTS INTERNATIONAL	3FE			3FE	1,354,438	115.500	1,443,750	1,250,000	1,331,735	10,155	(11,420)		7.750	6.240	MS	28,524	85,250	04/06/2016	03/15/2022	
552953	BY	6	MGM RESORTS INTL	3FE			3FE	1,259,960	112.000	1,400,000	1,250,000	1,255,765	2,513	(1,344)		6.750	6.600	AO	21,094	84,375	12/05/2013	10/01/2020	
552953	CA	7	MGM RESORTS INTL	3FE			3FE	1,660,813	112.500	1,800,000	1,600,000	1,641,363	19,665	(7,051)		6.625	6.000	JD	4,711	106,000	10/22/2014	12/15/2021	
55303W	AA	5	MGP ESCROW ISSUER/CO-ISS	4FE		1	4FE	675,125	104.750	680,875	650,000	664,250	(10,377)	(498)		5.625	4.970	MN	6,094	10,445	10/27/2016	05/01/2024	
55303X	AA	3	MGM GROWTH LP/MGP ESCROW	4FE		1	4FE	500,000	96.750	483,750	500,000	483,750	(16,250)			4.500	4.500	MS	7,500		08/09/2016	09/01/2026	
553283	AB	8	MPH ACQUISITION HOLDINGS	5FE		1	5FE	100,000	105.750	105,750	100,000	100,000				7.125	7.120	JD	594	3,444	05/25/2016	06/01/2024	
55328H	AE	1	MPH ACQUISITION HOLDINGS LLC	4FE			4FE	761,591	101.661	778,131	765,418	761,853		263		5.000	5.080	JD	21,687	11,481	06/01/2016	06/07/2023	
55336V	AC	4	MPLX LP	2FE		1	2FE	206,150	104.312	219,055	210,000	206,501		351		5.500	5.820	FA	4,363	5,775	06/17/2016	02/15/2023	
55336V	AE	0	MPLX LP	2FE			2FE	258,665	101.552	286,377	282,000	260,644		1,980		4.500	5.900	JJ	5,852	6,345	06/10/2016	07/15/2023	
55342U	AE	4	MPT OPERATING PARTNERSHIP	3FE			3FE	50,000	101.375	50,688	50,000	50,000	500			5.500	5.500	MN	458	2,750	04/10/2014	05/01/2024	
55342U	AF	1	MPT OPER PARTNERESP / FINL	3FE			3FE	535,625	105.125	525,625	500,000	525,625	(9,502)	(498)		6.375	5.180	MS	10,625		11/09/2016	03/01/2024	
55354G	AD	2	MSCI INC	3FE			3FE	400,125	99.500	398,000	400,000	398,000	(2,121)	(4)		4.750	4.740	FA	7,917		08/01/2016	08/01/2026	

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## 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	F	o	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date	
55616X AH 0	MACYS RETAIL HLDGS INC.	LS...	2FE	478,340	95.486	477,430	500,000	485,467	2,101	2,875	3,400	FA	5,431	14,375	06/17/2013	02/15/2023								
55616X AK 3	MACYS RETAIL HLDGS INC.	LS...	2FE	495,065	103.397	516,985	500,000	496,465	446	4,375	4,490	MS	7,292	21,875	09/10/2013	09/01/2023								
563568 AB 0	MTW FOODSERVICE ESCROW		5FE	250,250	116.000	290,000	250,000	250,232	(18)	9,500	9,480	FA	8,972	11,677	02/08/2016	02/15/2024								
56501R AB 2	MANULIFE FINL CORP		1FE	3,004,465	106.935	3,208,050	3,000,000	3,001,940	(468)	4,900	4,880	MS	42,467	147,000	11/08/2010	09/17/2020								
570254 AA 0	MARIPOSA BORROWER INC/MER		5FE	550,000	74.500	409,750	550,000	409,750	(2,750)	8,000	8,000	AO	9,289	44,000	10/16/2013	10/15/2021								
570254 AB 8	NEIMAN MARCUS GROUP		5FE	439,575	71.000	319,500	450,000	319,500	16,825	8,750	10,750	AO	13,540	39,375	04/06/2016	10/15/2021								
574599 BJ 4	MASCO CORP	LS...	2FE	1,000,000	101.819	1,018,190	1,000,000	1,000,000	18,280	4,450	4,450	AO	11,125	44,500	03/17/2015	04/01/2025								
574599 BK 1	MASCO CORP		2FE	249,140	100.783	251,958	250,000	249,263	123	3,500	3,570	AO	4,715	3,715	03/10/2016	04/01/2021								
575385 AA 7	MASONITE CORP		4FE	709,000	103.750	726,250	700,000	708,085	(656)	5,625	5,400	MS	11,594	33,750	12/14/2016	03/15/2023								
57629W BS 8	MASSMUTUAL GLOBAL FUNDING		1FE	2,944,572	100.946	2,977,907	2,950,000	2,948,216	1,095	2,100	2,130	FA	25,640	61,950	07/26/2013	08/02/2018								
58013M EE 0	MCDONALDS CORP MED TERM N		2FE	504,090	104.236	521,180	500,000	500,597	(484)	5,350	5,240	MS	8,917	26,750	03/12/2008	03/01/2018								
58013M EG 5	MCDONALD'S CORP	LS...	2FE	499,830	106.447	532,235	500,000	499,957	19	5,000	5,000	FA	10,417	25,000	01/13/2009	02/01/2019								
58013M EY 6	MCDONALDS CORP MED T		2FE	498,380	101.616	508,080	500,000	498,550	159	3,700	3,730	JJ	7,760	11,871	12/02/2015	01/30/2026								
58502B AA 4	MEDNAX INC		3FE	703,688	104.416	730,912	700,000	703,278	1,913	5,250	5,160	JD	3,063	36,035	12/03/2015	12/01/2019								
588056 AP 6	MERCER INTL INC		4FE	250,000	103.750	259,375	250,000	250,000		7,000	7,000	JD	1,458	17,500	11/18/2014	12/01/2019								
588056 AR 2	MERCER INTL INC		4FE	741,888	105.750	773,033	731,000	740,825	(553)	7,750	7,440	JD	4,721	50,840	10/28/2016	12/01/2022								
58933Y AA 3	MERCK & CO INC NEW	LS...	1FE	1,495,470	105.876	1,588,140	1,500,000	1,498,002	448	3,875	3,910	JJ	26,802	58,125	12/07/2010	01/15/2021								
58933Y AF 2	MERCK & CO INC NEW		1FE	499,565	99.853	499,265	500,000	499,708	41	2,800	2,810	MN	1,672	14,000	05/15/2013	05/18/2023								
59156R BM 9	METLIFE INC	LS...	1FE	994,280	98.181	981,810	1,000,000	995,196	510	3,000	3,060	MS	10,000	30,000	03/02/2015	03/01/2025								
59217G AZ 2	METLIFE INC		1FE	1,997,260	100.349	2,006,980	2,000,000	1,999,164	554	1,875	1,900	JD	1,146	37,500	06/17/2013	06/22/2018								
595112 BD 4	MICRON TECHNOLOGY INC		3FE	552,500	100.500	552,750	550,000	552,037	58,666	5,250	5,180	FA	12,031	28,875	02/09/2015	08/01/2023								
595112 BH 5	MICRON TECHNOLOGY INC		2FE	601,250	110.875	665,250	600,000	601,100	(150)	7,500	7,450	MS	13,250	17,375	04/14/2016	09/15/2023								
595620 AH 8	MIDAMERICAN ENERGY CO		1FE	3,011,230	104.648	3,139,440	3,000,000	3,001,670	(1,311)	5,300	5,250	MS	46,817	159,000	03/19/2008	03/15/2018								
595620 AK 1	MIDAMERICAN ENERGY CO	LS...	1FE	3,139,605	104.530	3,292,695	3,150,000	3,142,600	954	3,700	3,730	MS	34,318	116,550	09/12/2013	09/15/2023								
595620 AM 7	MIDAMERICAN ENERGY CO	LS...	1FE	1,033,580	102.977	1,029,770	1,000,000	1,029,576	(3,314)	3,500	3,070	AO	7,389	35,000	10/05/2015	10/15/2024								
59870X AB 6	MLACRON LLC / MCRON FIN		5FE	762,813	103.750	778,125	750,000	759,029	70,858	7,750	7,400	FA	21,958	58,125	04/16/2015	02/15/2021								
608328 BF 6	MOHEGAN TRIBAL GAMING		5FE	1,342,981	102.000	1,377,000	1,350,000	1,343,119	138	7,875	7,960	AO	27,639		11/28/2016	10/15/2024								
61166W AF 8	MONSANTO CO NEW		2FE	993,825	104.204	1,042,040	1,000,000	999,016	721	5,125	5,200	AO	10,819	51,250	04/17/2008	04/15/2018								
61166W AH 4	MONSANTO CO NEW		1FE	499,420	94.787	473,935	500,000	499,663	57	2,200	2,210	JJ	5,072	11,000	07/09/2012	07/15/2022								
61166W AW 1	MONSANTO CO NEW		1FE	497,970	95.291	476,455	500,000	498,281	181	2,850	2,890	AO	3,008	14,250	04/07/2015	04/15/2025								
617446 6Q 7	MORGAN STANLEY		1FE	2,529,230	105.594	2,639,850	2,500,000	2,504,745	(3,549)	6,625	6,460	AO	41,406	165,625	05/02/2008	04/01/2018								
617446 7U 7	MORGAN STANLEY		1FE	1,998,580	100.688	2,013,760	2,000,000	1,999,611	288	2,125	2,140	AO	7,792	42,500	04/22/2013	04/25/2018								
61746B DJ 2	MORGAN STANLEY		1FE	1,619,871	102.288	1,687,752	1,650,000	1,629,656	2,867	3,750	3,970	FA	21,656	61,875	06/05/2013	02/25/2023								
61747W AL 3	MORGAN STANLEY		1FE	1,874,252	110.639	1,825,544	1,650,000	1,779,623	(25,612)	5,500	3,620	JJ	38,569	90,750	02/06/2013	07/28/2021								
61747Y CJ 2	MORGAN STANLEY		1FE	966,600	108.955	1,089,550	1,000,000	988,236	3,855	5,625	6,100	MS	15,313	56,250	06/07/2010	09/23/2019								
62704P AF 0	MURRAY ENERGY CORP		5FE	390,000	78.250	391,250	500,000	391,250	(965)	11,250	18,780	AO	11,875		11/09/2016	04/15/2021								
62886E AH 1	NCR CORP NEW		3FE	48,188	102.250	51,125	50,000	48,899	790	4,625	5,220	FA	874	2,313	10/15/2013	02/15/2021								
62886E AJ 7	NCR CORP NEW		3FE	376,438	102.500	410,000	400,000	383,814	2,408	5,000	5,860	JJ	9,222	20,000	10/15/2013	07/15/2022								
62886E AR 9	NCR ESCROW CORP		3FE	510,000	105.000	525,000	500,000	508,824	(1,176)	5,875	5,460	JD	1,306	29,375	03/08/2016	12/15/2021								
629377 BW 1	NRG ENERGY INC		4FE	151,250	100.500	150,750	150,000	150,491	(697)	6,250	6,070	JJ	4,323		08/09/2016	07/15/2022								
629377 CB 6	NRG ENERGY INC		4FE	350,000	95.250	333,375	350,000	333,375	(16,625)	6,625	6,620	JJ	9,597		07/19/2016	01/15/2027								
62947Q AM 0	NXP BV/NXP FUNDING LLC		3FE	200,000	103.900	207,800	200,000	200,000		5,750	5,750	FA	4,344	11,500	01/31/2013	02/15/2021								
62947Q AT 5	NXP BV/NXP FUNDING LLC		3FE	292,500	105.362	316,086	300,000	293,456	956	4,625	5,080	JD	617	13,875	01/26/2016	06/15/2022								

E10.28

## 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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62947Q	AU	2	NXP BV/NXP FUNDING LLC.....	.....	.....	3FE	458,438	103.750	466,875	450,000	457,784		(654)		4.125	3.690	JD	1,547	9,694	07/28/2016	06/01/2021	
637432	HT	5	NATIONAL RURAL UTILS COOP.....	.....	.....	1FE	996,800	101.188	1,011,880	1,000,000	999,888		398		5.450	5.490	AO	12,263	54,500	04/02/2007	04/10/2017	
637432	MU	6	NATIONAL RURAL UTILS COOP.....	LS	.....	1FE	249,645	100.178	250,445	250,000	249,819		50		2.350	2.370	JD	261	5,875	05/30/2013	06/15/2020	
637432	NB	7	NATIONAL RURAL UTILS.....	LS	.....	1FE	1,847,484	101.039	1,869,222	1,850,000	1,848,521		493		2.300	2.320	MN	5,437	42,550	11/04/2014	11/15/2019	
63860U	AH	3	NATIONSTAR MORT/CAP CORP.....	.....	.....	4FE	660,063	104.000	676,000	650,000	652,478	29,589	(1,112)		7.875	7.620	AO	12,797	51,188	11/17/2014	10/01/2020	
63860U	AK	6	NATIONSTAR MORT/CAP CORP.....	.....	.....	4FE	500,225	101.250	506,250	500,000	500,140	51,417	(26)		6.500	6.490	JJ	16,250	32,500	06/12/2013	07/01/2021	
63860U	AM	2	NATIONSTAR MTG LLC / NATI.....	.....	.....	4FE	983,438	102.125	1,021,250	1,000,000	989,371	13,643	5,726		6.500	7.210	FA	27,083	58,500	02/04/2016	08/01/2018	
63938C	AC	2	NAVIENT CORP.....	.....	1	3FE	382,000	104.250	417,000	400,000	385,390	22,486	2,903		5.875	6.880	MS	6,267	23,500	10/27/2015	03/25/2021	
63938C	AD	0	NAVIENT CORP.....	.....	1	3FE	250,000	106.250	265,625	250,000	250,000				6.625	6.620	JJ	6,993		07/26/2016	07/26/2021	
63946C	AD	0	NBCUNIVERSAL ENTERPRISE I.....	.....	.....	1FE	499,715	100.399	501,995	500,000	499,890		46		1.974	1.980	AO	2,084	9,870	03/20/2013	04/15/2019	
640217	AF	2	NEIMAN MARCUS GROUP INC.....	@	.....	4FE	398,302	86.700	365,655	421,748	365,655	(40,530)	7,883			2.750	N/A		15,148	04/13/2016	05/16/2018	
64110L	AJ	5	NETFLIX INC.....	.....	.....	4FE	200,000	108.250	216,500	200,000	200,000				5.500	5.500	FA	4,156	11,000	02/02/2015	02/15/2022	
64110L	AL	0	NETFLIX INC.....	.....	.....	4FE	700,000	108.500	759,500	700,000	700,000				5.875	5.870	FA	15,536	41,125	02/02/2015	02/15/2025	
644535	AF	3	NEW GOLD INC.....	.....	.....	4FE	381,313	102.500	410,000	400,000	383,090	18,530	1,498		6.250	7.140	MN	3,194	17,188	06/08/2016	11/15/2022	
64952W	BF	9	NEW YORK LIFE GBL FDG MTN.....	.....	.....	1FE	1,996,420	100.266	2,005,320	2,000,000	1,999,735		705		1.650	1.680	MN	4,217	33,000	02/07/2012	05/15/2017	
65341X	AA	6	NEXSTAR ESCROW CORP.....	.....	.....	4FE	550,000	99.750	548,625	550,000	548,625	(1,375)			5.625	5.620	FA	12,891		07/13/2016	08/01/2024	
65364U	AA	4	NIAGARA MOHAWK PWR CORP.....	.....	.....	1FE	1,000,000	107.130	1,071,300	1,000,000	1,000,000				4.881	4.880	FA	18,439	48,810	08/03/2009	08/15/2019	
65409Q	BB	7	NIELSEN FIN LLC/ NIELSEN.....	.....	.....	4FE	1,550,500	102.500	1,588,750	1,550,000	1,550,177	11,183	(6)		5.000	4.990	AO	16,361	77,500	01/11/2016	04/15/2022	
654740	AD	1	NISSAN MTR ACCEP CORP.....	.....	.....	1FE	498,885	100.160	500,800	500,000	499,721		227		1.800	1.840	MS	2,650	9,000	03/11/2013	03/15/2018	
654740	AF	6	NISSAN MTR ACCEP CORP.....	.....	.....	1FE	2,846,808	101.237	2,885,255	2,850,000	2,848,844		642		2.650	2.670	MS	19,930	75,525	09/19/2013	09/26/2018	
654740	AK	5	NISSAN MOTOR ACCEPTANCE.....	.....	.....	1FE	999,150	98.785	987,850	1,000,000	999,450		166		2.125	2.140	MS	6,965	21,250	02/24/2015	03/03/2020	
65504L	AC	1	NOBLE HOLDINGS INTL LTD.....	.....	.....	3FE	42,123	100.500	58,290	58,000	44,354		2,231		4.900	13.380	FA	1,184	1,421	03/16/2016	08/01/2020	
65504L	AN	7	NOBLE HOLDINGS INTL LTD.....	.....	.....	3FE	231,000	91.795	321,283	350,000	236,854		5,854		5.950	12.290	AO	5,206	19,600	03/31/2016	04/01/2025	
65504L	AP	2	NOBLE HOLDINGS INTL LTD.....	.....	.....	4FE	784,863	94.060	752,480	800,000	752,480	(32,388)	6		7.750	8.100	JJ	2,928		12/15/2016	01/15/2024	
655844	BG	2	NORFOLK SOUTHERN CORP.....	.....	.....	2FE	994,220	102.611	1,026,110	1,000,000	996,937		565		3.250	3.310	JD	2,708	32,500	11/14/2011	12/01/2021	
664397	AJ	5	EVERSOURCE ENERGY.....	.....	.....	2FE	499,665	99.716	498,580	500,000	499,907		68		1.450	1.460	MN	1,208	7,250	05/08/2013	05/01/2018	
664397	AK	2	EVERSOURCE ENERGY.....	.....	.....	2FE	1,116,253	97.917	1,129,962	1,154,000	1,124,627		4,115		2.800	3.240	MN	5,385	32,312	12/03/2014	05/01/2023	
665772	CD	9	NORTHN STS PWR CO MINN.....	.....	1	1FE	498,480	104.311	521,555	500,000	499,777		181		5.250	5.290	MS	8,750	26,250	03/11/2008	03/01/2018	
665859	AL	8	NORTHERN TR CORP.....	LS	.....	1FE	998,830	104.300	1,043,000	1,000,000	999,503		119		3.450	3.460	MN	5,463	34,500	11/01/2010	11/04/2020	
666807	BA	9	NORTHROP GRUMMAN CORP.....	LS	.....	2FE	998,370	107.294	1,072,940	1,000,000	999,499		177		5.050	5.070	FA	21,042	50,500	07/27/2009	08/01/2019	
670001	AA	4	NOVELIS CORP.....	.....	1	4FE	400,000	106.500	426,000	400,000	400,000				6.250	6.250	FA	8,472		08/15/2016	08/15/2024	
670001	AC	0	NOVELIS CORP.....	.....	1	4FE	450,000	101.500	456,750	450,000	450,000				5.875	5.870	MN	7,858		09/07/2016	09/30/2026	
67020Y	AD	2	NUANCE COMMUNICATIONS.....	.....	.....	3FE	1,012,500	103.375	1,033,750	1,000,000	1,008,904	7,830	(2,176)		5.375	5.100	FA	20,306	53,750	11/18/2015	08/15/2020	
67020Y	AL	4	NUANCE COMMUNICATIONS.....	.....	.....	3FE	594,372	98.325	589,950	600,000	589,950	(4,433)	11		5.625	5.740	JD	1,500		12/08/2016	12/15/2026	
67021C	AG	2	NSTAR ELEC CO.....	.....	.....	1FE	1,073,824	97.871	1,101,049	1,125,000	1,091,632		5,216		2.375	2.930	AO	5,641	26,719	06/13/2013	10/15/2022	
67021C	AK	3	NSTAR ELEC CO.....	.....	1	1FE	995,190	100.562	1,005,620	1,000,000	995,652		414		3.250	3.300	MN	4,153	32,229	11/13/2015	11/15/2025	
67054K	AA	7	NUMERICABLE GROUP SA.....	.....	1	4FE	650,000	101.718	661,167	650,000	650,000				7.375	7.370	MN	7,990		04/06/2016	05/01/2026	
67054L	AB	3	NUMERICABLE GROUP SA.....	.....	.....	4FE	2,263,250	103.500	2,380,500	2,300,000	2,268,746	21,907	4,767		6.000	6.300	FA	52,133	138,000	02/03/2016	05/15/2022	
67054L	AC	1	NUMERICABLE GROUP SA.....	.....	.....	4FE	200,000	101.250	202,500	200,000	200,000	6,004			6.250	6.250	FA	4,722	12,500	04/23/2014	05/15/2024	
674215	AG	3	OASIS PETROLEUM INC.....	.....	.....	4FE	518,025	103.000	618,000	600,000	525,474	91,250	7,449		6.875	9.730	MS	12,146	33,744	05/26/2016	03/15/2022	
674599	BY	0	OCCIDENTAL PETE CORP DEL.....	.....	.....	1FE	999,770	105.947	1,059,470	1,000,000	999,925		17		4.100	4.100	FA	17,083	41,000	12/13/2010	02/01/2021	
674599	CC	7	OCCIDENTAL PETE CORP DEL.....	LS	.....	1FE	1,493,505	102.040	1,530,600	1,500,000	1,496,549		611		3.125	3.170	FA	17,708	46,875	09/16/2011	02/15/2022	

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# 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	For rei g n	Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
674599	CD	5	LS...			1FE	999,180	100.180	1,001,800	1,000,000	999,830		149		1.500	1.510	FA	5,667	15,000	06/19/2012.	02/15/2018.	
674599	CG	8	LS...			1FE	1,645,743	101.243	1,670,510	1,650,000	1,646,303		369		3.500	3.530	JD	2,567	57,750	06/18/2015.	06/15/2025.	
676167	AU	3			1	1FE	959,700	101.146	1,011,460	1,000,000	998,348		5,058		5.000	5.530	AO	9,167	50,000	06/21/2007.	04/25/2017.	
682680	AQ	6				3FE	144,625	100.623	150,935	150,000	144,967		342		4.250	5.000	FA	2,656		08/08/2016.	02/01/2022.	
682680	AR	4			1	3FE	206,500	114.788	229,576	200,000	206,089		(411)		7.500	6.900	MS	5,000	7,500	05/23/2016.	09/01/2023.	
688239	AE	2				3FE	498,125	102.750	513,750	500,000	498,300		175		5.375	5.420	MS	8,958	26,875	01/06/2016.	03/01/2025.	
693506	BH	9			1	1FE	995,910	100.574	1,005,740	1,000,000	997,595		800		2.300	2.380	MN	2,939	23,000	11/06/2014.	11/15/2019.	
693522	AG	9			1	4FE	500,000	107.500	537,500	500,000	500,000				6.750	6.750	MN	4,313	17,906	04/26/2016.	11/15/2022.	
69352P	AG	8				2FE	499,500	100.020	500,100	500,000	499,854		101		1.900	1.920	JD	792	9,500	05/21/2013.	06/01/2018.	
69353R	EU	8				1FE	1,998,680	99.834	1,996,680	2,000,000	1,998,971		252		2.450	2.460	MN	7,622	49,272	10/29/2015.	11/05/2020.	
695114	CQ	9				1FE	1,645,050	100.642	1,660,593	1,650,000	1,646,651		467		2.950	2.980	JD	4,056	48,675	06/03/2013.	06/01/2023.	
699320	AH	0				4FE	942,658	108.126	1,135,323	1,050,000	955,017		88,864		6.875	8.710	JD	36,294	77,201	10/26/2015.	06/30/2023.	
700677	AN	7			1	4FE	1,337,800	104.000	1,352,000	1,300,000	1,317,664		5,376	(4,488)	8.125	7.590	AO	26,400	95,469	07/26/2016.	04/01/2021.	
708130	AC	3				4FE	42,234	84.500	42,250	50,000	42,250		(45)		6.375	7.930	AO	673	1,594	08/25/2016.	10/15/2036.	
708160	BS	4				4FE	732,625	90.000	720,000	800,000	718,745		(14,312)		7.400	8.250	AO	14,800	18,500	10/05/2016.	04/01/2037.	
713448	BH	0				1FE	994,860	105.310	1,053,100	1,000,000	999,109		593		5.000	5.060	JD	4,167	50,000	05/19/2008.	06/01/2018.	
713448	CG	1				1FE	1,998,080	100.252	2,005,040	2,000,000	1,998,754		183		2.750	2.760	MS	18,333	55,000	02/25/2013.	03/01/2023.	
71376L	AB	6				4FE	909,063	101.250	911,250	900,000	906,250		(1,829)	(984)	5.500	5.260	JD	4,125	26,675	05/13/2016.	06/01/2024.	
718546	AC	8				2FE	2,217,816	107.200	2,278,000	2,125,000	2,195,147		(12,181)		4.300	3.580	AO	22,844	91,375	01/20/2015.	04/01/2022.	
718549	AA	6			1	2FE	500,000	99.171	495,855	500,000	500,000				2.646	2.640	FA	4,998	13,230	02/18/2015.	02/15/2020.	
718549	AD	0			1	2FE	499,505	96.195	480,975	500,000	499,513		8		3.550	3.560	AO	3,944		10/11/2016.	10/01/2026.	
72650R	BB	7				2FE	498,760	94.542	472,710	500,000	499,208		118		2.850	2.870	JJ	5,977	14,250	12/03/2012.	01/31/2023.	
72650R	BF	8			1	2FE	1,014,220	95.799	957,990	1,000,000	1,011,896		(1,303)		3.600	3.420	MN	6,000	36,000	02/17/2015.	11/01/2024.	
72650R	BG	6				2FE	998,130	100.315	1,003,150	1,000,000	998,867		364		2.600	2.640	JD	1,156	26,000	12/02/2014.	12/15/2019.	
73179P	AK	2				3FE	313,125	101.250	303,750	300,000	303,750		(8,635)	(740)	5.250	4.480	MS	4,638	7,875	07/20/2016.	03/15/2023.	
737446	AE	4				4FE	53,875	107.250	53,625	50,000	53,580		(295)		6.750	5.080	JD	281	1,688	07/07/2016.	12/01/2021.	
737446	AG	9				4FE	532,500	104.875	524,375	500,000	524,375		(6,186)	(1,939)	6.000	4.800	JD	1,333	15,000	07/15/2016.	12/15/2022.	
737446	AH	7			1	4FE	109,750	111.000	111,000	100,000	109,505		(245)		7.750	5.150	MS	2,282		11/15/2016.	03/15/2024.	
737446	AJ	3			1	4FE	349,500	112.250	336,750	300,000	336,750		(8,824)	(3,926)	8.000	4.370	JJ	11,067		07/14/2016.	07/15/2025.	
737446	AK	0			1	4FE	975,000	96.500	940,875	975,000	940,875		(34,125)		5.000	4.990	FA	20,402		07/25/2016.	08/15/2026.	
73755L	AJ	6	LS...			2FE	498,260	101.393	506,965	500,000	499,749		265		3.250	3.300	JD	1,354	16,250	11/22/2010.	12/01/2017.	
74005P	BB	9				1FE	997,850	97.636	976,360	1,000,000	998,735		209		2.200	2.220	FA	8,311	22,000	07/30/2012.	08/15/2022.	
740189	AG	0				1FE	994,250	98.479	984,790	1,000,000	996,371		549		2.500	2.560	JJ	11,528	25,000	12/17/2012.	01/15/2023.	
740212	AH	8			1	4FE	200,000	105.500	211,000	200,000	200,000				7.750	7.750	JD	2,626		11/01/2016.	12/15/2023.	
74112B	AJ	4				4FE	490,375	103.750	518,750	500,000	492,887		12,241	1,188	5.375	5.700	JD	1,194	26,875	01/22/2015.	12/15/2021.	
74112B	AK	1				5FE	300,000	105.500	316,500	300,000	300,000				6.375	6.370	MS	6,375	10,200	02/16/2016.	03/01/2024.	
74153Q	AH	5				3FE	509,438	106.907	587,989	550,000	514,954		5,516		6.875	8.970	FA	14,285	18,906	04/25/2016.	08/15/2020.	
74256L	AS	8				1FE	499,395	100.293	501,465	500,000	499,523		115		2.625	2.650	MN	1,531	13,125	11/13/2015.	11/19/2020.	
744448	CD	1				1FE	497,965	102.987	514,935	500,000	499,133		207		3.200	3.240	MN	2,044	16,000	11/08/2010.	11/15/2020.	
744448	CH	2				1FE	995,370	98.496	984,960	1,000,000	996,979		444		2.500	2.550	MS	7,361	25,000	03/19/2013.	03/15/2023.	
74456Q	BC	9	LS...			1FE	996,810	97.733	977,330	1,000,000	997,884		304		2.375	2.410	MN	3,035	23,750	05/07/2013.	05/15/2023.	
74456Q	BD	7			1	1FE	499,955	105.482	527,410	500,000	499,968		4		3.750	3.750	MS	5,521	18,750	09/09/2013.	03/15/2024.	
74456Q	BK	1			1	1FE	646,880	100.713	654,635	650,000	647,474		279		3.050	3.100	MN	2,533	19,825	11/04/2014.	11/15/2024.	

E10.30

# 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	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74736K AB 7	QORVO INC					3FE		450,000	110.500	497,250	450,000	450,000					6.750	6.750	JD	2,531	31,388	11/13/2015	12/01/2023
74736K AD 3	QORVO INC					3FE	1	385,625	111.000	388,500	350,000	385,072		(553)			7.000	4.970	JD	2,042	7,000	12/14/2016	12/01/2025
748767 AF 7	QUINTILES TRANSNATIO					3FE		500,000	102.000	510,000	500,000	500,000					4.875	4.870	MN	3,115	24,375	05/06/2015	05/15/2023
74978Q AD 7	RSP PERMIAN INC					4FE		799,875	101.000	808,000	800,000	799,875					5.250	5.250	JJ	2,217		12/16/2016	01/15/2025
75281A AS 8	RANGE RESOURCES CORP					3FE		580,500	97.125	631,313	650,000	585,244		4,744			4.875	6.430	MN	4,049	31,688	03/02/2016	05/15/2025
75966C AA 5	RENAISSANCE ACQUISITION					5FE		488,125	100.500	502,500	500,000	488,466		341			6.875	7.470	FA	12,986		11/22/2016	08/15/2021
760759 AP 5	REPUBLIC SERVICES INC					2FE		1,346,261	103.861	1,402,124	1,350,000	1,347,810		360			3.550	3.580	JD	3,994	47,925	05/14/2012	06/01/2022
760759 AQ 3	REPUBLIC SVCS INC				LS	2FE		995,840	98.886	988,860	1,000,000	996,497		367			3.200	3.240	MS	9,422	32,000	03/04/2015	03/15/2025
761735 AT 6	REYNOLDS GRP ISS/REYNOLD					4FE	1	1,200,000	102.500	1,230,000	1,200,000	1,200,000					5.125	5.120	JJ	28,358		06/13/2016	07/15/2023
761735 AV 1	REYNOLDS GRP ISS/REYNOLD					5FE	1	500,000	106.250	531,250	500,000	500,000					7.000	7.000	JJ	16,139		06/13/2016	07/15/2024
762515 AA 2	RIALTO HLDS LLC/ RIALTO C					4FE		650,000	101.750	661,375	650,000	650,000					7.000	7.000	JD	3,792	45,500	11/08/2013	12/01/2018
762760 AB 2	RICE ENERGY INC					4FE		85,750	103.000	103,000	100,000	87,214		1,464			6.250	9.350	MN	1,042	6,250	03/08/2016	05/01/2022
762760 AD 8	RICE ENERGY INC					4FE		838,739	106.750	907,375	850,000	840,166	206,230	1,061			7.250	7.470	MN	10,271	61,625	03/14/2016	05/01/2023
76882A AB 6	RIVERS PITTSBURGH LP/FIN					4FE		1,124,063	102.750	1,130,250	1,100,000	1,120,524	(1,786)	(1,752)			6.125	5.490	FA	29,196	10,216	10/12/2016	08/15/2021
779382 AP 5	ROWAN COMPANIES					3FE	1	127,875	94.500	141,750	150,000	129,436		1,561			4.875	8.040	JD	609	3,656	06/21/2016	06/01/2022
779382 AQ 3	ROWAN COMPANIES					3FE	1	429,188	76.000	532,000	700,000	430,874		1,686			5.400	9.360	JD	3,150	36,450	10/17/2016	12/01/2042
779382 AR 1	ROWAN COMPANIES					3FE	1	324,115	91.500	355,020	388,000	326,311		2,196			4.750	7.710	JJ	8,498	4,750	12/01/2016	01/15/2024
779382 AU 4	ROWAN COMPANIES					4FE		200,000	102.000	204,000	200,000	200,000					7.375	7.370	JD	656		12/06/2016	06/15/2025
78008S 7D 2	ROYAL BK OF CDA BD CDS					1FE		2,000,000	100.765	2,015,300	2,000,000	2,000,000					2.200	2.200	JJ	18,822	44,000	07/24/2013	07/27/2018
78442F EH 7	SLM CORP MTN BOOK ENTRY					3FE		552,125	108.174	540,870	500,000	517,673	4,574	(11,330)			8.450	5.860	JD	1,878	42,250	12/15/2015	06/15/2018
78442F ER 5	SLM CORP					3FE		1,597,738	105.025	1,732,913	1,650,000	1,615,880	49,353	14,009			5.500	6.580	JJ	41,846	78,375	02/11/2016	01/15/2019
78442F ES 3	SLM CORP					3FE		588,025	103.709	622,254	600,000	591,752	34,936	2,715			4.875	5.460	JD	1,138	29,250	02/04/2016	06/17/2019
78442F ET 1	SLM CORP					3FE		99,082	97.822	97,822	100,000	97,822	15,479	76			6.125	6.250	MS	1,633	6,125	03/24/2014	03/25/2024
78454L AD 2	SM ENERGY CO					4FE	1	748,625	102.250	766,875	750,000	748,044	156,338	580			6.500	6.520	MN	6,229	45,500	10/06/2016	11/15/2021
78454L AK 6	SM ENERGY CO					4FE	1	47,750	101.500	50,750	50,000	48,037	10,772	264			6.125	6.950	MN	391	3,063	11/24/2015	11/15/2022
78454L AM 2	SM ENERGY CO						4	119,553	116.375	116,375	100,000	115,990	(3,297)	(266)			1.500	(2,530)	JJ	592		12/08/2016	07/01/2021
78454L AN 0	SM ENERGY CO					4FE	1	610,375	103.000	618,000	600,000	608,956	(1,226)	(193)			6.750	6.460	MS	11,925		10/31/2016	09/15/2026
78467J AC 4	SS&C TECH HOLDINGS INC					4FE		350,000	104.000	364,000	350,000	350,000					5.875	5.870	JJ	9,482	20,962	06/29/2015	07/15/2023
78468V AA 0	SPL LOGISTICS ESCROW LLC					5FE		513,000	87.500	437,500	500,000	437,500	(50,690)	(1,810)			8.875	8.350	FA	18,490	44,375	10/22/2013	08/01/2020
785592 AD 8	SABINE PASS LIQUEFACTION					3FE		545,938	107.250	589,875	550,000	546,533	64,839	444			5.625	5.740	AO	6,531	30,938	09/02/2015	04/15/2023
785592 AH 9	SABINE PASS LIQUEFACTION					3FE		600,000	109.875	659,250	600,000	600,000	48,000				6.250	6.250	MS	11,042	37,500	11/18/2013	03/15/2022
785592 AJ 5	SABINE PASS LIQUEFACTION					3FE		1,300,875	107.875	1,402,375	1,300,000	1,300,780	189,359	(79)			5.750	5.730	MN	9,551	74,750	07/15/2015	05/15/2024
785592 AM 8	SABINE PASS LIQUEFCTION					3FE		1,247,500	107.375	1,395,875	1,300,000	1,251,144	43,500	3,644			5.625	6.210	MS	24,375	45,000	03/09/2016	03/01/2025
785592 AP 1	SABINE PASS LIQUEFCTION					3FE		400,219	108.250	433,000	400,000	400,209		(10)			5.875	5.860	JD	11,815		06/08/2016	06/30/2026
785592 AR 7	SABINE PASS LIQUEFCTION					3FE		500,000	101.500	507,500	500,000	500,000					5.000	5.000	MS	7,083		09/19/2016	03/15/2027
79604Y AB 5	SAMSUNG ELECTRON AMERICA					1FE		996,340	100.083	1,000,830	1,000,000	999,790		755			1.750	1.820	AO	3,938	17,500	04/02/2012	04/10/2017
797440 BR 4	SAN DIEGO GAS & ELEC CO					1FE		2,499,600	104.401	2,610,025	2,500,000	2,499,705		38			3.600	3.600	MS	30,000	90,000	09/04/2013	09/01/2023
79970Y AD 7	SANCHEZ ENERGY CORP					4FE		413,688	95.500	477,500	500,000	415,263	(1,520)	3,096			6.125	9.780	JJ	14,122		12/13/2016	01/15/2023
806851 AC 5	SCHLUMBERGER LTD				LS	1FE		997,740	101.747	1,017,470	1,000,000	998,177		425			3.000	3.040	JD	833	30,000	12/10/2015	12/21/2020
80685Q AA 4	SCHLUMBERGER LTD					1FE		1,997,880	105.681	2,113,620	2,000,000	1,999,043		213			4.200	4.210	JJ	38,733	84,000	01/05/2011	01/15/2021
80874Y AU 4	SGMS ESCROW CORP					5FE		1,749,211	98.500	1,896,125	1,925,000	1,769,738	154,231	13,216			10.000	11.920	JD	16,042	151,250	08/05/2016	12/01/2022
816851 AS 8	SEMPRA ENERGY					2FE		1,998,960	100.229	2,004,580	2,000,000	1,999,946		214			2.300	2.310	AO	11,500	46,000	03/20/2012	04/01/2017
82088N AA 0	SHEARERES FOOD / CHIP FI					4FE		642,913	105.000	630,000	600,000	618,779	3,158	(6,605)			9.000	7.540	MN	9,000	54,000	06/13/2013	11/01/2019

E10.31

# 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	For rei gn Bond CHAR	NAIC Desig- nation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contract Maturity Date	
822582 AS 1	SHELL INTERNATIONAL FIN	1FE	1,642,856	97.718	1,612,347	1,650,000	1,645,761	693	2.375	2.420	FA	14,151	39,188	08/14/2012	08/21/2022							
822582 AV 4	SHELL INTERNATIONAL FIN	1FE	946,230	96.033	960,330	1,000,000	955,546	6,636	2.250	3.060	JJ	10,938	22,500	07/29/2015	01/06/2023							
822582 AX 0	SHELL INTERNATIONAL FIN B	1FE	3,342,965	102.412	3,430,802	3,350,000	3,345,086	652	3.400	3.420	FA	43,978	113,900	08/07/2013	08/12/2023							
828807 CF 2	SIMON PPTY GROUP LP	1FE	747,038	106.936	802,020	750,000	748,671	285	4.375	4.420	MS	10,938	32,813	08/09/2010	03/01/2021							
828807 CU 9	SIMON PROPERTY GROUP LP	1FE	1,449,174	100.572	1,458,294	1,450,000	1,449,383	159	2.500	2.510	MS	12,083	37,660	08/10/2015	09/01/2020							
828807 CX 3	SIMON PROPERTY GROUP LP	LS... 1FE	999,180	100.062	1,000,620	1,000,000	999,320	140	2.500	2.510	JJ	11,528	12,639	01/08/2016	07/15/2021							
829259 AU 4	SINCLAIR TELEVISION	1 4FE	502,625	100.750	503,750	500,000	500,750	(1,730)	5.875	5.800	MS	8,649	14,035	04/06/2016	03/15/2026							
829259 AW 0	SINCLAIR TELEVISION	1 4FE	250,000	95.500	238,750	250,000	238,750	(11,250)	5.125	5.120	FA	4,306		08/15/2016	02/15/2027							
82967N AN 8	SIRIUS XM RADIO INC	3FE	1,009,750	104.625	1,046,250	1,000,000	1,007,810	(1,475)	5.750	5.550	FA	23,958	57,500	08/27/2015	08/01/2021							
82967N AS 7	SIRIUS XM RADIO INC	3FE	350,000	105.250	368,375	350,000	350,000		6.000	6.000	JJ	9,683	21,000	05/01/2014	07/15/2024							
82967N AU 2	SIRIUS XM RADIO INC	1 3FE	999,000	100.250	1,002,500	1,000,000	999,102	2,000	5.375	5.380	AO	11,347	53,750	10/14/2015	04/15/2025							
83404D AA 7	SOFTBANK CORP	3FE	660,563	102.906	668,889	650,000	660,306	(256)	4.500	3.970	AO	6,175		11/23/2016	04/15/2020							
842434 CP 5	SOUTHERN CALIF GAS CO	LS... 1FE	997,630	100.895	1,008,950	1,000,000	997,949	208	3.200	3.220	JD	1,422	32,000	06/15/2015	06/15/2025							
84302R AA 7	LOGO MERGER SUB CORP	5FE	977,125	102.500	973,750	950,000	963,588	13,493	8.375	7.810	AO	16,797	79,563	08/14/2014	10/15/2020							
84755T AA 5	SPECTRA ENERGY CAP LLC	2FE	499,110	104.585	522,925	500,000	499,854	106	6.200	6.220	AO	6,544	31,000	04/07/2008	04/15/2018							
84762L AQ 8	SPEC BRNDS ESCROW CORP	3FE	409,731	106.750	421,663	395,000	406,418	75	6.625	6.020	MN	3,344	26,169	07/08/2015	11/15/2022							
84762L AS 4	SPECTRUM BRANDS INC	1 3FE	267,188	106.250	265,625	250,000	265,625	(28)	6.125	4.800	JD	681	15,313	05/12/2016	12/15/2024							
847791 AA 8	SPEEDY CASH INTER HLDGS	1 5FE	447,688	95.750	430,875	450,000	430,875	193,986	639	10.750	10.920	MN	6,181	48,375	10/17/2014	05/15/2018						
852060 AD 4	SPRINT CAP CORP	4FE	127,406	99.250	148,875	150,000	131,458	26,344	6.875	8.540	MN	1,318	10,313	08/09/2011	11/15/2028							
852060 AG 7	SPRINT CAP CORP	4FE	689,450	106.375	957,375	900,000	765,483	17,707	6.900	14.790	MN	10,350	62,100	01/26/2016	05/01/2019							
852060 AT 9	SPRINT NEXTEL CORP	4FE	51,875	110.500	55,250	50,000	51,871	(4)	8.750	8.310	MS	1,288		11/15/2016	03/15/2032							
852061 AK 6	SPRINT NEXTEL CORP	3FE	600,000	110.750	664,500	600,000	600,000		9.000	9.000	MN	6,900	54,000	11/04/2011	11/15/2018							
852061 AM 2	SPRINT NEXTEL CORP	4FE	1,313,125	123.000	1,722,000	1,400,000	1,321,380	33,000	11.500	13.060	MN	20,572	161,000	04/06/2016	11/15/2021							
852061 AR 1	SPRINT NEXTEL CORP	4FE	1,772,750	106.500	1,970,250	1,850,000	1,774,413	213,255	7.000	8.270	FA	48,922	94,500	06/23/2016	08/15/2020							
85207U AE 5	SPRINT CORP	4FE	1,855,313	106.218	2,177,469	2,050,000	1,882,197	291,263	7.250	9.400	MS	43,762	139,563	06/24/2016	09/15/2021							
85207U AF 2	SPRINT CORP	4FE	3,569,823	107.135	4,124,698	3,850,000	3,576,953	568,471	7.875	9.150	MS	89,272	228,375	11/10/2016	09/15/2023							
85571B AE 5	STARWOOD PROPERTY TRUST	3FE	500,000	101.340	506,700	500,000	500,000		5.000	5.000	JD	1,111		12/09/2016	12/15/2021							
857477 AN 3	STATE STR CORP	1FE	499,490	101.295	506,475	500,000	499,581	45	3.300	3.310	JD	688	16,500	12/10/2014	12/16/2024							
857477 AT 0	STATE STREET BANK	1FE	998,660	102.430	1,024,300	1,000,000	998,817	115	3.550	3.560	FA	13,115	35,500	08/13/2015	08/18/2025							
858119 AT 7	STEEL DYNAMICS INC	3FE	150,000	103.500	155,250	150,000	150,000		6.125	6.120	FA	3,471	9,188	08/02/2012	08/15/2019							
858119 AV 2	STEEL DYNAMICS INC	3FE	150,000	104.750	157,125	150,000	150,000	5,625	6.375	6.370	FA	3,613	9,563	08/02/2012	08/15/2022							
858119 AZ 3	STEEL DYNAMICS INC	3FE	514,250	105.250	526,250	500,000	509,817	54,886	5.250	4.870	AO	5,542	26,250	06/12/2013	04/15/2023							
858119 BC 3	STEEL DYNAMICS INC	3FE	300,000	104.750	314,250	300,000	300,000	19,500	5.125	5.120	AO	3,844	15,375	09/04/2014	10/01/2021							
858119 BD 1	STEEL DYNAMICS INC	3FE	447,000	106.500	479,250	450,000	447,321	36,420	5.500	5.590	AO	6,188	24,750	11/02/2015	10/01/2024							
85917N AA 0	STERIGENICS NORDION	5FE	650,000	99.500	646,750	650,000	646,750	(3,250)	8.125	8.120	MN	8,802		10/27/2016	11/01/2021							
86614R AG 2	SUMMIT MATERIALS LLC	5FE	1,448,622	103.000	1,493,500	1,450,000	1,448,768	11,385	6.125	6.140	JJ	40,952	80,995	01/22/2016	07/15/2023							
86765L AC 1	SUNOCO LP FINANCE CORP	3FE	701,563	102.000	714,000	700,000	701,319	20,250	5.500	5.440	FA	16,042	32,746	03/10/2016	08/01/2020							
86765L AF 4	SUNOCO LP FINANCE CORP	1 3FE	500,750	102.000	510,000	500,000	500,678	(72)	6.250	6.200	AO	6,597	16,319	06/30/2016	04/15/2021							
86765L AG 2	SUNOCO LP/SUNOCO FIN	3FE	446,375	101.500	456,750	450,000	446,862	21,219	6.375	6.510	AO	7,172	29,559	09/29/2015	04/01/2023							
86787E AN 7	SUNTRUST BK ATL SR MD TM	1FE	2,341,846	97.295	2,286,433	2,350,000	2,344,577	773	2.750	2.790	MN	10,771	64,625	04/26/2013	05/01/2023							
87161C AJ 4	SYNOVUS FINL CORP	2FE	597,009	110.500	607,750	550,000	576,092	(11,468)	7.875	5.420	FA	16,363	43,313	02/05/2015	02/15/2019							
871829 AL 1	SYSCO CORP	2FE	2,049,740	103.721	2,074,420	2,000,000	2,006,889	(5,880)	5.250	4.920	FA	40,542	105,000	03/24/2008	02/12/2018							
87264A AD 7	T MOBILE USA INC	3FE	519,250	104.875	524,375	500,000	516,518	(2,732)	6.633	5.750	JJ	14,095	21,557	02/26/2016	04/28/2021							

E10.32

# SCHEDULE D - PART 1

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

1	2					6		7		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	For Foreign Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A AE 5	T-MOBILE USA INC	1	3FE	269,688	107,250	268,125	250,000	268,062	1,625	6.836	3.730	AO	3,940	10/03/2016	04/28/2023									
87264A AH 8	T MOBILE USA INC	3FE	300,000	106,000	318,000	300,000	300,000	6.125	6.120	JJ	8,473	18,375	11/18/2013	01/15/2022										
87264A AK 1	T-MOBILE USA INC	3FE	1,697,438	104,500	1,724,250	1,650,000	1,683,819	1,941	(6,887)	6.250	5.690	AO	25,781	103,125	09/02/2015	04/01/2021								
87264A AP 0	T MOBILE USA INC	3FE	2,210,000	108,750	2,338,125	2,150,000	2,207,129	(2,871)	6.500	6.100	JJ	64,440	84,410	05/12/2016	01/15/2026									
875127 AX 0	TAMPA ELEC CO	LS	2FE	2,000,000	106,087	2,121,740	2,000,000	2,000,000	6.100	6.100	MN	15,589	122,000	05/13/2008	05/15/2018									
87612B AM 4	TARGA RES PARTNERS	3FE	306,484	101,000	353,500	350,000	310,649	4,165	5.250	7.450	MN	3,063	14,438	05/03/2016	05/01/2023									
87612B AP 7	TARGA RES PARTNERS	1	3FE	485,000	96,250	481,250	500,000	481,250	(4,089)	4.250	4.750	MN	2,715	10,625	10/21/2016	11/15/2023								
87612B BC 5	TARGA RES PARTNERS	1	3FE	350,000	99,750	349,125	350,000	349,125	(875)	5.375	5.370	FA	5,173	09/22/2016	02/01/2027									
87612E AV 8	TARGET CORP	LS	1FE	997,130	105,729	1,057,290	1,000,000	998,855	296	3.875	3.910	JJ	17,868	38,750	07/13/2010	07/15/2020								
87612E BD 7	TARGET CORP	LS	1FE	2,092,460	104,054	2,081,080	2,000,000	2,082,964	(9,496)	3.500	2.880	JJ	35,000	35,000	01/06/2016	07/01/2024								
878742 AT 2	TECK RESOURCRES LIMITED	3FE	506,750	101,500	558,250	550,000	510,185	3,435	4.500	6.560	JJ	11,413	09/29/2016	01/15/2021										
878742 AW 5	TECK RESOURCRES LIMITED	3FE	538,375	97,237	680,659	700,000	539,214	839	6.250	8.490	JJ	20,174	08/02/2016	07/15/2041										
878742 AZ 8	TECK RESOURCRES LIMITED	1	3FE	131,063	89,500	134,250	150,000	131,140	78	5.400	6.390	FA	3,375	10/03/2016	02/01/2043									
878744 AB 7	TECK RESOURCRES LIMITED	3FE	330,438	88,733	399,299	450,000	330,995	557	5.200	7.560	MS	7,800	3,900	09/01/2016	03/01/2042									
87927V AM 0	TELECOM ITALIA CAPITAL	3FE	400,000	93,230	372,920	400,000	372,920	(27,080)	6.000	5.990	MS	6,067	11/07/2016	09/30/2034										
87927V AR 9	TELECOM ITALIA CAP	3FE	376,625	98,397	344,390	350,000	344,390	(32,061)	7.200	6.510	JJ	11,410	09/12/2016	07/18/2036										
87927V AV 0	TELECOM ITALIA CAP	3FE	701,063	104,750	680,875	650,000	676,639	(23,987)	7.721	7.010	JD	3,764	32,814	10/04/2016	06/04/2038									
87927Y AA 0	TELECOM ITALIA CAPITAL	3FE	2,015,563	98,500	1,970,000	2,000,000	1,962,852	(25,722)	5.303	5.190	MN	9,133	106,060	02/25/2016	05/30/2024									
88033G CG 3	TENET HEALTHCARE CORP	4FE	439,875	98,000	441,000	450,000	441,000	19,631	5.000	5.740	MS	7,500	22,500	10/23/2015	03/01/2019									
88033G CL 2	TENET HEALTHCARE CORP	3FE	1,234,563	100,750	1,259,375	1,250,000	1,236,705	5,124	2,018	4.152	4.480	JD	14,514	47,918	02/29/2016	06/15/2020								
88033G CN 8	TENET HEALTHCARE CORP	4FE	1,398,875	88,250	1,235,500	1,400,000	1,235,500	(73,619)	6.750	6.760	JD	4,200	94,500	08/31/2015	06/15/2023									
88033G CP 3	TENET HEALTHCARE CORP	1	4FE	370,000	105,000	388,500	370,000	370,000	7.500	7.500	JJ	3,469	11/16/2016	01/01/2022										
88160Q AM 5	TESORO LOGISTICS LP	3FE	450,000	107,250	482,625	450,000	450,000	6.375	6.370	MN	4,781	13,467	05/09/2016	05/01/2024										
88160Q AN 3	TESORO LOGISTICS LP	3FE	350,000	102,000	357,000	350,000	350,000	5.250	5.250	JJ	1,633	11/29/2016	01/15/2025											
88579Y AF 8	3M COMPANY	LS	1FE	492,575	97,626	488,130	500,000	495,729	726	2.000	2.160	JD	5,139	10,000	06/21/2012	06/26/2022								
887317 AQ 8	TIME WARNER INC	LS	2FE	499,285	100,769	503,845	500,000	499,580	69	3.400	3.410	JD	756	17,000	06/08/2012	06/15/2022								
887317 AW 5	TIME WARNER INC	2FE	239,235	99,446	248,615	250,000	240,510	912	3.600	4.130	JJ	4,150	10,025	08/06/2015	07/15/2025									
88947E AK 6	TOLL BROS FIN CORP	3FE	308,246	108,664	325,992	300,000	305,274	958	(891)	5.875	5.460	FA	6,658	17,625	06/11/2013	02/15/2022								
88947E AN 0	TOLL BROS FIN CORP	3FE	505,483	100,257	501,285	500,000	499,026	4,962	(307)	4.375	4.180	AO	4,618	17,500	08/01/2016	04/15/2023								
89233P 6S 0	TOYOTA MOTOR CREDIT CORP	1FE	1,266,062	100,018	1,272,229	1,272,000	1,270,911	1,411	1.250	1.360	AO	3,931	15,900	07/17/2013	10/05/2017									
89233P 7E 0	TOYOTA MOTOR CREDIT CORP	1FE	1,996,820	100,000	2,000,000	2,000,000	1,999,330	645	1.375	1.400	JJ	13,063	27,500	01/07/2013	01/10/2018									
893045 AE 4	TRANS-ALLEGHENY INTS	2FE	999,240	101,149	1,011,490	1,000,000	999,358	63	3.850	3.850	JD	3,208	38,500	12/08/2014	06/01/2025									
893526 8Y 2	TRANSCANADA CORP	1FE	499,885	109,516	547,580	500,000	499,972	12	7.125	7.120	JJ	16,427	35,625	01/06/2009	01/15/2019									
893526 DK 6	TRANSCANADA CORP	LS	1FE	1,496,145	104,134	1,562,010	1,500,000	1,498,389	392	3.800	3.830	AO	14,250	57,000	09/20/2010	10/01/2020								
893526 DM 2	TRANS-CANADA PIPELINE	LS	1FE	999,210	97,168	971,680	1,000,000	999,535	77	2.500	2.500	FA	10,417	25,000	07/30/2012	08/01/2022								
89352H AF 6	TRANSCANADA PIPELINES LTD	1FE	499,630	107,499	537,495	500,000	499,924	43	6.500	6.510	FA	12,278	32,500	08/06/2008	08/15/2018									
893647 AW 7	TRANSDIGM INC	4FE	302,170	105,000	315,000	300,000	301,775	5,753	(264)	6.000	5.870	JJ	8,300	18,000	05/07/2015	07/15/2022								
893647 AZ 0	TRANSDIGM INC	4FE	198,500	105,625	211,250	200,000	198,654	1,997	117	6.500	6.600	MN	1,661	13,000	10/14/2015	05/15/2025								
893647 BA 4	TRANSDIGM INC	4FE	49,688	102,880	51,440	50,000	49,701	14	6.375	6.460	JD	142	3,294	06/29/2016	06/15/2026									
89366Q AA 1	BROADSPECTRUM LTD	3FE	300,000	105,750	317,250	300,000	300,000	8.375	8.370	MN	3,210	25,125	05/07/2014	05/15/2020										
893830 BB 4	TRANSOCEAN INC	3FE	94,688	99,500	99,500	100,000	94,984	297	6.375	7.580	JD	283	7,688	10/20/2016	12/15/2021									
893830 BC 2	TRANSOCEAN INC	1	3FE	239,625	88,000	264,000	300,000	242,679	3,054	5.050	9.400	AO	3,198	7,575	08/18/2016	10/15/2022								

E10.33

**SCHEDULE D - PART 1**

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

E10.34

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	F	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
893830	BD	0				3FE	370,125	100.750	453,375	450,000	409,789		39,664		2.500	14.990	AO	2,375	15,188	02/16/2016	10/15/2017	
896047	AH	0			1	4FE	1,843,500	102.250	1,891,625	1,850,000	1,844,149		594		5.875	5.940	JJ	50,117	103,547	01/25/2016	07/15/2022	
89784W	AB	0	@			5FE	43,425	20.400	88,587	434,250	43,425	85,404	282,263	9,999.000	N/A				50,628	07/29/2013	07/30/2019	
89784W	AD	6	@			6FE	131,250	40.000	150,000	375,000	131,250	18,750	37,500			48.460	N/A		16,876	07/29/2013	01/30/2020	
90131H	AA	3				2FE	993,970	103.436	1,034,360	1,000,000	995,671		547		4.000	4.070	AO	10,000	40,000	09/25/2013	10/01/2023	
90131H	AE	5				2FE	244,975	100.955	252,388	250,000	245,638		475		3.700	3.960	MS	2,724	9,250	08/06/2015	09/15/2024	
90131H	AQ	8	LS			2FE	275,260	106.999	267,498	250,000	264,573		(3,275)		4.500	2.980	FA	4,250	11,250	06/11/2013	02/15/2021	
90184L	AD	4				3FE	647,863	92.375	646,625	700,000	646,318	(2,826)	1,282		12.879	15.080	MS	26,546		12/02/2016	09/15/2021	
90290M	AB	7				4FE	600,000	104.250	625,500	600,000	600,000				5.875	5.870	JD	2,742	16,450	06/13/2016	06/15/2024	
90331H	ML	4				1FE	2,847,435	100.585	2,866,673	2,850,000	2,848,518		504		2.125	2.140	AO	10,598	60,563	10/23/2014	10/28/2019	
90331H	MS	9				1FE	996,630	97.416	974,160	1,000,000	997,208		304		2.800	2.830	JJ	11,978	28,000	01/22/2015	01/27/2025	
904764	AK	3				1FE	1,498,455	106.344	1,595,160	1,500,000	1,499,610		171		4.800	4.810	FA	27,200	72,000	02/09/2009	02/15/2019	
904764	AS	6				1FE	988,380	100.036	1,000,360	1,000,000	989,812		1,015		3.100	3.230	JJ	13,003	31,000	07/28/2015	07/30/2025	
907818	EE	4				1FE	999,200	100.111	1,001,110	1,000,000	999,436		155		2.250	2.260	JD	750	22,500	06/16/2015	06/19/2020	
911308	AA	2				1FE	3,116,675	118.738	2,968,450	2,500,000	2,690,186		(51,817)		8.375	5.770	AO	52,344	209,375	04/21/2006	04/01/2020	
911312	AK	2				1FE	999,290	107.570	1,075,700	1,000,000	999,811		77		5.125	5.130	AO	12,813	51,250	03/19/2009	04/01/2019	
911312	AM	8	LS			1FE	993,300	103.264	1,032,640	1,000,000	997,104		661		3.125	3.200	JJ	14,410	31,250	11/08/2010	01/15/2021	
911312	AY	2	LS			1FE	499,820	94.738	473,690	500,000	499,820				2.400	2.400	MN	2,400		10/19/2016	11/15/2026	
911365	BB	9				4FE	498,375	106.000	530,000	500,000	498,632	4,230	152		5.750	5.790	MN	3,674	28,750	04/06/2016	11/15/2024	
911365	BC	7				3FE	995,500	103.120	1,031,200	1,000,000	996,123		496		4.625	4.690	JJ	21,326	46,250	10/07/2015	07/15/2023	
911365	BD	5				4FE	50,063	102.750	51,375	50,000	50,063				5.500	5.480	JJ	1,268	1,375	04/14/2016	07/15/2025	
911365	BE	3				4FE	650,000	103.125	670,313	650,000	650,000				5.875	5.870	MS	11,244	12,941	04/29/2016	09/15/2026	
91159H	HD	5				1FE	1,996,260	100.008	2,000,160	2,000,000	1,999,712		766		1.650	1.680	MN	4,217	33,000	05/03/2012	05/15/2017	
912909	AK	4				3FE	331,500	111.250	333,750	300,000	328,876		(2,624)		8.375	5.320	JJ	12,563		08/18/2016	07/01/2021	
913017	BV	0				1FE	999,230	102.690	1,026,900	1,000,000	999,554		75		3.100	3.100	JD	2,583	31,000	05/24/2012	06/01/2022	
914906	AR	3				4FE	242,625	99.000	247,500	250,000	243,611	1,627	814		5.125	5.600	MN	1,637	12,813	10/14/2015	05/15/2023	
91829K	AA	1				4FE	550,000	86.375	475,063	550,000	475,063	(58,438)			6.375	6.370	AO	7,402	35,063	09/20/2012	10/15/2020	
918370	AB	3				4FE	1,006,000	104.500	1,045,000	1,000,000	1,004,864	75,388	(524)		6.875	6.780	JJ	31,701	68,750	02/03/2015	01/15/2024	
91911X	AS	3			1	4FE	520,750	82.500	495,000	600,000	495,000	(31,001)	5,251		7.250	10.220	JJ	20,058	21,750	06/16/2016	07/15/2022	
920479	AA	0			1	3FE	355,250	103.500	362,250	350,000	354,789	(121)	(340)		5.500	5.200	JJ	8,876		07/19/2016	07/15/2024	
92343E	AH	5				3FE	501,000	102.999	514,995	500,000	500,896	205	(85)		5.250	5.220	AO	6,563	26,250	07/16/2015	04/01/2025	
92343V	BC	7				1FE	992,080	103.029	1,030,290	1,000,000	995,818		779		3.500	3.590	MN	5,833	35,000	10/27/2011	11/01/2021	
92343V	BJ	2				1FE	231,363	96.630	241,575	250,000	237,735		1,872		2.450	3.380	MN	1,021	6,125	06/11/2013	11/01/2022	
92343V	BR	4				2FE	1,993,520	110.698	2,213,960	2,000,000	1,995,291		574		5.150	5.190	MS	30,328	103,000	09/11/2013	09/15/2023	
92343V	BY	9				2FE	1,143,736	104.328	1,147,608	1,100,000	1,135,321		(4,217)		4.150	3.630	MS	13,441	45,650	12/10/2014	03/15/2024	
92343V	CR	3			1	2FE	993,400	99.691	996,910	1,000,000	994,640		583		3.500	3.570	MN	5,833	35,000	10/22/2014	11/01/2024	
92532W	AA	1			1	3FE	1,312,538	102.500	1,327,375	1,295,000	1,312,003		(535)		5.500	5.260	MS	18,004		09/27/2016	09/30/2024	
92553P	AS	1				2FE	497,115	100.627	503,135	500,000	499,004		577		2.500	2.620	MS	4,167	12,500	08/12/2013	09/01/2018	
92658T	AQ	1				3FE	900,163	102.500	922,500	900,000	900,095	53	(15)		5.000	4.990	JJ	20,750	45,000	03/01/2012	07/15/2022	
92660F	AG	9				3FE	100,000	103.000	103,000	100,000	100,000				5.375	5.370	JD	1,224	5,375	03/26/2014	06/15/2024	
92769X	AM	7				3FE	350,000	99.750	349,125	350,000	349,125	(875)			5.500	5.500	FA	6,577		04/12/2016	08/15/2026	
927804	FK	5				2FE	498,795	101.226	506,130	500,000	499,349		118		2.950	2.970	JJ	6,801	14,750	01/09/2012	01/15/2022	
927804	FM	1				2FE	498,690	99.542	497,710	500,000	499,722		264		1.200	1.250	JJ	2,767	6,000	01/03/2013	01/15/2018	













## SCHEDULE D - PART 1

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

1	2			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
CUSIP Identification	Description			NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																				
15200W	AC	9		1FE	5,642,109	102.523	5,638,765	5,500,000	5,626,336		(8,858)			3.028	2.510	AO	35,161	143,840	05/24/2016	10/15/2025
161571	HE	7		1FE	5,998,999	98.474	5,908,440	6,000,000	5,999,064		66			1.490	1.490	MON	3,973	34,270	07/20/2016	07/15/2022
210795	QA	1		4AM	30,852	105.497	30,633	29,037	30,440	218	(489)			6.250	4.340	AO	403	1,815	02/06/2015	10/11/2021
254683	AC	9		1FE	4,991,050	103.204	5,160,200	5,000,000	4,997,429		749			5.650	5.680	MON	12,556	282,500	09/28/2007	03/15/2020
29365K	AC	7		1FE	7,331,104	107.543	6,918,241	6,433,000	6,985,395		(92,018)			4.380	1.550	FA	117,402	281,765	07/30/2013	08/01/2022
89231T	AE	0		1FE	6,499,198	100.523	6,533,995	6,500,000	6,499,394		148			1.690	1.690	MON	4,882	109,850	08/18/2015	12/15/2020
90327C	AD	2		1FE	2,999,840	99.215	2,976,450	3,000,000	2,999,848		8			1.390	1.390	MON	1,853	9,730	09/12/2016	11/15/2021
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				33,493,152	XXX	33,166,724	32,462,037	33,137,906	218	(100,394)	0	0	XXX	XXX	XXX	176,230	863,770	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				1,184,002,925	XXX	1,205,876,642	1,189,189,133	1,177,484,995	5,157,337	(1,007,245)	1,870,573	0	XXX	XXX	XXX	13,036,419	36,836,830	XXX	XXX
<b>Totals</b>																				
7799999	Total - Issuer Obligations				3,541,245,841	XXX	3,500,885,536	3,293,235,162	3,466,114,220	5,157,119	(24,297,289)	1,870,573	1,326,106	XXX	XXX	XXX	37,769,265	106,248,919	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities				695,799,631	XXX	699,745,012	673,894,165	689,013,774	0	(4,433,181)	0	0	XXX	XXX	XXX	3,054,871	21,045,471	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities				41,358,136	XXX	40,061,603	38,975,064	41,073,498	0	(654,734)	0	0	XXX	XXX	XXX	115,944	1,650,286	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities				33,493,152	XXX	33,166,724	32,462,037	33,137,906	218	(100,394)	0	0	XXX	XXX	XXX	176,230	863,770	XXX	XXX
8399999	Grand Total - Bonds				4,311,896,760	XXX	4,273,858,875	4,038,566,428	4,229,339,398	5,157,337	(29,485,598)	1,870,573	1,326,106	XXX	XXX	XXX	41,116,310	129,808,446	XXX	XXX

E10.40

### 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 Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting 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 (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

**NONE**

**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 Identification	Description	Code	gn	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																	
000957	10 0	ABM INDUSTRIES INC		16,720,000	682,845	40.840	682,845	469,035		7,706		213,810		213,810		L	03/16/2016.
00206R	10 2	AT&T INC		1,568,966,000	66,728,124	42.530	66,728,124	38,343,813		3,012,415		12,740,004		12,740,004		L	08/14/2015.
002824	10 0	ABBOTT LABS		580,000,000	22,277,800	38.410	22,277,800	9,521,983		603,200		(3,770,000)		(3,770,000)		L	07/21/2010.
00287Y	10 9	ABBVIE INC		327,100,000	20,483,002	62.620	20,483,002	4,771,685		717,288		1,353,718		1,353,718		L	01/29/2016.
00724F	10 1	ADOBE SYS INC		260,000,000	26,767,000	102.950	26,767,000	21,687,684				4,033,626		4,033,626		L	06/16/2016.
00766T	10 0	AECOM TECHNOLOGY CORP DEL		30,349,100	1,103,493	36.360	1,103,493	798,154				192,110		192,110		L	09/18/2015.
007903	10 7	ADVANCED MICRO DEVICES IN		54,710,000	620,411	11.340	620,411	250,495				463,394		463,394		L	07/15/2014.
00817Y	10 8	AETNA INC		132,000,000	16,369,320	124.010	16,369,320	2,651,540		132,000		2,097,480		2,097,480		L	10/20/2004.
00971T	10 1	AKAMAI TECHNOLOGIES		120,000,000	8,001,600	66.680	8,001,600	6,310,608				1,690,992		1,690,992		U	08/23/2016.
015351	10 9	ALEXION PHARMACEUTICALS I		20,000,000	2,447,000	122.350	2,447,000	2,447,000				(399,008)	968,992	(1,368,000)		L	10/07/2014.
01626P	40 3	ALIMENTATION COUCHE TARD		35,757,000	2,176,886	60.880	2,176,886	1,888,128		12,242		84,393		84,393		U	06/24/2016.
018581	10 8	ALLIANCE DATA SYSTEMS COR		11,700,000	2,673,450	228.500	2,673,450	1,123,693		6,084		(562,419)		(562,419)		L	03/29/2012.
02079K	10 7	ALPHABET INC		146,706,000	113,230,625	771.820	113,230,625	66,010,508				3,416,160		3,416,160		L	12/02/2016.
02079K	30 5	ALPHABET INC		75,000,000	59,433,750	792.450	59,433,750	13,268,375				1,083,000		1,083,000		L	05/25/2011.
02209S	10 3	ALTRIA GROUP INC		523,800,000	35,419,356	67.620	35,419,356	9,740,780	319,518	1,138,209		4,764,831		4,764,831		L	11/09/2016.
023135	10 6	AMAZON COM INC		84,000,000	62,989,080	749.870	62,989,080	45,176,895				6,214,320		6,214,320		L	12/09/2015.
025932	10 4	AMERICAN FINL GROUP INC O		14,090,000	1,241,611	88.120	1,241,611	790,045		40,187		221,027		221,027		L	08/30/2016.
03027X	10 0	AMERICAN TOWER CORP		304,900,000	32,221,832	105.680	32,221,832	8,939,668	176,842	634,192		2,661,777		2,661,777		L	01/18/2008.
031162	10 0	AMGEN INC		80,000,000	11,696,800	146.210	11,696,800	8,635,408		320,000		(1,289,600)		(1,289,600)		L	10/09/2013.
032511	10 7	ANADARKO PETROLEUM CORP		495,000,000	34,516,350	69.730	34,516,350	20,640,904	24,750	54,750		13,875,446		13,875,446		L	08/31/2016.
032654	10 5	ANALOG DEVICES		382,400,000	27,769,888	72.620	27,769,888	2,846,795		642,432		6,615,520		6,615,520		L	08/20/2015.
035290	10 5	ANIXTER INTERNATIONAL INC		16,220,000	1,314,631	81.050	1,314,631	857,570				457,061		457,061		L	06/08/2016.
036752	10 3	ANTHEM INC		10,000,000	1,437,700	143.770	1,437,700	1,248,414	29,250	6,500		189,286		189,286		L	06/28/2016.
037833	10 0	APPLE COMPUTER		1,757,000,000	203,495,740	115.820	203,495,740	16,662,895		3,918,110		18,553,920		18,553,920		L	05/06/2010.
038222	10 5	APPLIED MATERIALS		140,000,000	4,517,800	32.270	4,517,800	3,103,780		44,000		1,414,020		1,414,020		L	11/18/2016.
03965L	10 0	ARCONIC INC		116,666,000	2,162,988	18.540	2,162,988	2,391,241		10,518		(228,254)		(228,254)		L	10/06/2016.
045487	10 5	ASSOCIATED BANC CORP		39,010,000	963,547	24.700	963,547	509,028		16,356		237,784		237,784		L	05/18/2016.
049164	20 5	ATLAS AIR WORLDWIDE HLDGS		10,680,000	556,962	52.150	556,962	434,965				121,997		121,997		L	11/07/2016.
053015	10 3	AUTOMATIC DATA PROCESSING INC		79,000,000	8,119,620	102.780	8,119,620	54,757	45,030	167,480		1,426,740		1,426,740		L	07/07/1977.
053332	10 2	AUTOZONE INC		8,500,000	6,713,215	789.790	6,713,215	6,095,601				261,294		261,294		L	08/22/2016.
053807	10 3	AVNET INC		18,560,000	883,642	47.610	883,642	849,556		1,833		34,085		34,085		L	12/16/2016.
060505	10 4	BANKAMERICA CORP NEW		2,199,167,000	48,601,591	22.100	48,601,591	21,076,539	188,205	344,813		13,848,640		13,848,640		L	08/12/2016.
073302	10 1	BE AEROSPACE INC		8,190,000	492,956	60.190	492,956	373,404	812	4,722		119,552		119,552		L	09/23/2016.
084670	70 2	BERKSHIRE HATHAWAY INC DE		335,000,000	54,598,300	162.980	54,598,300	30,386,677				10,364,900		10,364,900		L	02/04/2014.
089302	10 3	BIG LOTS INC		14,013,000	703,593	50.210	703,593	599,303	2,943	9,406		140,539		140,539		L	11/23/2016.
09062X	10 3	BIOGEN IDEC INC		78,400,000	22,232,672	283.580	22,232,672	20,433,575				(1,785,168)		(1,785,168)		L	04/28/2014.
09253U	10 8	BLACKSTONE GROUP L P		1,629,100,000	44,034,573	27.030	44,034,573	28,129,054		2,330,506		(243,258)	1,991,203	(2,234,461)		L	11/11/2016.
094235	10 8	BLOOMIN BRANDS INC		60,190,000	1,085,226	18.030	1,085,226	1,166,091		15,044		58,084		58,084		L	12/05/2016.
097023	10 5	BOEING CO		197,000,000	30,668,960	155.680	30,668,960	12,677,424		858,920		2,184,730		2,184,730		L	06/04/2014.
099502	10 6	BOOZ ALLEN HAMILTON HLDG		31,400,000	1,132,598	36.070	1,132,598	665,736		18,494		171,270		171,270		L	04/27/2016.
101137	10 7	BOSTON SCIENTIFIC CORP		300,000,000	6,489,000	21.630	6,489,000	4,692,510				957,000		957,000		L	05/06/2015.
109641	10 0	BRINKER INTERNATIONAL INC		18,223,000	902,585	49.530	902,585	861,296	5,710	4,812		41,289		41,289		L	12/16/2016.

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**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 Identification	Description	Code	F or ei gn	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
110122 10 8	BRISTOL MYERS SQUIBB CO.....			356,677,000	20,844,204	58.440	20,844,204	14,818,647		481,349		(2,992,763)		(2,992,763)		L	10/27/2016.
122017 10 6	BURLINGTON STORES.....			7,406,000	627,659	84.750	627,659	559,473				68,185		68,185		L	08/10/2016.
12514G 10 8	CDW CORP.....			23,640,000	1,231,408	52.090	1,231,408	614,962		10,376		243,174		243,174		L	07/20/2016.
125509 10 9	CIGNA CORP.....			135,000,000	18,007,650	133.390	18,007,650	10,785,237		3,200		(667,861)		(667,861)		L	08/11/2016.
126650 10 0	CVS CORP.....			1,120,900,000	88,450,219	78.910	88,450,219	24,874,869		1,727,030		(19,576,136)		(19,576,136)		L	12/13/2016.
128195 10 4	CALATLANTIC GROUP.....			29,850,000	1,015,199	34.010	1,015,199	1,060,682	1,194	1,002		(45,483)		(45,483)		L	10/10/2016.
129500 10 4	CALERES INC.....			26,210,000	860,212	32.820	860,212	677,254	1,835	6,519		177,458		177,458		L	06/10/2016.
143658 30 0	CARNIVAL CORP.....			70,000,000	3,644,200	52.060	3,644,200	2,167,716		94,500		(169,400)		(169,400)		L	08/08/2011.
149123 10 1	CATERPILLAR INC DEL.....			85,000,000	7,882,900	92.740	7,882,900	3,796,950		261,800		2,106,300		2,106,300		L	03/14/2007.
151020 10 4	CELGENE CORP.....			545,000,000	63,083,750	115.750	63,083,750	47,194,428				4,137,614		4,137,614		L	10/27/2016.
156782 10 4	CERNER CORP.....			83,900,000	3,974,343	47.370	3,974,343	4,493,499				(519,156)		(519,156)		L	11/29/2016.
166764 10 0	CHEVRONTXACO CORP.....			744,000,000	87,568,800	117.700	87,568,800	30,001,300	27,000	3,179,221		20,638,560		20,638,560		L	10/02/2009.
168905 10 7	CHILDREN'S PLACE.....			6,966,000	703,218	100.950	703,218	368,368	1,393	5,145		318,695		318,695		L	02/06/2014.
169656 10 5	CHIPOTLE MEXICAN GRILL IN.....			20,000,000	7,546,400	377.320	7,546,400	7,926,600				1,251,122	3,301,722	(2,050,600)		L	12/04/2015.
17275R 10 2	CISCO SYSTEMS INC.....			1,953,000,000	59,019,660	30.220	59,019,660	35,400,806		1,922,970		6,190,870		6,190,870		L	01/20/2016.
172967 42 4	CITIGROUP INC.....			1,235,000,999	73,396,109	59.430	73,396,109	48,596,942		507,700		12,737,227		12,737,227		L	06/27/2016.
191216 10 0	COCA COLA CO.....			1,346,000,000	55,805,160	41.460	55,805,160	8,997,443	12,900	1,884,400		(2,019,000)		(2,019,000)		L	05/01/2009.
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....			775,000,000	43,423,250	56.030	43,423,250	39,599,107				(1,643,997)		(1,643,997)		L	12/02/2016.
194162 10 3	COLGATE PALMOLIVE CO.....			233,400,000	15,273,696	65.440	15,273,696	2,023,927	47,066	361,770		(275,412)		(275,412)		L	01/15/1996.
20030N 10 1	COMCAST CORP CL A.....			805,000,000	55,585,250	69.050	55,585,250	31,302,466		839,125		9,918,345		9,918,345		L	04/27/2016.
200340 10 7	COMERICA INC.....			20,110,000	1,369,692	68.110	1,369,692	716,222	4,625	16,321		504,871		504,871		L	11/16/2016.
22160K 10 5	COSTCO WHSL CORP NEW.....			165,000,000	26,418,150	160.110	26,418,150	20,454,107		263,750		253,794		253,794		L	05/11/2016.
227046 10 9	CROCS INC.....			73,560,000	504,622	6.860	504,622	514,920				282,040	521,239	(239,199)		L	02/24/2016.
22822V 10 1	CROWN CASTLE INTL CORP.....			77,500,000	6,724,675	86.770	6,724,675	4,877,849	73,625	200,010		137,938		137,938		L	12/01/2016.
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....			102,340,000	1,170,770	11.440	1,170,770	961,870	11,257	38,574		204,915		204,915		L	11/03/2016.
235825 20 5	DANA HOLDINGS CORP.....			59,050,000	1,120,769	18.980	1,120,769	859,428		12,866		307,000		307,000		L	07/28/2016.
235851 10 2	DANAHER CORP.....			76,000,000	5,915,840	77.840	5,915,840	705,048		44,080		(917,842)		(917,842)		L	09/26/2000.
244199 10 5	DEERE & CO.....			120,000,000	12,364,800	103.040	12,364,800	227,707		288,000		3,212,400		3,212,400		L	08/19/1971.
247916 20 8	DENBURY RESORCES INC.....			5,800,000	21,344	3.680	21,344	20,949				395		395		L	05/04/2016.
25179M 10 3	DEVON ENERGY CORP NEW.....			650,000,000	29,685,500	45.670	29,685,500	14,814,953	39,000	198,000		14,870,547		14,870,547		L	04/01/2016.
254687 10 6	DISNEY WALT CO.....			595,500,000	62,063,010	104.220	62,063,010	23,002,920	464,490	788,810		(102,410)		(102,410)		L	08/29/2016.
25470F 10 4	DISCOVERY COMMUNIC.....			130,000,000	3,563,300	27.410	3,563,300	3,521,700				759,401	664,501	94,900		L	02/20/2015.
25470F 30 2	DISCOVERY COMINICATIONS.....			185,000,000	4,954,300	26.780	4,954,300	5,472,300				288,600		288,600		L	08/06/2014.
25746U 10 9	DOMINION RES INC VA NEW.....			160,000,000	12,254,400	76.590	12,254,400	4,321,346		448,000		1,432,000		1,432,000		L	02/14/2003.
263534 10 9	DU PONT (E.I.) DE NEMOURS.....			470,000,000	34,498,000	73.400	34,498,000	24,374,877		665,000		5,263,650		5,263,650		L	04/25/2016.
278642 10 3	EBAY INC.....			275,000,000	8,164,750	29.690	8,164,750	5,954,144				607,750		607,750		L	01/06/2014.
278865 10 0	ECOLAB INC.....			184,600,000	21,638,812	117.220	21,638,812	6,108,211	68,302	251,440		664,028		664,028		L	01/06/2016.
28140H 20 3	EDUCATION RLTY TR.....			26,240,000	1,109,952	42.300	1,109,952	1,191,684		11,582		(81,732)		(81,732)		L	12/16/2016.
29084Q 10 0	EMCOR GROUP INC.....			8,780,000	621,273	70.760	621,273	393,962		2,822		208,471		208,471		L	02/09/2016.
292104 10 6	EMPIRE STATE REALTY TRUST.....			25,050,000	505,760	20.190	505,760	528,950	2,630			(23,191)		(23,191)		L	11/04/2016.
29275Y 10 2	ENERSYS.....			14,420,000	1,126,202	78.100	1,126,202	893,764	2,524	2,109		232,438		232,438		L	11/04/2016.
29414D 10 0	ENVISION HEALTHCARE.....			219,671,800	13,903,028	63.290	13,903,028	14,451,557				(548,529)		(548,529)		L	12/01/2016.
297425 10 0	ESTERLINE TECHNOLOGIES.....			10,590,000	944,628	89.200	944,628	694,497				250,131		250,131		L	06/30/2016.

E12.1





**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 Identification		Description	Code	gn	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
74762E	10	2			31,210,000	1,087,669	34.850	1,087,669	747,798				437,930		437,930		L	04/27/2016.
749660	10	6			48,810,000	966,926	19.810	966,926	585,092		2,441		379,103		379,103		L	08/10/2016.
755111	50	7			40,000,000	5,680,000	142.000	5,680,000	3,856,364		114,700		698,800		698,800		L	06/29/2015.
758750	10	3			13,370,000	925,873	69.250	925,873	923,713	3,209	9,005		101,198		101,198		L	11/29/2016.
758766	10	9			49,620,000	1,022,172	20.600	1,022,172	1,047,563	9,841	28,411		(25,391)		(25,391)		L	12/16/2016.
759351	60	4			9,850,000	1,239,426	125.830	1,239,426	832,060		14,354		407,366		407,366		L	08/11/2016.
761283	10	0			160,700,000	4,933,490	30.700	4,933,490	5,658,120				(622,828)	4,466,892	(5,089,720)		L	05/31/2016.
783549	10	8			10,260,000	763,754	74.440	763,754	699,811		15,689		164,562		164,562		L	10/10/2016.
78454L	10	0			30,690,000	1,058,191	34.480	1,058,191	906,454		1,301		151,737		151,737		L	12/09/2016.
78469X	10	7			26,720,000	856,643	32.060	856,643	749,551				107,092		107,092		L	12/19/2016.
79466L	30	2			100,000,000	6,846,000	68.460	6,846,000	5,437,718				(994,000)		(994,000)		L	11/20/2014.
806857	10	8			930,303,200	78,098,954	83.950	78,098,954	44,682,470	465,152	1,674,303		23,831,155		23,831,155		L	04/04/2016.
807066	10	5			17,460,000	829,175	47.490	829,175	708,765		10,476		172,701		172,701		L	01/21/2016.
816300	10	7			14,240,000	613,032	43.050	613,032	556,025		3,981		57,007		57,007		U	08/24/2016.
826197	50	1			139,500,000	17,185,716	123.195	17,185,716	14,821,604		181,072		2,846,250		2,846,250		L	08/04/2016.
828806	10	9			163,109,180	28,979,608	177.670	28,979,608	14,731,490		1,060,207		(2,735,341)		(2,735,341)		L	08/16/2013.
830879	10	2			30,430,000	1,109,174	36.450	1,109,174	784,482		2,405		324,691		324,691		L	08/30/2016.
835898	10	7			24,330,000	969,794	39.860	969,794	774,233				195,560		195,560		L	12/19/2016.
844895	10	2			6,540,000	501,095	76.620	501,095	315,406		11,179		140,348		140,348		L	09/19/2013.
845467	10	9			43,880,000	474,782	10.820	474,782	553,326				(78,544)		(78,544)		L	10/10/2016.
848574	10	9			300,000,000	17,505,000	58.350	17,505,000	6,428,380	30,000			2,484,000		2,484,000		L	10/03/2012.
855244	10	9			669,200,000	37,153,984	55.520	37,153,984	26,899,090		476,980		(1,958,250)		(1,958,250)		L	11/03/2016.
858912	10	8			20,000,000	1,540,800	77.040	1,540,800	2,033,082				(492,282)		(492,282)		L	06/15/2016.
87161C	50	1			20,240,000	831,459	41.080	831,459	482,475	2,429	9,715		176,088		176,088		L	10/07/2014.
87164P	10	3			167,690,000	1,494,118	8.910	1,494,118	1,216,717				277,401		277,401		L	10/13/2016.
872540	10	9			170,000,000	12,772,100	75.130	12,772,100	13,025,695		6,500		(253,595)		(253,595)		L	12/14/2016.
880349	10	5			15,450,000	965,162	62.470	965,162	716,852				228,807		228,807		L	08/10/2016.
880779	10	3			8,100,000	255,393	31.530	255,393	260,614				(5,221)		(5,221)		L	12/21/2016.
88224Q	10	7			13,280,000	1,041,152	78.400	1,041,152	840,204				335,418		335,418		L	11/29/2016.
882508	10	4			240,000,000	17,512,800	72.970	17,512,800	7,953,770		393,600		4,358,400		4,358,400		L	05/15/2014.
883203	10	1			40,000,000	1,942,400	48.560	1,942,400	259,492	800	3,200		262,000		262,000		L	02/10/2009.
883556	10	2			272,200,000	38,407,420	141.100	38,407,420	17,296,107	38,130	148,020		(183,056)		(183,056)		L	12/21/2016.
88579Y	10	1			41,400,000	7,392,798	178.570	7,392,798	149,674		183,816		1,156,302		1,156,302		L	01/24/1967.
89417E	10	9			303,377,839	37,139,515	122.420	37,139,515	11,207,839	203,263	776,644		2,900,292		2,900,292		L	04/28/2005.
901109	10	8			39,150,000	1,096,200	28.000	1,096,200	889,764				206,436		206,436		L	11/23/2016.
90130A	10	1			560,000,000	15,702,400	28.040	15,702,400	15,530,974		145,800		872,476	850,210	22,266		L	08/04/2016.
902973	30	4			570,000,000	29,280,900	51.370	29,280,900	17,731,943		595,650		4,959,000		4,959,000		L	07/17/2013.
907818	10	8			514,000,000	53,291,520	103.680	53,291,520	46,037,762	310,970	1,108,250		13,361,621		13,361,621		L	01/21/2016.
910047	10	9			390,000,000	28,423,200	72.880	28,423,200	17,497,554				6,076,200		6,076,200		L	06/22/2015.
913017	10	9			374,400,000	41,041,728	109.620	41,041,728	20,728,968		889,328		4,655,200		4,655,200		L	11/29/2016.
91324P	10	2			40,000,000	6,401,600	160.040	6,401,600	5,392,146		25,000		1,009,455		1,009,455		L	09/13/2016.
918204	10	8			280,000,000	14,938,000	53.350	14,938,000	10,320,107		428,400		(2,492,000)		(2,492,000)		L	08/02/2012.

E12.4

**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 Identification	Description	Code	F or ei gn	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
92342Y 10 9	VERIFONE HLDGS INC.....			28,080,000	497,858	17.730	497,858	479,842				18,016		18,016		L	12/19/2016.
92343V 10 4	VERIZON COMMUNICATIONS.....			736,166,000	39,296,541	53.380	39,296,541	19,065,604		1,672,937		5,270,949		5,270,949		L	04/25/2014.
92343X 10 0	VERINT SYSTEMS INC.....			25,780,000	908,745	35.250	908,745	1,012,630				(50,448)		(50,448)		L	04/06/2016.
92532F 10 0	VERTEX PHARMACEUTICALS INC.....			207,000,000	15,249,690	73.670	15,249,690	16,877,280				(1,590,086)	2,571,667	(4,161,753)		L	12/01/2016.
92826C 83 9	VISA INC.....			530,000,000	41,350,600	78.020	41,350,600	27,357,704		294,650		(35,592)		(35,592)		L	04/22/2016.
928298 10 8	VISHAY INTERTECHNOLOGY IN.....			46,190,000	748,278	16.200	748,278	478,814		11,547		191,688		191,688		L	10/06/2015.
931142 10 3	WAL-MART STORES INC.....			340,892,000	23,562,455	69.120	23,562,455	7,593,843	171,680	671,388		2,665,775		2,665,775		L	07/15/2009.
94106B 10 1	WASTE CONNECTIONS INC.....			23,764,000	2,503,300	105.340	2,503,300	2,261,760		5,923		241,540		241,540		L	12/05/2016.
947890 10 9	WEBSTER FINANCIAL CORP.....			22,245,000	1,207,459	54.280	1,207,459	504,225		20,199		383,642		383,642		L	06/23/2016.
94946T 10 6	WELL CARE HEALTH PLAN.....			6,550,000	897,874	137.080	897,874	410,663				385,599		385,599		L	08/19/2014.
949746 10 1	WELLS FARGO & CO NEW.....			1,634,000,000	90,049,740	55.110	90,049,740	36,771,465		2,475,510		1,225,500		1,225,500		L	10/14/2010.
95040Q 10 4	WELLTOWER INC.....			318,000,000	21,283,740	66.930	21,283,740	19,175,749		1,029,420		(297,053)		(297,053)		L	11/03/2016.
950755 10 8	WERNER ENTERPRISES INC.....			31,150,000	839,493	26.950	839,493	767,866		3,175		71,626		71,626		L	08/10/2016.
958102 10 5	WESTERN DIGITAL CORP.....			255,000,000	17,327,250	67.950	17,327,250	14,273,889	127,500	405,000		3,053,361		3,053,361		L	12/05/2016.
959319 10 4	WESTERN REFNG INC.....			16,340,000	618,469	37.850	618,469	473,951				144,518		144,518		L	10/31/2016.
966387 10 2	WHITING PETE CORP NEW.....			103,156,000	1,239,935	12.020	1,239,935	895,067				344,868		344,868		L	12/20/2016.
969904 10 1	WILLIAMS-SONOMA INC.....			245,000,000	11,855,550	48.390	11,855,550	13,342,844		332,500		(221,715)	1,938,854	(2,160,569)		L	05/13/2016.
98310W 10 8	WYNDHAM WORLDWIDE.....			419,500,000	32,037,215	76.370	32,037,215	10,362,685		829,000		1,908,852		1,908,852		L	07/27/2016.
98956P 10 2	ZIMMER HOLDINGS INC.....			325,652,000	33,607,286	103.200	33,607,286	17,450,911		260,993		(106,605)		(106,605)		L	11/01/2016.
989701 10 7	ZIONS BANCORPORATION.....			34,170,000	1,470,677	43.040	1,470,677	604,921		9,568		537,836		537,836		L	03/31/2015.
98978V 10 3	ZOETIS INC.....			354,857,000	18,995,495	53.530	18,995,495	7,757,078		129,146		2,016,770		2,016,770		L	05/04/2016.
G0177J 10 8	ALLERGAN PLC.....			444,400,000	93,328,444	210.010	93,328,444	92,557,528				(5,883,796)	18,043,531	(23,927,327)		L	11/15/2016.
G02602 10 3	AMDOCS LTD.....			17,925,000	1,044,131	58.250	1,044,131	652,175		11,904		55,802		55,802		L	09/26/2016.
G16252 10 1	BROOKFIELD INFRASTR PARTNE.....			21,602,000	970,362	44.920	970,362	931,787				38,575		38,575		L	11/29/2016.
G29183 10 3	EATON CORP.....			489,710,000	32,854,644	67.090	32,854,644	9,556,528	1,439	1,116,539		7,370,135		7,370,135		L	01/02/2013.
G3198U 10 2	ESSENT GROUP LTD.....			36,468,000	1,180,469	32.370	1,180,469	769,216				388,706		388,706		L	11/03/2016.
G3922B 10 7	GENPACT LTD.....			35,430,000	862,366	24.340	862,366	702,189				(3,891)		(3,891)		L	11/04/2016.
G4617B 10 5	HORIZON PHARMA PLC.....			34,110,000	551,900	16.180	551,900	673,586				(121,686)		(121,686)		U	12/19/2016.
G48833 10 0	WEATHERFORD INTERNATIONAL.....			909,700,000	4,539,403	4.990	4,539,403	4,425,946				(2,692,226)	155,434	(2,847,660)		L	08/02/2016.
G5960L 10 3	MEDTRONIC INC.....			676,040,000	48,154,329	71.230	48,154,329	42,873,713		1,046,585		(3,911,291)		(3,911,291)		L	11/14/2016.
G9319H 10 2	VALIDUS HOLDINGS LTD.....			16,800,000	924,168	55.010	924,168	598,523		20,529		131,682		131,682		L	11/23/2016.
G97822 10 3	PERRIGO CO.....			30,000,000	2,496,900	83.230	2,496,900	2,590,200		17,400		(482,169)	1,361,931	(1,844,100)		L	05/13/2014.
H84989 10 4	TE CONNECTIVITY LTD.....			503,844,000	34,906,312	69.280	34,906,312	10,917,183		739,247		2,352,951		2,352,951		L	10/03/2012.
N96617 11 8	WRIGHT MEDICAL GROUP NV.....			40,500,000	930,690	22.980	930,690	952,835				(22,145)		(22,145)		U	11/29/2016.
Y2573F 10 2	FLEXTRONICS INTL LTD.....			1,704,200,885	24,489,367	14.370	24,489,367	10,177,331				5,385,275		5,385,275		L	10/03/2012.
008916 10 8	AGRIUM INC.....			13,657,000	1,843,149	134.960	1,843,149	1,461,172	13,170	63,782		159,955		159,955		L	02/17/2016.
063671 10 1	BANK MONTREAL QUE.....	A.		16,084,000	1,553,232	96.570	1,553,232	1,116,745		54,686		297,393		297,393		L	09/11/2015.
064149 10 7	BANK NOVA SCOTIA HALIFAX.....			38,564,000	2,883,045	74.760	2,883,045	1,034,663	28,537	111,064		724,618		724,618		L	01/03/2005.
103309 10 0	BOYD GROUP INCOME FD.....			16,333,000	1,397,451	85.560	1,397,451	505,859		8,312		317,840		317,840		U	02/05/2014.
112585 10 4	BROOKFIELD ASSET MANAGE - CL A.....			108,558,000	4,809,119	44.300	4,809,119	4,280,450	14,504	65,270		156,902		156,902		L	12/05/2016.
124900 30 9	CCL INDUSTRIES INC.....			2,346,000	618,875	263.800	618,875	420,809		4,692		92,503		92,503		U	09/09/2015.
136375 10 2	CANADIAN NATL RY CO.....			72,889,000	6,586,979	90.370	6,586,979	2,961,534		27,512		925,947		925,947		L	12/05/2016.
136385 10 1	CANADIAN NAT RES LTD.....			109,500,000	4,685,505	42.790	4,685,505	3,309,209	24,664	92,368		1,357,296		1,357,296		L	12/05/2016.

E12.5



## 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 Identification	Description		Code	gn	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX.....				1,928,673.073	97,257,640	50.427	97,257,640	33,200,237	286			(559,315)		(559,315)		A	02/01/2010.
464286 10 3	ISHARES AUSTRALIA ETF.....				1,725,000.000	34,896,750	20.230	34,896,750	32,678,625	930,800	1,354,617		2,190,750		2,190,750		L	02/04/2013.
464286 80 6	ISHARES GERMANY ETF.....				1,450,000.000	38,396,000	26.480	38,396,000	29,430,990	888,615	888,615		420,500		420,500		L	11/07/2012.
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....				540,000.000	18,905,400	35.010	18,905,400	9,566,524	213,952	414,172		1,522,800		1,522,800		L	07/29/2004.
464287 50 7	ISHARES CORE S&P MIDCAP ETF.....				450,000.000	74,403,000	165.340	74,403,000	73,767,190	288,648			635,810		635,810		L	12/21/2016.
464287 80 4	ISHARES CORE S&P SMALL-CAP ETF.....				100,000.000	13,752,000	137.520	13,752,000	13,564,000	27,053			188,000		188,000		L	12/22/2016.
464288 63 8	ISHARES INTERMEDIATE CREDIT.....				400.000	43,276	108.190	43,276	44,236		1,083		364		364		L	04/28/2015.
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....				370,000.000	20,560,900	55.570	20,560,900	7,546,411	77,665	295,994		5,050,500		5,050,500		L	08/27/2009.
78464A 73 0	SPDR S&P O&G EXP&PRD.....				300,000.000	12,426,000	41.420	12,426,000	10,969,650	22,610	16,150		1,456,350		1,456,350		L	12/07/2016.
78464A 74 8	SPDR OIL & GAS EQUIP & SERV.....				300,000.000	6,705,000	22.350	6,705,000	5,547,670	7,508			1,157,330		1,157,330		L	11/29/2016.
78464A 78 9	SPDR S&P INSURANCE ETF.....				100,000.000	8,295,000	82.950	8,295,000	6,363,730	45,443	123,398		1,345,000		1,345,000		L	07/25/2014.
78464A 87 0	SPDR S&P BIOTECH ETF.....				275,000.000	16,277,250	59.190	16,277,250	8,472,683	7,387	55,212		(2,398,947)		(2,398,947)		L	12/07/2016.
922042 71 8	VANGUARD INTL EQUITY ETF.....				120,000.000	11,283,600	94.030	11,283,600	10,934,400	175,080	304,800		139,200		139,200		L	10/11/2013.
922042 77 5	VANGUARD INTL EQUITY INDE.....				2,900,000.000	128,122,000	44.180	128,122,000	133,949,590	1,087,500	3,013,800		2,493,060		2,493,060		L	11/14/2016.
922042 85 8	VANGUARD MSCI EMERGING MARKET ETF.....				230,000.000	8,229,400	35.780	8,229,400	7,095,953	39,100	204,470		741,345	35,245	706,100		L	05/20/2010.
922042 86 6	VANGUARD PACIFIC ETF.....				580,000.000	33,709,600	58.120	33,709,600	33,168,588	280,140	817,800		841,000		841,000		L	08/05/2013.
922042 87 4	VANGUARD EUROPEAN ETF.....				1,000,000.000	47,940,000	47.940	47,940,000	45,513,173	226,000	1,663,000		(1,940,000)		(1,940,000)		L	06/20/2013.
92204A 87 6	VANGUARD UTILITIES ETF.....				589,400.000	63,071,694	107.010	63,071,694	39,638,201		1,912,822		7,352,288		7,352,288		L	11/10/2016.
92647K 30 9	VICTORY MUNDER INT'L SMALL CAP FUND.....				15,978,277.178	174,482,787	10.920	174,482,787	87,457,934		2,720,941		(3,994,569)		(3,994,569)		A	08/20/2013.
L5458T 11 7	INVESCO US SENIOR LOAN - GX.....				932,095.678	93,069,753	99.850	93,069,753	95,000,000		4,686,632		4,250,356		4,250,356		A	06/10/2013.
9299999	Total - Common Stocks - Mutual Funds.....					901,827,050	XXX	901,827,050	683,909,785	4,317,787	18,473,506	0	20,891,822	35,245	20,856,577	0	XXX	XXX
9799999	Total - Common Stock.....					8,998,941,237	XXX	8,998,941,237	4,384,633,261	10,899,817	114,388,703	0	668,198,751	37,170,551	631,028,200	0	XXX	XXX
9899999	Total Common and Preferred Stock.....					8,998,941,237	XXX	8,998,941,237	4,384,633,261	10,899,817	114,388,703	0	668,198,751	37,170,551	631,028,200	0	XXX	XXX

E12.7

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....19, the total \$ value (included in Column 8) of all such issues \$.....38,440,938.

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>								
912828	2A 7 U S TREASURY		08/31/2016	VARIOUS		7,944,297	8,000,000	3,098
912828	2D 1 U S TREASURY		08/26/2016	CITIGROUP		1,989,609	2,000,000	
912828	G3 8 U S TREASURY		08/31/2016	BANK AMERICA MERRILL		2,111,875	2,000,000	13,329
912828	J2 7 U S TREASURY		08/31/2016	VARIOUS		16,927,832	16,500,000	39,263
912828	M5 6 U S TREASURY		08/25/2016	VARIOUS		3,617,266	3,500,000	17,602
912828	P4 6 U S TREASURY		08/05/2016	VARIOUS		12,792,109	13,000,000	48,527
912828	R3 6 U S TREASURY		08/05/2016	VARIOUS		5,551,602	5,500,000	19,098
912828	S9 2 U S TREASURY		08/05/2016	VARIOUS		5,950,313	6,000,000	1,087
912828	T6 7 U S TREASURY		11/16/2016	BANK AMERICA MERRILL		6,851,809	7,000,000	5,076
912828	TJ 9 U S TREASURY		09/13/2016	JEFFERIES & CO		9,123,750	9,000,000	11,923
0599999	Total - Bonds - U.S. Government					72,860,462	72,500,000	159,003
<b>Bonds - All Other Government</b>								
135087	A6 1 CANADA GOVERNMENT		11/01/2016	T D SECURITES		3,930,029	3,792,000	24,310
135087	A8 7 CANADA GOVERNMENT		12/06/2016	VARIOUS		115,085,310	113,721,000	403,121
135087	D3 5 CANADA GOVERNMENT		12/01/2016	VARIOUS		19,885,535	17,237,000	104,158
135087	D5 0 CANADA GOVERNMENT		12/06/2016	VARIOUS		19,341,230	17,853,000	61,747
135087	D9 2 CANADA GOVERNMENT		12/14/2016	RBC DEXIA		2,036,260	2,000,000	8,959
135087	E2 6 CANADA GOVERNMENT		10/28/2016	VARIOUS		48,430,315	47,990,000	115,883
135087	E5 9 CANADA GOVERNMENT		09/15/2016	RBC DEXIA		2,211,736	2,206,000	861
135087	F2 5 CANADA GOVERNMENT		11/23/2016	VARIOUS		10,614,927	10,695,000	18,803
135087	F3 3 CANADA GOVERNMENT		09/13/2016	SCOTIA		7,457,250	7,500,000	7,038
135087	F6 6 CANADA GOVERNMENT		10/03/2016	VARIOUS		42,414,667	42,447,000	39,489
135087	YL 2 CANADA GOVERNMENT		10/19/2016	VARIOUS		8,608,304	8,080,000	78,386
135087	YZ 1 CANADA GOVERNMENT		08/23/2016	VARIOUS		4,257,478	3,830,000	24,395
135087	ZJ 6 CANADA GOVERNMENT		11/02/2016	VARIOUS		9,409,715	8,398,000	82,114
135027	X3 3 CANADA T-BILL DISC NOTE		02/19/2015	T D SECURITIES		2,349,753	2,350,000	
651333	FT 8 PROVINCE OF NEWFOUNDLAND		04/04/2016	SCOTIA		1,328,530	1,400,000	21,898
68323A	CX 0 PROVINCE ONTARIO		07/19/2016	LAURENTI		3,189,180	3,000,000	10,685
68323A	CY 8 PROVINCE ONTARIO		12/16/2016	VARIOUS		16,468,034	17,115,000	97,423
74814Z	ER 0 PROVINCE OF QUEBEC		10/03/2016	VARIOUS		16,964,864	15,000,000	150,634
EI2142	81 4 AUSTRALIAN GOVERNMENT	B	04/01/2016	PERSHING DLJ		11,813,175	13,000,000	127,013
EI6831	48 7 AUSTRALIAN GOVERNMENT	B	04/01/2016	PERSHING DLJ		10,011,849	11,000,000	210,746
EJ2445	69 4 AUSTRALIAN GOVERNMENT	B	04/01/2016	PERSHING DLJ		3,093,962	4,000,000	38,317
1099999	Total - Bonds - All Other Government					358,902,103	352,614,000	1,625,980
<b>Bonds - U.S. States, Territories and Possessions</b>								
20772J	2L 5 CONNECTICUT ST		08/08/2016	MORGAN STANLEY		1,586,542	1,325,000	
20772J	X9 8 CONNECTICUT ST		05/25/2016	BANK AMERICA MERRILL		2,465,721	2,085,000	
246381	GR 2 DELEWARE ST		09/14/2016	BARCLAYS		3,845,374	3,115,000	7,788
419792	HN 9 HAWAII ST		12/08/2016	BANK AMERICA MERRILL		3,283,525	2,900,000	29,000
57582N	J2 2 MASSACHUSETTS STATE		12/19/2016	WACHOVIA		792,799	650,000	2,085
57582P	B3 3 MASSACHUSETTS STATE		12/13/2016	NATL FINANCIAL SERV		1,774,737	1,555,000	16,198
57582R	KK 1 MASSACHUSETTS STATE		07/29/2016	VARIOUS		4,146,623	3,145,000	3,611
60412A	EU 3 MINNESOTA ST		09/06/2016	WACHOVIA		2,999,904	2,400,000	12,667
658256	R6 1 NORTH CAROLINA		11/28/2016	GOLDMAN SACHS		3,031,927	2,530,000	9,488
70914P	B4 3 PENNSYLVANIA ST		06/02/2016	CITIGROUP		1,821,345	1,500,000	
70914P	C2 6 PENNSYLVANIA ST		08/12/2016	VARIOUS		3,604,462	2,830,000	17,472

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
70914P D9 0	PENNSYLVANIA ST.....			08/09/2016.....	BANK AMERICA MERRILL.....		1,977,402	1,580,000	
70914P SH 6	PENNSYLVANIA ST.....			07/20/2016.....	STIEFL-F.....		2,622,032	2,205,000	16,538
735389 XE 3	PORT SEATTLE WASH REV.....			07/20/2016.....	BANK AMERICA MERRILL.....		5,824,725	4,625,000	
97705M FD 2	WISCONSIN STATE.....			10/07/2016.....	BANK AMERICA MERRILL.....		1,748,789	1,405,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....						41,525,907	33,850,000	114,847

**Bonds - U.S. Political Subdivisions of States**

041431 RA 7	ARLINGTON CNTY VA.....			04/27/2016.....	BANK AMERICA MERRILL.....		3,266,825	2,500,000	
100853 TT 7	BOSTON MASS.....			12/14/2016.....	GOLDMAN SACHS.....		1,248,587	1,050,000	15,750
199492 JC 4	COLUMBUS OHIO.....			10/05/2016.....	BARCLAYS.....		1,607,280	1,500,000	8,333
199492 SQ 3	COLUMBUS OHIO.....			10/21/2016.....	BARCLAYS.....		2,961,466	2,310,000	
25476F TN 8	DISTRICT OF COLUMBIA.....			12/14/2016.....	BARCLAYS.....		1,925,180	1,635,000	
393731 AC 8	GREENGURGH NY.....			10/19/2016.....	NATL FINANCIAL SERV.....		787,078	765,000	
401784 B3 6	GUILFORD CNTY NC.....			10/13/2016.....	GOLDMAN SACHS.....		1,865,787	1,475,000	14,955
414005 UK 2	HARRIS CNTY TEX.....			04/07/2016.....	BARCLAYS.....		8,900,978	7,050,000	10,771
425507 EC 0	HENNEPIN CNTY MN.....			10/03/2016.....	CITIGROUP.....		3,752,130	3,000,000	
425507 ED 8	HENNEPIN CNTY MN.....			10/31/2016.....	CITIGROUP.....		2,455,538	1,950,000	3,792
44256P DL 4	HOWARD CNTY MD.....			03/23/2016.....	MORGAN STANLEY.....		2,808,203	2,250,000	
584002 SZ 3	MECKLEBURG CNTY NC.....			10/12/2016.....	BANK AMERICA MERRILL.....		5,403,229	4,620,000	7,700
589535 X9 9	MERIDEN CT.....			10/25/2016.....	BANK AMERICA MERRILL.....		2,751,069	2,265,000	
59163P JA 2	METRO OR.....			10/19/2016.....	CITIGROUP.....		598,991	535,000	3,492
64966M FA 2	NEW YORK, NY.....			12/19/2016.....	WESSELS, ARNOLD.....		748,423	650,000	11,194
771588 TP 5	ROCHESTER MN.....			09/15/2016.....	WACHOVIA.....		1,777,649	1,395,000	21,119
783244 FV 3	RUTHERFORD CNTY TN.....			12/13/2016.....	WACHOVIA.....		2,042,049	1,770,000	19,175
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						44,900,462	36,720,000	116,281

**Bonds - U.S. Special Revenue and Special Assessment**

010652 BY 0	ALABAMA ST 21ST CNETURY AUTH TOBACCO.....			04/04/2016.....	PERSHING DLJ.....		935,442	805,000	14,088
02765U KW 3	AMERICAN MUNI PWR-OHIO INC OH REVENUE.....			07/14/2016.....	BANK AMERICA MERRILL.....		478,996	400,000	
02765U LS 1	AMERICAN MUN PWR OHI.....			12/06/2016.....	BARCLAYS.....		1,966,444	1,740,000	15,225
03588H HE 9	ANNE ARUNDEL CNTY MD.....			12/06/2016.....	CITIGROUP.....		3,659,505	3,175,000	29,986
040507 PW 9	ARIZONA ST HLTH FACS AUTH.....			01/26/2016.....	WACHOVIA.....		1,071,009	900,000	7,250
048506 BX 6	ATLANTIC CNTY NJ IMPT AUTH.....			10/13/2016.....	BANK AMERICA MERRILL.....		2,703,474	2,255,000	5,638
091096 LF 2	BIRMINGHAM ALA WTRWKS BRD WWTR REVENUE.....			08/24/2016.....	GOLDMAN SACHS.....		1,787,170	1,400,000	
09182N AJ 9	BLACK BELT ENERGY GA.....			05/18/2016.....	RBC CAP.....		2,785,575	2,500,000	
094797 Z6 7	BLOOMINGTON MN INDEP SCH DIST #271.....			10/28/2016.....	CITIGROUP.....		3,866,952	3,340,000	42,214
13067W LT 7	CALIFORNIA ST DEPT WTR RES PW.....			10/14/2016.....	MORGAN STANLEY.....		787,458	615,000	
13067W LU 4	CALIFORNIA ST DEPT W.....			12/05/2016.....	JANNEY MONTGOME.....		1,808,805	1,500,000	1,458
13068L QA 6	CALIFORNIA ST PUBLIC WKS BRD LEASE REV.....			12/19/2016.....	JANNEY MONTGOME.....		1,054,044	900,000	9,750
160853 KS 5	CHARLOTTE-MECKLENBURG NC HOSP AUTH.....			12/22/2016.....	CIT GROUP.....		551,403	550,000	11,993
167560 ST 9	CHICAGO IL MET WTR RECLAMATION DIST.....			06/08/2016.....	BANK AMERICA MERRILL.....		3,721,470	3,000,000	
167736 F7 7	CHICAGO ILL WTR REV.....			05/19/2016.....	VARIOUS.....		4,674,462	3,900,000	194
181685 HZ 4	CLARKE CNTY GA HOSP AUTH.....			10/28/2016.....	BANK AMERICA MERRILL.....		1,846,395	1,500,000	
181685 JA 7	CLARKE CNTY GA HOSP AUTH.....			10/28/2016.....	BANK AMERICA MERRILL.....		3,036,400	2,500,000	
19648A 5X 9	COLORADO HEALTH FACS.....			04/28/2016.....	WACHOVIA.....		987,008	795,000	
19648A 5Y 7	COLORADO HEALTH FACS.....			04/28/2016.....	WACHOVIA.....		1,056,495	845,000	
19648A WX 9	COLORADO ST HLTH FACS AUTH REVENUE.....			05/31/2016.....	STIEFL-F.....		1,861,145	1,625,000	27,535
20772J Y9 7	CONNECTICUT ST.....			12/06/2016.....	JP MORGAN.....		1,654,340	1,435,000	4,783

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20775Y AH 9	CONNECTICUT ST REVOLVING FUNDGEN REV.....		12/12/2016.....	WACHOVIA.....		1,822,890	1,610,000	23,256
20775Y BS 4	CONNECTICUT ST REVOLVING FUNDGEN REV.....		11/22/2016.....	NATL FINANCIAL SERV.....		1,418,725	1,250,000	15,104
220147 2Q 4	CORPUS CHRISTI TX INDEP SCH DIST.....		12/16/2016.....	BANC OF AMERICA.....		3,129,621	2,605,000	38,351
228130 AL 4	CROWLEY TX INDEP SCH DIST.....		12/20/2016.....	JEFFERIES & CO.....		2,131,460	1,790,000	35,303
246428 B7 0	DELAWARE TRANS.....		12/16/2016.....	CITIGROUP.....		234,056	210,000	3,967
249174 SF 1	DENVER CO CITY & CNTY SCH IDST K#1.....		08/10/2016.....	STIEFL-F.....		2,003,179	1,620,000	16,650
249182 JW 7	DENVER CITY & CNTY CO ARPT REVENUE.....		11/18/2016.....	RBC CAP.....		338,144	285,000	
254764 JR 5	DISTRICT OF COLUMBIA HOSP REVENUE.....		01/19/2016.....	NATL FINANCIAL SERV.....		968,967	790,000	768
25477G NJ 0	DISTRICT COLUMBIA IN.....		12/02/2016.....	WACHOVIA.....		1,171,850	1,000,000	833
259230 MD 9	DOUGLAS CNTY NE HHOSP AUTH #2.....		08/04/2016.....	BARCLAYS.....		1,004,879	850,000	
287425 F5 6	ELK RIVER MN INDEP SCH DIST #728.....		11/02/2016.....	JEFFERIES & CO.....		1,843,575	1,500,000	
31307Q RE 9	FEDERAL NATL MTG.....		06/29/2016.....	JP MORGAN.....		9,289,403	8,852,320	13,278
31307R 6V 2	FEDERAL NATL MTG.....		09/29/2016.....	MIZUHO.....		10,417,238	10,036,177	20,212
3132QU UZ 4	FEDERAL NATL MTG.....		12/16/2015.....	NOMURA.....		8,017,643	8,060,465	8,060
3132WD MZ 4	FEDERAL NATL MTG.....		08/31/2016.....	INTL FCSTONE.....		14,534,093	13,786,600	17,425
3138WE MM 8	FEDERAL NATL MTG.....		09/29/2016.....	CANTOR.....		5,171,908	4,986,473	5,887
3140E8 V6 2	FEDERAL NATL MTG.....		04/27/2016.....	MORGAN STANLEY.....		14,950,584	14,305,710	15,299
3140EB MN 8	FEDERAL NATL MTG.....		07/28/2016.....	FNMA.....		14,469,285	13,711,916	13,331
3140EU TK 5	FEDERAL NATL MTG.....		02/29/2016.....	NOMURA.....		12,323,998	11,755,509	14,858
3140EW 7A 7	FEDERAL NATL MTG.....		03/31/2016.....	RBC CAPITAL.....		12,276,003	11,979,327	11,979
3140EY XJ 5	FEDERAL NATL MTG.....		06/30/2016.....	FNMA.....		5,637,803	5,376,537	8,065
3140F0 BP 8	FEDERAL NATL MTG.....		11/30/2016.....	FNMA.....		3,514,104	3,252,859	4,879
3140F3 6F 0	FEDERAL NATL MTG.....		05/27/2016.....	MORGAN STANLEY.....		11,760,495	11,488,540	11,489
3140F8 JK 4	FEDERAL NATL MTG.....		10/27/2016.....	FNMA.....		27,190,685	26,396,721	28,596
3140FB EK 2	FEDERAL NATL MTG.....		12/21/2016.....	WELLS FARGO.....		8,142,571	7,790,769	14,716
3140FK BZ 2	FEDERAL NATL MTG.....		11/29/2016.....	FNMA.....		7,500,850	7,446,167	9,308
3140FK JB 7	FEDERAL NATL MTG.....		12/21/2016.....	NOMURA.....		7,124,373	7,245,509	10,264
31418B S8 0	FEDERAL NATL MTG.....		02/29/2016.....	CANTOR.....		7,142,431	6,690,802	9,664
34073T GA 9	FLORIDA ST HIGR EDUCLTNL FACS FIN AUTH.....		04/13/2016.....	MORGAN STANLEY.....		2,332,901	1,905,000	
342816 H8 1	FLORIDA MUNI PW.....		02/18/2016.....	BANK AMERICA MERRILL.....		3,507,232	2,805,000	
342816 J9 7	FLORIDA STATE MUN PWR.....		04/15/2016.....	EXCHANGE.....		4,322,562	4,245,000	
342816 L5 2	FLORIDA STATE MUN PWR.....		04/15/2016.....	EXCHANGE.....		768,795	755,000	
346843 JH 9	FORT BEND TX INDEP SCH DIST.....		05/20/2016.....	RAYMOND JAMES.....		9,579,789	7,650,000	
35671D BJ 3	FREEPORT-MCMORAN INC.....		10/21/2016.....	BANK AMERICA MERRILL.....		126,250	150,000	3,533
39081H AB 8	GREAT LAKES MI AUTH SEWAGE DISPOSAL SYS.....		10/14/2016.....	CITIGROUP.....		5,658,851	4,655,000	
392274 K6 2	GTR ORALNDO FL AVIATION AUTH ARPT FACS.....		06/24/2016.....	CITIGROUP.....		1,196,560	1,000,000	
395460 3S 5	GREENSBORO N C.....		12/06/2016.....	NATL FINANCIAL SERV.....		596,045	500,000	3,403
396290 CM 8	GREENVILLE NC COMB ENTERPRISE SYS REV.....		12/19/2016.....	NATL FINANCIAL SERV.....		1,252,125	1,060,000	11,925
407287 MD 0	HAMILTON CO OH SALES TAX.....		12/14/2016.....	MESIROW.....		1,170,160	1,000,000	1,944
442435 4N 0	HOUSTON TX UTILITY SYS REVENUE.....		07/21/2016.....	WACHOVIA.....		4,395,825	3,500,000	34,514
44244C HS 9	HOUSTON TX UTILITY SYS REVENUE.....		03/15/2016.....	EXCHANGE.....		7,630,442	6,640,000	
44244C JJ 7	HOUSTON TX UTILITY SYS REVENUE.....		03/15/2016.....	EXCHANGE.....		425,190	370,000	
445047 ER 0	HUMBLE TX INDEP SCH DIST.....		08/11/2016.....	RAYMOND JAMES.....		2,335,176	1,800,000	3,750
455167 2A 3	INDIANA UNIV REVENUES.....		12/15/2016.....	BARCLAYS.....		985,319	905,000	2,508
469485 LG 9	JACKSONVILLE FL SALES TAX REVENUE.....		03/08/2016.....	HUTCHINSON SHOCKLIY E& CO.....		3,786,814	3,070,000	
490728 YP 1	KENT STATE UNIV OHIO UNIV REVS.....		05/25/2016.....	EXCHANGE.....		8,487,940	8,050,000	

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
490728 ZB 1	KENT STATE UNIV OHIO UNIV REVS.....		05/25/2016.....	EXCHANGE.....		759,170	720,000	
494782 KA 2	KING CNTY WA SCH DIST #1.....		12/09/2016.....	MORGAN STANLEY.....		5,949,476	5,200,000	
514045 M6 7	LANCASTER CNTY PA HOSP AUTH.....		03/18/2016.....	BANK AMERICA MERRILL.....		2,408,025	1,940,000	
523510 ES 0	LEE CNTY FL SOL WST SYS REVENUE.....		08/25/2016.....	BANK AMERICA MERRILL.....		2,728,913	2,250,000	
544646 3E 0	LOS ANGELES CA UNIF SCH DIST.....		10/05/2016.....	MORGAN STANLEY.....		3,176,488	2,860,000	37,339
54466H DK 9	LOS ANGELES CNTY CA MET TRANSPRTN AUTH.....		11/18/2016.....	BANK AMERICA MERRILL.....		415,708	345,000	
54466H DL 7	LOS ANGELES CNTY CA MET TRANSPRTN AUTH.....		11/18/2016.....	BANK AMERICA MERRILL.....		364,038	300,000	
54811B KV 2	LOWER COLO RIV AUTH.....		12/02/2016.....	PERSHING DLJ.....		1,055,026	945,000	2,888
56036Y DK 8	MAIN STREET NATURAL GAS INC GA GAS REV.....		04/19/2016.....	CITIGROUP.....		6,828,205	5,350,000	30,242
57422J AA 6	MARYLAND ST ECON DEV CORP PRIV ACT REV.....		06/14/2016.....	JP MORGAN.....		1,363,470	1,175,000	
57563C CC 4	MASSACHUSETTS DEPT T.....		12/08/2016.....	BANK AMERICA MERRILL.....		1,382,270	1,260,000	28,350
57583P GW 3	MA ST FEDERAL HIGHWAY.....		10/05/2016.....	MORGAN STANLEY.....		3,165,225	2,500,000	1,736
57584X FV 8	MASSACHUSETTS ST DEV FIN AGY REVENUE.....		12/16/2016.....	JANNEY MONTGOME.....		656,316	615,000	10,763
57604P PL 2	MASSACHUSETTS ST WTR POLL.....		12/05/2016.....	GOLDMAN SACHS.....		1,752,075	1,500,000	27,781
592250 AG 9	MET PIER & EXPOSITION AUTH.....		06/15/2016.....	MORGAN STANLEY.....		3,177,578	2,735,000	1,899
592250 AJ 3	MET PIER & EXPOSITION AUTH.....		06/16/2016.....	MORGAN STANLEY.....		3,110,128	2,760,000	4,833
592481 JB 2	MET SAINT LOUIS MO SWR DIST WSTWTR SYS.....		12/16/2016.....	FIRST TENNESSEE.....		812,027	710,000	99
59266T MC 2	MET WTR DIST OF STHRN CA.....		12/16/2016.....	GOLDMAN SACHS.....		3,149,573	2,660,000	63,175
59266T ME 8	MET WTR DIST OF STHRN CA.....		12/20/2016.....	J P MORGAN.....		1,114,863	950,000	22,563
59447T LY 7	MICHIGAN ST FIN AUTH REVENUE.....		12/19/2016.....	VARIOUS.....		2,864,240	2,400,000	2,313
60637A KN 1	MISSOURI ST HLTH & EDUCTNL FAC REV.....		05/06/2016.....	RBC CAP.....		872,510	695,000	
60637A KR 2	MISSOURI ST HLTH & EDUCTNL FAC REV.....		05/06/2016.....	RBC CAP.....		6,224,200	5,000,000	
60637A LL 4	MISSOURI ST HLTH & EDUCTNL FAC REV.....		09/21/2016.....	GOLDMAN SACHS.....		2,515,160	2,000,000	
613340 5V 6	MONTGOMERY CNTY MD.....		12/02/2016.....	CITIGROUP.....		5,892,550	5,000,000	
626207 Q4 9	MUNICIPAL ELEC AUTH.....		05/19/2016.....	BANK AMERICA MERRILL.....		3,123,825	2,500,000	
646066 WV 8	NEW JERSEY ST EDL FACS AUTH.....		08/02/2016.....	HUTCHINSON SHOCKLIY E& CO.....		2,582,628	2,205,000	
646136 Z4 6	NEW JERSEY ST TRANSPORTATION TRUST FUND.....		10/27/2016.....	BANK AMERICA MERRILL.....		2,080,553	1,940,000	
64990A DU 6	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		01/04/2016.....	BANK AMERICA MERRILL.....		2,985,850	2,375,000	23,750
64990A EX 9	NY DORMITORY AUTH.....		09/27/2016.....	NATL FINANCIAL SERV.....		1,033,548	795,000	110
64990E 4V 6	NY DORMITORY AUTH.....		12/14/2016.....	STIEFL-F.....		1,490,538	1,250,000	10,243
672325 ZS 9	OAKLAND CA UNIF SCH DIST ALAMEDA CITY.....		12/14/2016.....	PERSHING DLJ.....		241,928	200,000	3,389
67756D JK 3	OHIO ST HGR EDUCTNL FAC COMMISSION.....		10/26/2016.....	MORGAN STANLEY.....		647,077	540,000	
67766W VR 0	OHIO ST WTR DEV AUTH WTR POLL CONTROL.....		11/02/2016.....	BANK AMERICA MERRILL.....		853,661	685,000	14,842
682001 EY 4	OMAHA NE PUBLIC PWR DIST.....		08/03/2016.....	CITIGROUP.....		2,003,898	1,560,000	
68609B UG 0	OREGON ST FOR PREVIO.....		12/05/2016.....	WACHOVIA.....		1,280,444	1,100,000	764
686507 DS 0	ORLANDO FL UTILITIES COMSSION REVENUE.....		11/22/2016.....	NATL FINANCIAL SERV.....		2,313,480	2,000,000	16,625
70869P LH 8	PENNSYLVANIA ST ECON DEV AUTH REV.....		09/21/2016.....	RBC CAP.....		3,785,243	3,025,000	
709221 TY 1	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....		08/03/2016.....	NATL FINANCIAL SERV.....		238,882	200,000	
709222 CR 2	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....		10/31/2016.....	JEFFERIES & CO.....		2,807,173	2,300,000	35,554
709224 PB 9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....		05/25/2016.....	POPULAR SEC.....		3,603,180	3,000,000	
709224 RS 0	PENNSYLVANIA ST TPK COMM.....		09/23/2016.....	GOLDMAN SACHS.....		7,920,733	6,365,000	
717883 TC 6	PHILADELPHIA PA SSCH DIST.....		10/20/2016.....	BANK AMERICA MERRILL.....		11,529,600	10,000,000	
720424 XM 7	PIERCE CNTY WA SCH DIST #10 TACOMA.....		12/13/2016.....	NATL FINANCIAL SERV.....		1,114,389	1,015,000	1,692
736740 QF 1	PORTLAND ORE REV.....		12/02/2016.....	WACHOVIA.....		1,692,176	1,430,000	1,589
74444Y AK 0	PUBLIC FIN AUTH WI LEASE DEV REVENUE.....		01/08/2016.....	JP MORGAN.....		4,151,521	3,350,000	
745190 ZP 6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE.....		08/09/2016.....	BANK AMERICA MERRILL.....		1,052,980	1,000,000	5,979

E13.3

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9	
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
765433	KD 8 RICHMOND VA PUBLIC UTILITY REVENUE		11/16/2016	WACHOVIA		6,039,300	5,000,000		
780486	HB 5 ROYAL OAK M HOSP FIN AUTH		12/21/2016	CITIGROUP		359,027	320,000	5,156	
79574C	BP 7 SALT RIVER AZ PROJ AFRIC IMPT & PWR		11/18/2016	MORGAN STANLEY		1,279,164	1,075,000		
79574C	BR 3 SALT RIVER AZ PROJ AGRIC IMPT & PWR		11/18/2016	MORGAN STANLEY		2,238,741	1,850,000		
796269	WL 8 SAN ANTONIO TX INDEP SCH DIST		12/20/2016	JEFFERIES & CO		994,919	835,000	22,499	
797272	PC 9 SAN FRANCISCO CA CMNTY CLG DIST		10/20/2016	CITIGROUP		603,179	475,000		
797646	LR 5 SAN FRANCISCO CITY & CNTY CA		10/18/2016	JP MORGAN		1,006,650	905,000	16,233	
79765R	H2 8 SAN FRANCISCO CITY & CNTY CA PUBLIC UTIL		10/07/2016	JP MORGAN		1,667,958	1,310,000		
79765R	H6 9 SAN FRANCISCO XIXTY & CNTY CA PUBLIC UTI		10/28/2016	WACHOVIA		6,209,650	5,000,000	8,333	
812627	AH 0 SEATTLE WASH		12/02/2016	CITIGROUP		2,346,960	2,000,000	18,333	
833136	QA 5 SNOHOMISCH CNTY WA SCH DIST #6		10/19/2016	HUTCHINSON SHOCKLIY E& CO		790,461	635,000	176	
87638Q	PE 3 TARRANT CNTY TX CULTURAL EDU FACS FIN		04/07/2016	CITIGROUP		2,489,100	2,000,000		
882117	2E 3 TEXAS ST A&M UNIV PERM UNIV FUND		08/15/2016	NATL FINANCIAL SERV		1,132,192	850,000	6,103	
91412G	ST 3 UNIVERSITY CALIF REVS FOR		12/02/2016	JANNEY MONTGOME		2,025,439	1,745,000	5,332	
914302	AC 8 UNIV HOUSTON TX		08/30/2016	EXCHANGE		141,555	135,000		
914302	AZ 7 UNIV HOUSTON TX		08/30/2016	EXCHANGE		6,936,198	6,430,000		
914402	4E 9 UNIV SYS OF MARYLAND MD AUXILIARY		12/09/2016	MORGAN STANLEY		1,355,868	1,175,000	11,750	
914460	NY 2 UNIV OF MINNESOTA MN		12/19/2016	PIPER JAFFRAY		1,044,654	875,000	9,844	
914639	EM 7 UNIV OF NEBRASKA, NE FACS CORP REV		10/11/2016	WELLS FARGO		2,498,590	2,335,000	10,637	
914641	7W 9 UNIV OF NEBRASKA, NE		12/19/2016	PERSHING DLJ		405,706	350,000	1,750	
915115	6W 4 UNIV OF TEXAS TX PERMANENT UNIV FND		07/07/2016	SCOTT & STRING		6,415,150	5,000,000	7,639	
91514A	DC 6 UNIV OF TEXAS TX UNIV REVENUES		01/07/2016	BANC OF AMERICA		3,192,478	2,475,000		
91514A	FJ 9 UNIVERSITY TEX UNIV		12/06/2016	BANK AMERICA MERRILL		6,092,295	5,095,000	15,568	
91802R	AK 5 UTILITY DEBT SECURIT		12/07/2016	BANK AMERICA MERRILL		571,605	500,000	12,292	
91802R	CS 6 UTILITY DEBT SECURITIZATION AUTH NY		12/09/2016	JANNEY MONTGOME		870,083	750,000	10,000	
924166	HP 9 VERMONT ST EDUCNTL & HLTH BLDGS FING AGY		01/22/2016	CITIGROUP		556,760	500,000		
924166	HQ 7 VERMONT ST EDUCNTL & HLTH BLDGS FING AGY		01/22/2016	CITIGROUP		294,670	250,000		
940157	WQ 9 WASHINGTON MD SUBURBAN SAN DIST		11/01/2016	WACHOVIA		2,526,828	2,055,000	43,669	
943504	5F 3 WAUWATOSA WIS		12/07/2016	NATL FINANCIAL SERV		1,585,255	1,430,000		
97712D	PR 1 WISCONSIN ST HLTH & EDUCNTL FAC AUT REV		04/22/2016	JP MORGAN		2,537,641	2,105,000		
981306	MY 6 WORCESTER MASS		12/02/2016	BANK AMERICA MERRILL		1,264,264	1,105,000		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						484,125,662	429,682,401	1,137,065
<b>Bonds - Industrial and Miscellaneous</b>									
001546	AM 2 AK STL CORP		11/10/2016	JP MORGAN		312,875	300,000	3,082	
001546	AS 9 AK STL CORP		11/07/2016	BARCLAYS		302,250	300,000	2,478	
001546	AT 7 AK STEEL CORP		06/14/2016	BANC OF AMERICA		600,000	600,000		
00164V	AD 5 AMC NETWORKS INC		03/23/2016	BANC OF AMERICA		1,150,000	1,150,000		
00165A	AH 1 AMC ENTERTAINMENT INC		02/19/2016	VARIOUS		708,313	700,000	5,638	
00165C	AA 2 AMC ENTMT HLDGS INC		10/28/2016	VARIOUS		451,550	450,000		
00191A	AB 2 ARD FIN S A		09/13/2016	VARIOUS		854,563	850,000		
00404A	AJ 8 ACADIA HEALTH CO INC		11/09/2016	BANK AMERICA MERRILL		487,500	500,000	7,031	
00766T	AD 2 AECOM TECHNOLOGY COR		11/16/2016	BANK AMERICA MERRILL		363,655	350,000	1,928	
007903	AX 5 ADVANCED MICRO DEVICES		10/27/2016	VARIOUS		503,500	500,000	11,479	
007903	BC 0 ADVANCED MICRO DEVICES		11/09/2016	JP MORGAN		489,625	500,000	11,599	
00928Q	AP 6 AIRCASTLE LTD		03/21/2016	DEUTSCHE BANK		100,000	100,000		
013093	AC 3 ALBERTSONS COS LLC/S		09/06/2016	BANK AMERICA MERRILL		1,362,375	1,350,000	1,438	
013817	AK 7 ALCOA INC		07/22/2016	VARIOUS		385,188	375,000	10,685	

E13.4

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
013817 AU 5	ALCOA INC.....		07/25/2016.....	VARIOUS.....		932,188	850,000	21,277
013817 AV 3	ALCOA INC.....		06/29/2016.....	CS FIRST.....		106,375	100,000	1,200
013817 AW 1	ALCOA INC.....		07/25/2016.....	VARIOUS.....		1,579,338	1,525,000	22,189
019736 AD 9	ALLISON TRANSMISSION.....		09/14/2016.....	CITIGROUP.....		500,000	500,000	
02005N AE 0	GMAC INC.....		03/08/2016.....	GOLDMAN.....		514,125	450,000	17,300
02005N AT 7	ALLY FINL INC.....		01/13/2016.....	CITIGROUP.....		147,188	150,000	2,508
02005N AW 0	ALLY FINANCIAL INC.....		10/18/2016.....	BARCLAYS.....		304,875	300,000	4,781
021332 AE 1	ALTA MESA HLDGS/FINANCE.....		12/02/2016.....	WELLS FARGO.....		100,000	100,000	
02154C AD 5	ALTICE FINANCING S.A.....		02/29/2016.....	CS FIRST.....		396,000	400,000	11,189
02154C AE 3	ALTICE FINANCING S.A.....		12/14/2016.....	VARIOUS.....		1,869,500	1,850,000	21,188
02155E AA 6	CEQUEL COM HOLDING.....		06/28/2016.....	CS FIRST.....		418,000	400,000	14,294
02155F AC 9	ALTICE US FINANCE I CORP.....		04/19/2016.....	JP MORGAN.....		1,750,000	1,750,000	
035240 AB 6	ANHEUSER-BUSCH WORLD.....		12/16/2016.....	CORPORATE REORG.....		1,754,673	1,750,000	14,438
035242 AP 1	ANHEUSER BUSCH WORLD.....		01/13/2016.....	BANC OF AMERICA.....		3,993,320	4,000,000	
03674P AL 7	ANTERO RES FIN CORP.....		10/20/2016.....	VARIOUS.....		256,813	250,000	6,480
03690A AA 4	ANTERO MIDSTREAM.....		09/08/2016.....	JP MORGAN.....		400,000	400,000	
037833 BY 5	APPLE INC.....		02/16/2016.....	DEUTSCHE BANK.....		997,800	1,000,000	
03938L AQ 7	ARCELORMITTAL.....		07/26/2016.....	JP MORGAN.....		315,000	300,000	8,906
03938L AU 8	ARCELORMITTAL.....		06/28/2016.....	VARIOUS.....		405,985	400,000	7,150
03969A AE 0	ARDAGH PACKAGING.....		07/01/2016.....	VARIOUS.....		406,000	400,000	11,738
03969A AJ 9	ARDAGH PKG FIN/HLDGS USA.....		04/29/2016.....	CIT GROUP.....		889,000	889,000	
05453G AA 3	AXALTA COATING SYSTEMS.....		11/21/2016.....	VARIOUS.....		901,830	900,000	4,855
055604 AA 0	BMC EAST LLC.....		12/14/2016.....	VARIOUS.....		349,250	350,000	1,436
060505 DR 2	BANK OF AMERICA CORPORATION.....		08/29/2016.....	VARIOUS.....		613,875	600,000	10,244
060505 DT 8	BANK OF AMERICA CORPORATION.....		07/19/2016.....	BANC OF AMERICA.....		151,688	150,000	2,268
060505 EH 3	BANK OF AMERICA CORPORATION.....		11/10/2016.....	VARIOUS.....		556,875	550,000	5,347
060505 EN 0	BANK OF AMERICA CORPORATION.....		02/29/2016.....	VARIOUS.....		481,750	500,000	13,793
060505 EU 4	BANK OF AMERICA CORPORATION.....		03/07/2016.....	BANK AMERICA MERRILL.....		400,000	400,000	
06406F AA 1	BANK OF NEW YORK MELLON.....		02/16/2016.....	JP MORGAN.....		499,505	500,000	
07556Q BD 6	BEAZER HOMES USA INC.....		10/05/2016.....	CS FIRST.....		100,250	100,000	1,410
07556Q BH 7	BEAZER HOMES USA INC.....		04/08/2016.....	CANTOR.....		135,375	150,000	2,827
07556Q BJ 3	BEAZER HOMES USA INC.....		11/22/2016.....	VARIOUS.....		725,145	700,000	5,104
085789 AE 5	BERRY PETE CO.....		06/29/2016.....	VARIOUS.....		59,500	250,000	
085789 AF 2	BERRY PETE CO.....		06/23/2016.....	VARIOUS.....		142,556	740,000	1,889
097751 BM 2	BOMBARDIER INC.....		12/19/2016.....	VARIOUS.....		645,219	700,000	11,516
097751 BP 5	BOMBARDIER INC.....		11/16/2016.....	BANK AMERICA MERRILL.....		792,008	800,000	
103304 BL 4	BOYD GAMING CORP.....		06/28/2016.....	VARIOUS.....		503,849	500,000	1,647
12008R AJ 6	BUILDERS FIRSTSOURCE.....		08/18/2016.....	VARIOUS.....		552,375	550,000	16
124847 AC 8	CBS RADIO INC.....		10/07/2016.....	DEUTSCHE BANK.....		200,000	200,000	
1248EP BM 4	CCOH SAFARI LLC.....		12/15/2016.....	BANK AMERICA MERRILL.....		154,500	150,000	2,995
1248EP BP 7	CCO HLDGS LLC/CAP CORP.....		02/04/2016.....	DEUTSCHE BANK.....		1,550,000	1,550,000	
1248EP BR 3	CCO HLDGS LLC/CAP CORP.....		10/21/2016.....	VARIOUS.....		1,021,900	1,010,000	4,018
12527G AF 0	CF INDS INC.....		10/31/2016.....	CS FIRST.....		179,625	200,000	1,345
12543D AL 4	CHS / CMNTY HEALTH SYS.....		06/28/2016.....	SUNTRUST.....		194,500	200,000	2,044
12543D AR 1	CHS/COMMUNITY HEALTH SYS.....		01/15/2016.....	MORGAN STANLEY.....		149,438	150,000	3,331
125581 GH 5	CIT GROUP INC.....		03/28/2016.....	CS FIRST.....		360,500	350,000	2,460

E13.5

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
126307 AH 0	CSC HLDGS INC.....		03/28/2016.....	VARIOUS.....		692,625	800,000	11,346
126307 AQ 0	CSC HLDGS INC.....		09/22/2016.....	VARIOUS.....		1,254,500	1,250,000	122
126670 QT 8	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....		07/05/2016.....	MORTGAGE PAYDOWN.....			7,963	
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3.....		10/17/2016.....	PRINCIPAL PAYDOWN.....			46,775	
12768X AB 0	CAESARS ENTERTAINMENT RESORT PROP.....		11/28/2016.....	VARIOUS.....		759,000	700,000	5,882
13057Q AF 4	CALIFORNIA RES CORP.....		08/30/2016.....	VARIOUS.....		346,250	750,000	16,100
13057Q AG 2	CALIFORNIA RESOURCES CORP.....		11/30/2016.....	VARIOUS.....		568,068	800,000	18,889
131347 CE 4	CALPINE CORP.....		02/25/2016.....	VARIOUS.....		136,000	150,000	3,016
131347 CJ 3	CALPINE CORP.....		04/05/2016.....	JP MORGAN.....		144,938	150,000	1,535
144577 AF 0	CARRIZO OIL & GAS INC.....		10/19/2016.....	VARIOUS.....		325,125	350,000	6,646
14913C AA 8	CATERPILLAR FINL SERVICE.....		10/04/2016.....	MERGER.....		999,533	1,000,000	
15135B AF 8	CENTENE CORP.....		01/28/2016.....	WELLS FARGO.....		850,000	850,000	
15135B AH 4	CENTENE CORP.....		01/28/2016.....	WELLS FARGO.....		450,000	450,000	
15135B AJ 0	CENTENE CORP DEL.....		10/26/2016.....	BARCLAYS.....		750,000	750,000	
15200W AC 9	CENTERPOINT ENGY TRANS 20.....		05/24/2016.....	JP MORGAN.....		1,579,922	1,500,000	5,299
156686 AM 9	CENTURY TEL ENTERPRI.....		10/27/2016.....	STIEFL-F.....		193,786	200,000	4,049
156700 AM 8	CENTURYLINK INC.....		10/28/2016.....	VARIOUS.....		429,000	450,000	4,433
156700 AR 7	CENTURYLINK INC.....		08/16/2016.....	VARIOUS.....		1,017,500	950,000	7,453
156700 AS 5	CENTURYLINK INC.....		08/01/2016.....	VARIOUS.....		666,250	650,000	14,207
156700 AX 4	CENTURYLINK INC.....		07/27/2016.....	CS FIRST.....		156,375	150,000	1,688
156700 BA 3	CENTURYLINK INC.....		08/16/2016.....	VARIOUS.....		1,116,938	1,100,000	5,313
161571 HE 7	CHASE ISSUANCE TRUST.....		07/20/2016.....	JP MORGAN.....		5,998,999	6,000,000	
165167 CG 0	CHESAPEAKE ENERGY CORP.....		10/25/2016.....	VARIOUS.....		396,125	450,000	3,139
165167 CL 9	CHESAPEAKE ENERGY CORP.....		08/17/2016.....	VARIOUS.....		565,750	900,000	13,888
165167 CQ 8	CHESAPEAKE ENERGY CORP.....		05/27/2016.....	VARIOUS.....		262,875	350,000	11,911
165167 CT 2	CHESAPEAKE ENERGY CORP.....		12/06/2016.....	DEUTSCHE BANK.....		615,763	625,000	
171871 AP 1	CINCINNATI BELL INC.....		12/15/2016.....	MORGAN STANLEY.....		762,500	750,000	4,424
172441 AZ 0	CINEMARK USA INC.....		03/16/2016.....	BARCLAYS US FUN.....		445,500	450,000	6,703
172967 GF 2	CITIGROUP INC.....		12/16/2016.....	VARIOUS.....		550,996	531,000	6,043
172967 HQ 7	CITIGROUP INC.....		10/17/2016.....	CITIGROUP.....		1,017,750	1,050,000	23,126
184502 BL 5	IHEART COMMUNICATIONS.....		10/06/2016.....	VARIOUS.....		572,436	750,000	17,951
184502 BQ 4	CLEAR CHANNEL COMMUNICATI.....		07/28/2016.....	STIEFL-F.....		130,635	307,376	102
184502 BT 8	IHEART COMMUNICATIONS.....		12/22/2016.....	JEFFERIES & CO.....		544,420	668,000	2,171
18538R AG 8	CLEARWATER PAPER CORP.....		03/02/2016.....	VARIOUS.....		614,875	650,000	3,681
18683K AA 9	CLIFFS NATURAL RESOURCES INC.....		10/07/2016.....	VARIOUS.....		306,563	350,000	5,777
18683K AB 7	CLIFFS NATURAL RESOURCES INC.....		10/03/2016.....	VARIOUS.....		331,060	400,000	3,947
18683K AG 6	CLIFFS NATURAL RESOURCES INC.....		12/02/2016.....	VARIOUS.....		728,285	750,000	15,651
20030N BS 9	COMCAST CORP.....		02/16/2016.....	WELLS FARGO.....		1,247,650	1,250,000	
20341W AD 7	COMM S&L / CSL CAPIT.....		11/07/2016.....	VARIOUS.....		534,625	550,000	13,956
20341W AE 5	COMM S&L / CSL CAPIT.....		12/12/2016.....	CITIGROUP.....		600,000	600,000	
20605P AE 1	CONCHO RESOURCES INC.....		05/10/2016.....	VARIOUS.....		476,375	500,000	6,088
212015 AH 4	CONTINENTAL RESOURCES INC.....		05/31/2016.....	VARIOUS.....		837,925	950,000	16,419
212015 AL 5	CONTINENTAL RESOURCES INC.....		03/14/2016.....	VARIOUS.....		335,875	400,000	7,569
216762 AF 1	COOPER-STANDARD AUTO.....		10/28/2016.....	VARIOUS.....		1,007,500	1,000,000	
220517 AA 4	CORTES NP ACQUISITION.....		10/03/2016.....	BANC OF AMERICA.....		500,000	500,000	
23311R AA 4	DCP MIDSTREAM LLC.....		10/24/2016.....	BARCLAYS.....		52,000	50,000	394

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23311R AC 0	DCP MIDSTREAM LLC.....		09/09/2016.....	VARIOUS.....		276,875	250,000	9,845
247916 AD 1	DENBURY RESORCES INC.....		10/11/2016.....	VARIOUS.....		82,000	100,000	2,483
247916 AF 6	DENBURY RESORCES INC.....		10/20/2016.....	VARIOUS.....		318,750	300,000	12,300
24823U AH 1	DENBURY RESORCES INC.....		10/14/2016.....	VARIOUS.....		265,125	350,000	4,117
25272K AG 8	DIAMOND 1 FIN CORP/D.....		05/17/2016.....	JP MORGAN.....		749,678	750,000	
25272K AN 3	DIAMOND 1 FIN CORP/D.....		05/17/2016.....	JP MORGAN.....		749,453	750,000	
25272K AU 7	DIAMOND 1 FIN CORP/DIAMOND 2.....		06/08/2016.....	JP MORGAN.....		1,250,000	1,250,000	
25272K AW 3	DIAMOND 1 FIN CORP/DIAMOND 2.....		06/08/2016.....	JP MORGAN.....		1,150,000	1,150,000	
25380Q AF 6	DIGICEL LTD.....		01/25/2016.....	CS FIRST.....		178,000	200,000	6,339
25468P DK 9	WALT DISNEY CO.....		01/05/2016.....	CIT GROUP.....		1,992,000	2,000,000	
25470X AJ 4	DISH DBS CORP.....		04/15/2016.....	VARIOUS.....		346,125	355,000	5,481
25470X AY 1	DISH DBS CORP.....		06/16/2016.....	VARIOUS.....		1,002,500	1,000,000	355
256746 AB 4	FAMILY TREE ESCROW L.....		06/29/2016.....	VARIOUS.....		265,087	250,000	3,706
26441Y AZ 0	DUKE REALTY CORP.....		06/16/2016.....	JP MORGAN.....		990,700	1,000,000	
26817R AM 0	DYNERGY FINANCE I/II INC.....		05/27/2016.....	VARIOUS.....		649,438	650,000	6,009
278865 AU 4	ECOLAB INC.....		01/11/2016.....	JP MORGAN.....		499,750	500,000	
29273E AC 2	ENDO FIN/ENDO LTD/E FINC.....		11/08/2016.....	VARIOUS.....		952,000	1,050,000	15,892
29273V AC 4	ENERGY TRANSFER EQUITY.....		04/29/2016.....	VARIOUS.....		354,375	350,000	1,385
29273V AD 2	ENERGY TRANSFER EQUITY.....		06/27/2016.....	VARIOUS.....		337,375	350,000	9,408
29273V AF 7	ENERGY TRANSFER EQUITY.....		06/22/2016.....	BANK OF.....		45,000	50,000	199
29355X AD 9	ENPRO INDS INC.....		03/07/2016.....	OPPENHEIMER.....		151,500	150,000	4,284
29358Q AC 3	ENSCO PLC.....		12/15/2016.....	VARIOUS.....		240,750	300,000	3,150
29358Q AD 1	ENSCO PLC.....		10/31/2016.....	VARIOUS.....		529,045	800,000	3,626
29444U AP 1	EQUINIX INC.....		10/25/2016.....	VARIOUS.....		426,690	400,000	6,801
30231G AT 9	EXXON MOBIL CORP.....		02/29/2016.....	CIT GROUP.....		3,750,000	3,750,000	
319963 BP 8	FIRST DATA CORP.....		11/22/2016.....	VARIOUS.....		1,039,156	1,000,000	14,846
32008D AB 2	FIRST DATA CORP NEW.....		09/19/2016.....	VARIOUS.....		256,813	250,000	2,260
335934 AD 7	FIRST QUANTUM MINERALS L.....		10/14/2016.....	CITIGROUP.....		45,500	50,000	600
35671D AU 9	FREEMPORT-MCMORAN INC.....		10/18/2016.....	VARIOUS.....		1,357,625	1,700,000	4,679
35671D BC 8	FREEMPORT-MCMORAN INC.....		04/29/2016.....	VARIOUS.....		913,000	1,250,000	8,546
35671D BD 6	FREEMPORT-MCMORAN C & G.....		11/30/2016.....	CS FIRST.....		99,500	100,000	528
35906A AH 1	FRONTIER COMMUNICATIONS.....		08/02/2016.....	CITIGROUP.....		161,000	150,000	3,872
35906A AT 5	FRONTIER COMMUNICATIONS.....		08/02/2016.....	VARIOUS.....		1,160,733	1,066,000	35,277
35906A AW 8	FRONTIER COMMUNICATIONS.....		12/14/2016.....	VARIOUS.....		949,939	900,000	23,535
361841 AD 1	GLP CAPITAL LP/FIN II.....		02/04/2016.....	CS FIRST.....		145,500	150,000	1,991
361841 AH 2	GLP CAPITAL LP/FIN II.....		04/13/2016.....	VARIOUS.....		551,750	550,000	
36186C BY 8	GMAC.....		06/30/2016.....	MORGAN STANLEY.....		587,500	500,000	7,222
36740P AA 1	GATES GLOBAL LLC.....		08/23/2016.....	BANK AMERICA MERRILL.....		808,563	850,000	5,808
382550 BF 7	GOODYEAR TIRE & RUBR.....		05/10/2016.....	CITIGROUP.....		730,000	730,000	
383909 AE 8	GRACE W R & CO CONN.....		01/26/2016.....	JEFFERIES & CO.....		296,625	300,000	5,040
383909 AF 5	GRACE W R & CO CONN.....		01/15/2016.....	VARIOUS.....		301,813	300,000	4,906
389375 AJ 5	GRAY TELEVISION INC.....		06/20/2016.....	VARIOUS.....		1,461,878	1,450,000	155
389375 AK 2	GRAY TELEVISION INC.....		09/07/2016.....	WELLS FARGO.....		150,000	150,000	
398545 AA 1	GRINDING MED/MC GRINDING.....		12/02/2016.....	MORGAN STANLEY.....		250,000	250,000	
402635 AF 3	GULFPORT ENERGY CORP.....		10/06/2016.....	CS FIRST.....		250,000	250,000	
402635 AJ 5	GULFPORT ENERGY CORP.....		12/15/2016.....	CS FIRST.....		500,000	500,000	

E13.7

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
404121 AF 2	HCA INC.....		01/26/2016.....	DEUTSCHE BANK.....		500,000	500,000	5,806
40415R AR 6	HD SUPPLY INC.....		03/28/2016.....	BANKAMERICA.....		1,050,000	1,050,000	
40537Q AH 3	HALCON RES CORP.....		10/18/2016.....	VARIOUS.....		163,344	161,000	3,068
40537Q AL 4	HALCON RESOURCES CORP.....		12/12/2016.....	VARIOUS.....		368,875	350,000	11,267
45174H AC 1	IHEARTCOMMUNICATIONS INC.....		05/23/2016.....	VARIOUS.....		588,750	800,000	14,816
45672N AG 6	INFOR US INC.....		06/30/2016.....	CS FIRST.....		386,000	400,000	3,683
458204 AP 9	INTELSAT BERMUDA LTD.....		05/09/2016.....	DEUTSCHE BANK.....		185,375	550,000	18,213
45824T AE 5	INTELSAT JACKSON HLDGS LT.....		10/19/2016.....	VARIOUS.....		164,000	200,000	866
45824T AG 0	INTELSAT JACKSON HLDGS LT.....		10/19/2016.....	VARIOUS.....		634,063	850,000	19,625
45824T AR 6	INTELSAT JACKSON HLD.....		07/15/2016.....	VARIOUS.....		181,875	200,000	4,933
48019T AB 0	JONES ENERGY HLDGS/FIN.....		12/21/2016.....	VARIOUS.....		693,625	750,000	8,081
48126H AA 8	JPMORGAN CHASE & CO.....		07/20/2016.....	VARIOUS.....		282,825	270,000	7,730
48126H AC 4	JPMORGAN CHASE & CO.....		07/21/2016.....	JP MORGAN.....		404,563	380,000	7,405
48127F AA 1	JPMORGAN CHASE & CO.....		10/19/2016.....	WELLS FARGO.....		147,000	150,000	2,354
48250N AA 3	KFC HLD/PIZZA HUT/TACO.....		06/02/2016.....	MORGAN STANLEY.....		360,000	360,000	
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....		06/28/2016.....	VARIOUS.....		915,688	910,000	467
501044 DB 4	KROGER CO.....		01/08/2016.....	BANCAM ROBERTS.....		499,340	500,000	
501797 AL 8	L BRANDS INC.....		12/01/2016.....	JEFFERIES & CO.....		99,938	100,000	668
513075 BE 0	LAMAR MEDIA CORP.....		03/01/2016.....	CS FIRST.....		513,750	500,000	8,542
513075 BL 4	LAMAR MEDIA CORP.....		01/25/2016.....	JP MORGAN.....		150,000	150,000	
516806 AB 2	LAREDO PETROLEUM INC.....		05/24/2016.....	VARIOUS.....		148,750	150,000	328
516806 AE 6	LAREDO PETROLEUM INC.....		10/21/2016.....	BARCLAYS.....		103,250	100,000	712
526057 BW 3	LENNAR CORP.....		05/10/2016.....	CITIGROUP.....		601,500	600,000	15,275
527298 BH 5	LEVEL 3 FINANCING INC.....		02/25/2016.....	MORGAN STANLEY.....		508,750	500,000	
532716 AU 1	LIMITED BRANDS INC.....		05/09/2016.....	JEFFERIES & CO.....		164,438	150,000	2,039
535919 AL 8	LG FINANCECO CORP.....		10/13/2016.....	VARIOUS.....		1,004,500	1,000,000	
538034 AK 5	LIVE NATION ENTERTAI.....		10/26/2016.....	JP MORGAN.....		500,000	500,000	
549463 AE 7	LUCENT TECHNOLOGIES INC.....		07/28/2016.....	BARCLAYS.....		320,750	300,000	7,328
552704 AB 4	MEG ENERGY CORP.....		12/22/2016.....	CS FIRST.....		89,500	100,000	2,621
552953 BX 8	MGM RESORTS INTERNATIONAL.....		04/06/2016.....	VARIOUS.....		651,750	600,000	10,269
55303W AA 5	MGP ESCROW ISSUER/CO-ISS.....		10/27/2016.....	VARIOUS.....		675,125	650,000	
55303X AA 3	MGM GROWTH LP/MGP ESCROW.....		08/09/2016.....	BANC OF AMERICA.....		500,000	500,000	
553283 AB 8	MPH ACQUISITION HOLDINGS LLC.....		05/25/2016.....	BARCLAYS US FUN.....		100,000	100,000	
55328H AE 1	MPH ACQUISITION HOLDINGS LLC.....		06/01/2016.....	GOLDMAN SACHS.....		796,000	800,000	
55336V AC 4	MPLX LP.....		06/17/2016.....	VARIOUS.....		206,150	210,000	2,765
55336V AE 0	MPLX LP.....		06/10/2016.....	VARIOUS.....		258,665	282,000	2,317
55342U AF 1	MPT OPER PARTNERESP / FINL.....		11/09/2016.....	BARCLAYS.....		535,625	500,000	6,552
55354G AD 2	MSCI INC.....		08/01/2016.....	JP MORGAN.....		500,375	500,000	
563568 AB 0	MTW FOODSERVICE ESCROW.....		02/08/2016.....	VARIOUS.....		250,250	250,000	
570254 AB 8	NEIMAN MARCUS GROUP.....		04/06/2016.....	CS FIRST.....		77,250	100,000	4,278
574599 BK 1	MASCO CORP.....		03/10/2016.....	RBC CAPITAL.....		249,140	250,000	
575385 AA 7	MASONITE CORP.....		12/14/2016.....	BARCLAYS.....		103,250	100,000	1,469
588056 AR 2	MERCER INTL INC.....		10/28/2016.....	WELLS FARGO.....		159,375	150,000	4,876
595112 BH 5	MICRON TECHNOLOGY INC.....		04/14/2016.....	VARIOUS.....		601,250	600,000	
608328 BF 6	MOHEGAN TRIBAL GAMING.....		11/28/2016.....	VARIOUS.....		1,342,981	1,350,000	1,028
62704P AF 0	MURRAY ENERGY CORP.....		11/09/2016.....	STIEFL-F.....		390,000	500,000	4,688
62886E AR 9	NCR ESCROW CORP.....		03/08/2016.....	JP MORGAN.....		510,000	500,000	7,017

E13.8



### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
629377 BW 1	NRG ENERGY INC.....		08/09/2016.....	VARIOUS.....		151,250	150,000	651
629377 CB 6	NRG ENERGY INC.....		07/19/2016.....	MORGAN STANLEY.....		700,000	700,000	
62947Q AT 5	NXP BV/NXP FUNDING LLC.....		01/26/2016.....	DEUTSCHE BANK.....		292,500	300,000	1,696
62947Q AU 2	NXP BV/NXP FUNDING LLC.....		07/28/2016.....	BARCLAYS US FUN.....		662,188	650,000	5,139
63860U AM 2	NATIONSTAR MTG LLC.....		02/04/2016.....	BANK AMERICA MERRILL.....		240,375	250,000	1,896
63938C AD 0	NAVIENT CORP.....		07/26/2016.....	JP MORGAN.....		250,000	250,000	
640217 AF 2	NEIMAN MARCUS GROUP INC.....		04/13/2016.....	GOLDMAN SACHS.....		400,350	423,916	
644535 AF 3	NEW GOLD INC.....		06/08/2016.....	VARIOUS.....		283,813	300,000	2,083
65341X AA 6	NEXSTAR ESCROW CORP.....		07/13/2016.....	BANCAM ROBERTS.....		550,000	550,000	
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN.....		01/11/2016.....	CITIGROUP.....		248,750	250,000	3,090
65504L AC 1	NOBLE HOLDINGS INTL LTD.....		03/16/2016.....	JP MORGAN.....		108,938	150,000	1,021
65504L AN 7	NOBLE HOLDINGS INTL LTD.....		03/31/2016.....	VARIOUS.....		264,375	400,000	8,774
65504L AP 2	NOBLE HOLDINGS INTL LTD.....		12/15/2016.....	VARIOUS.....		784,863	800,000	
670001 AA 4	NOVELIS CORP.....		08/15/2016.....	MORGAN STANLEY.....		400,000	400,000	
670001 AC 0	NOVELIS CORP.....		09/07/2016.....	MORGAN STANLEY.....		450,000	450,000	
67020Y AL 4	NUANCE COMMUNICATIONS CORP.....		12/08/2016.....	BARCLAYS US FUN.....		594,372	600,000	
67054K AA 7	NUMERICABLE GROUP SA.....		04/06/2016.....	JP MORGAN.....		650,000	650,000	
67054L AB 3	NUMERICABLE GROUP SA.....		02/03/2016.....	CITIGROUP.....		294,750	300,000	8,650
674215 AG 3	OASIS PETROLEUM INC.....		05/26/2016.....	VARIOUS.....		268,025	350,000	9,726
682680 AQ 6	ONEOK INC.....		08/08/2016.....	VARIOUS.....		144,625	150,000	142
682680 AR 4	ONEOK INC.....		05/23/2016.....	VARIOUS.....		206,500	200,000	3,542
688239 AE 2	OSHKOSH CORP.....		01/06/2016.....	CITIGROUP.....		248,125	250,000	4,852
693522 AG 9	PQ COEP.....		04/26/2016.....	CIT GROUP.....		500,000	500,000	
700677 AN 7	PARK OHIO INDS INC-OHIO.....		07/26/2016.....	VARIOUS.....		252,050	250,000	6,094
708130 AC 3	J.C. PENNY CO INC.....		08/25/2016.....	BARCLAYS.....		42,234	50,000	1,195
708160 BS 4	J.C. PENNY CO INC.....		10/05/2016.....	VARIOUS.....		732,625	800,000	16,116
71376L AB 6	PERFORMANCE FOOD GROUP.....		05/13/2016.....	VARIOUS.....		909,063	900,000	61
718549 AD 0	PHILLIPS 66 PARTNERS.....		10/11/2016.....	JP MORGAN.....		499,505	500,000	
73179P AK 2	POLYONE CORP.....		07/20/2016.....	VARIOUS.....		313,125	300,000	5,556
737446 AE 4	POST HLDGS INC.....		07/07/2016.....	STIEFL-F.....		53,875	50,000	384
737446 AG 9	POST HLDGS INC.....		07/15/2016.....	JEFFERIES & CO.....		532,500	500,000	2,917
737446 AH 7	POST HOLDINGS INC.....		11/15/2016.....	JP MORGAN.....		109,750	100,000	1,356
737446 AJ 3	POST HOLDINGS INC.....		07/14/2016.....	STIEFL-F.....		466,250	400,000	322
737446 AK 0	POST HLDGS INC.....		07/25/2016.....	BANK OF.....		975,000	975,000	
740212 AH 8	PRECISION DRILLING CORP.....		11/01/2016.....	CS FIRST.....		200,000	200,000	
74112B AK 1	PRESTIGE BRANDS INC.....		02/16/2016.....	BANCAM ROBERTS.....		300,000	300,000	
74153Q AH 5	PRIDE INTERNATIONAL INC.....		04/25/2016.....	JP MORGAN.....		509,438	550,000	7,610
74736K AD 3	QORVO INC.....		12/14/2016.....	VARIOUS.....		385,625	350,000	6,446
74978Q AD 7	RSP PERMIAN INC.....		12/16/2016.....	VARIOUS.....		799,875	800,000	
75281A AS 8	RANGE RESOURCES CORP.....		03/02/2016.....	BARCLAYS.....		580,500	650,000	9,818
75966C AA 5	RENAISSANCE ACQUISITION.....		11/22/2016.....	VARIOUS.....		488,125	500,000	8,002
761735 AT 6	REYNOLDS GRP ISS/REYNOLD.....		06/13/2016.....	CS FIRST.....		1,200,000	1,200,000	
761735 AV 1	REYNOLDS GRP ISS/REYNOLD CORPORATE.....		06/13/2016.....	CS FIRST.....		500,000	500,000	
762760 AB 2	RICE ENERGY INC.....		03/08/2016.....	CS FIRST.....		85,750	100,000	2,257
762760 AD 8	RICE ENERGY INC.....		03/14/2016.....	BANC OF AMERICA.....		44,875	50,000	1,369
76882A AB 6	RIVERS PITTSBURGH LP/FIN.....		10/12/2016.....	VARIOUS.....		1,124,063	1,100,000	4,594

E13.9

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
779382 AP 5	ROWAN COMPANIES		06/21/2016	JP MORGAN		127,875	150,000	467
779382 AQ 3	ROWAN COMPANIES		10/17/2016	VARIOUS		429,188	700,000	14,453
779382 AR 1	ROWAN COMPANIES		12/01/2016	VARIOUS		324,115	388,000	7,392
779382 AU 4	ROWAN COMPANIES		12/06/2016	BANC OF AMERICA		200,000	200,000	
78442F ER 5	SLM CORP		02/11/2016	VARIOUS		658,406	700,000	8,445
78442F ES 3	SLM CORP		02/04/2016	CS FIRST		91,000	100,000	704
78454L AD 2	SM ENERGY CO		10/06/2016	PERSHING DLJ		103,625	100,000	2,654
78454L AM 2	SM ENERGY CO		12/08/2016	VARIOUS		119,553	100,000	494
78454L AN 0	SM ENERGY CO		10/31/2016	VARIOUS		610,375	600,000	2,184
785592 AM 8	SABINE PASS LIQUEFCTION		03/09/2016	DEUTSCHE BANK		947,500	1,000,000	
785592 AP 1	SABINE PASS LIQUEFCTION		06/08/2016	CS FIRST		400,219	400,000	
785592 AR 7	SABINE PASS LIQUEFCTION		09/19/2016	BANC OF AMERICA		500,000	500,000	
79970Y AD 7	SANCHEZ ENERGY CORP		12/13/2016	VARIOUS		413,688	500,000	5,997
80874Y AU 4	SGMS ESCROW CORP		08/05/2016	VARIOUS		1,030,291	1,125,000	26,729
828807 CX 3	SIMON PROPERTY GROUP LP		01/08/2016	BANC OF AMERICA		999,180	1,000,000	
829259 AU 4	SINCLAIR TELEVISION		04/06/2016	VARIOUS		502,625	500,000	294
829259 AW 0	SINCLAIR TELEVISION		08/15/2016	WELLS FARGO		250,000	250,000	
83404D AA 7	SOFTBANK CORP		11/23/2016	NOMURA		660,563	650,000	3,575
84762L AS 4	SPECTRUM BRANDS INC		05/12/2016	WELLS FARGO		267,188	250,000	6,465
852060 AG 7	SPRINT CAP CORP		01/26/2016	VARIOUS		418,200	550,000	9,277
852060 AT 9	SPRINT CAPITAL CORP		11/15/2016	BARCLAYS		51,875	50,000	766
852061 AM 2	SPRINT NEXTEL CORP		04/06/2016	VARIOUS		763,125	850,000	38,413
852061 AR 1	SPRINT NEXTEL CORP		06/23/2016	CS FIRST		902,500	1,000,000	25,861
85207U AE 5	SPRINT CORP		06/24/2016	VARIOUS		326,063	400,000	10,321
85207U AF 2	SPRINT CORP		11/10/2016	VARIOUS		1,443,473	1,800,000	16,157
85571B AE 5	STARWOOD PROPERTY TRUST		12/09/2016	J P MORGAN		500,000	500,000	
85917N AA 0	STERIGENICS NORDION		10/27/2016	JP MORGAN		650,000	650,000	
86614R AG 2	SUMMIT MATERIALS LLC		01/22/2016	EXCHANGE		298,622	300,000	
86765L AC 1	SUNOCO LP FINANCE CORP		03/10/2016	BANK AMERICA MERRILL		251,563	250,000	1,681
86765L AF 4	SUNOCO LP FINANCE CORP		06/30/2016	VARIOUS		500,750	500,000	2,318
87264A AD 7	T MOBILE USA INC		02/26/2016	MORGAN STANLEY		369,250	350,000	2,193
87264A AE 5	T-MOBILE USA INC		10/03/2016	VARIOUS		269,688	250,000	3,228
87264A AP 0	T MOBILE USA INC		05/12/2016	MORGAN STANLEY		1,060,000	1,000,000	22,028
87612B AM 4	TARGA RES PARTNER		05/03/2016	VARIOUS		306,484	350,000	2,352
87612B AP 7	TARGA RES PARTNER		10/21/2016	VARIOUS		485,000	500,000	9,503
87612B BC 5	TARGA RES PARTNER		09/22/2016	WELLS FARGO		350,000	350,000	
87612E BD 7	TARGET CORP		01/06/2016	JEFFERIES & CO		2,092,460	2,000,000	1,944
878742 AT 2	TECK RESOURCRES LIMITED		09/29/2016	VARIOUS		553,000	600,000	1,931
878742 AW 5	TECK RESOURCRES LIMITED		08/02/2016	VARIOUS		538,375	700,000	2,396
878742 AZ 8	TECK RESOURCRES LIMITED		10/03/2016	DEUTSCHE BANK		131,063	150,000	1,440
878744 AB 7	TECK RESOURCRES LIMITED		09/01/2016	VARIOUS		330,438	450,000	3,712
87927V AM 0	TELECOM ITALIA CAPITAL		11/07/2016	VARIOUS		400,000	400,000	2,542
87927V AR 9	TELECOM ITALIA CAPITAL		09/12/2016	VARIOUS		376,625	350,000	3,560
87927V AV 0	TELECOM ITALIA CAPITAL		10/04/2016	VARIOUS		495,563	450,000	9,984
87927Y AA 0	TELECOM ITALIA CAPITAL		02/25/2016	CITIGROUP		238,125	250,000	3,351
88033G CL 2	TENET HEALTHCARE CORP		02/29/2016	VARIOUS		985,813	1,000,000	6,687

E13.10

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
88033G CP 3	TENET HEALTHCARE CORP		11/16/2016	BARCLAYS US FUN		470,000	470,000	
88160Q AM 5	TESORO LOGISTICS LP		05/09/2016	CITIGROUP		450,000	450,000	
88160Q AN 3	TESORO LOGISTICS LP		11/29/2016	RBC CAPITAL		350,000	350,000	
88947E AN 0	TOLL BROS FIN CORP		08/01/2016	PERSHING DLJ		205,000	200,000	2,649
893647 BA 4	TRANSDIGM INC		06/29/2016	MORGAN STANLEY		49,688	50,000	230
893830 BB 4	TRANSOCEAN INC		10/20/2016	VARIOUS		94,688	100,000	2,167
893830 BC 2	TRANSOCEAN INC		08/18/2016	VARIOUS		239,625	300,000	5,288
893830 BD 0	TRANSOCEAN INC		02/16/2016	CS FIRST		370,125	450,000	4,650
896047 AH 0	TRIBUNE MEDIA CO		01/25/2016	JP MORGAN		344,750	350,000	743
90184L AD 4	TWITTER INC		12/02/2016	VARIOUS		647,863	700,000	988
90290M AB 7	US FOODS INC		06/13/2016	DEUTSCHE BANK		600,000	600,000	
90327C AD 2	USAA AUTO OWNER TRUST		09/12/2016	BANK AMERICA MERRILL		2,999,840	3,000,000	
911312 AY 2	UNITED PARCEL SERVICE		10/19/2016	GOLDMAN		499,820	500,000	
911365 BB 9	UNITED RENTALS INC		04/06/2016	BARCLAYS		150,375	150,000	3,498
911365 BD 5	UNITED RENTALS INC		04/14/2016	BANK AMERICA MERRILL		50,063	50,000	718
911365 BE 3	UNITED RENTALS NORTH AMERICA		04/29/2016	CORPORATE REORG		650,000	650,000	
912909 AK 4	UNITED STATES STEEL CORP		08/18/2016	BANC OF AMERICA		331,500	300,000	7,154
91911X AS 3	VALEANT PHARMACEUTICALS		06/16/2016	JP MORGAN		520,750	600,000	18,508
920479 AA 0	VALVOLINE INC		07/19/2016	CIT GROUP		355,250	350,000	15
92532W AA 1	VERSUM MATERIALS INC		09/27/2016	VARIOUS		1,312,538	1,295,000	
92769X AM 7	VIRGIN MEDIA FINANCE PLC		04/12/2016	JP MORGAN		350,000	350,000	
92912E AC 7	VPII ESCROW CORP		11/08/2016	BARCLAYS		242,875	250,000	4,172
92933B AM 6	WMG ACQUISITION CORP		10/13/2016	CS FIRST		340,000	340,000	
94155U AA 7	SHAPE TECHNOLOGIES GROUP		02/05/2016	VARIOUS		346,875	350,000	6,036
947075 AB 3	WEATHERFORD BERMUDA		03/22/2016	VARIOUS		778,563	1,050,000	10,048
94973B AA 9	WELLS ENTERPRISES INC		02/23/2016	NESBITT/BURNS		392,505	382,000	1,791
94989Y AZ 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST		02/03/2016	WELLS FARGO		5,149,750	5,000,000	8,406
958102 AJ 4	WESTERN DIGITAL CORP		03/30/2016	BANC OF AMERICA		450,000	450,000	
958102 AK 1	WESTERN DIGITAL CORP		08/11/2016	VARIOUS		732,663	650,000	21,233
966244 AA 3	WHITEWAVE FOODS CO		07/05/2016	VARIOUS		267,373	250,000	5,157
966387 AG 7	WHITING PETE CORP NEW		03/04/2016	DEUTSCHE BANK		423,500	700,000	16,917
969457 BB 5	WILLIAMS COS INC DEL		08/05/2016	VARIOUS		270,625	250,000	1,302
969457 BD 1	WILLIAMS COS INC		08/08/2016	VARIOUS		165,375	150,000	1,798
969457 BG 4	WILLIAMS COS INC		08/05/2016	JP MORGAN		166,875	150,000	5,217
96950F AL 8	WILLIAMS PARTNERS L		03/15/2016	VARIOUS		165,000	200,000	3,025
97381W AN 4	WINDSTREAM CORP		08/02/2016	VARIOUS		1,552,500	1,650,000	38,416
97381W AT 1	WINDSTREAM CORP		09/07/2016	VARIOUS		501,875	500,000	16,469
98212B AG 8	WPX ENERGY INC		10/26/2016	BANK AMERICA MERRILL		110,875	100,000	2,063
984245 AM 2	YPF SOCIEDAD ANONIMA		05/11/2016	VARIOUS		960,150	950,000	4,380
988498 AK 7	YUM! BRANDS INC		10/13/2016	VARIOUS		1,005,113	1,171,000	15,026
98877D AC 9	ZF NORTH AMER CAP		01/27/2016	JP MORGAN		656,250	700,000	8,497
BL0001 68 7	CBS RADIO		10/07/2016	GOLDMAN SACHS		447,750	450,000	
BL0002 57 8	LIONS GATE ENTERTAINMENT TERM LOAN B		10/13/2016	GOLDMAN SACHS		671,625	675,000	
BL0002 62 8	VERTIV CO		10/04/2016	GOLDMAN SACHS		422,875	425,000	
BL0002 63 6	ANCESTRY.COM		10/14/2016	GOLDMAN SACHS		721,375	725,000	
BL1234 99 8	FMG RESOURCES AUG 2006		12/31/2015	GOLDMAN SACHS		187,059	224,426	

E13.11

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
BL1335 11 8	ASCENT RESOURCES FIRST LIEN		05/20/2016	GOLDMAN SACHS		57,750	150,000	
BL1424 14 4	MAGNUM HUNTER RESOURCES EXIT TERM LOAN		11/08/2016	GOLDMAN SACHS		2,703	2,703	
BL1682 80 8	MURRAY ENERGY CORP		12/31/2015	GOLDMAN SACHS		19,463	24,873	
BL1780 69 3	ASURION INCREMENTAL TRANCHE B-4 TERM LOA		11/02/2016	GOLDMAN SACHS		377,344	375,000	
BL2282 00 4	ASURION INCREMENTAL TRANCHE B-5 TERM LOA		10/31/2016	GOLDMAN SACHS		348,250	350,000	
EJ5489 19 4	VIMPELCOM HOLDINGS BV		11/10/2016	ESI SEC		1,037,500	1,000,000	15,040
EK1429 34 0	UNICREDIT SPA		12/20/2016	JP MORGAN		354,000	400,000	7,911
01626P AB 2	ALIMENTATION COUCHE		12/24/2015	CIBC		3,133,230	3,000,000	16,095
02135Z AS 5	ALTALINK LP		11/28/2016	RBC DEXIA		3,146,268	3,143,000	
05590H AR 8	BMW CDA INC		10/12/2016	T D SECURITIES		1,499,535	1,500,000	
06367X VK 4	BANK OF MONTREAL		06/24/2016	VARIOUS		14,834,662	14,761,000	34,767
06367X YL 9	BANK OF MONTREAL		10/24/2016	NATL FINANCIAL SERV		5,499,725	5,500,000	
06368A AA 8	BANK OF MONTREAL		12/07/2016	NATL FINANCIAL SERV		2,884,510	2,885,000	
064149 7L 5	BANK NOVA SCOTIA		07/12/2016	CIBC		6,572,800	6,400,000	796
064151 PQ 0	BANK NOVA SCOTIA		11/29/2016	SCOTIA		15,495,660	15,500,000	
064151 QE 6	BANK NOVA SCOTIA		11/29/2016	SCOTIA		5,998,980	6,000,000	
07813Z BG 8	BELL CANADA		10/17/2016	RBC DEXIA		1,050,040	1,000,000	1,812
07813Z BT 0	BELL CANADA		02/24/2016	RBC DEXIA		3,826,558	3,841,000	
07813Z BU 7	BELL CANADA		08/09/2016	M R BEAL		9,980,400	10,000,000	
11282Z AL 2	BROOKFIELD REN ENG		08/09/2016	T D SECURITIES		5,997,000	6,000,000	
13595Z Z6 6	CIBC		08/24/2016	T D SECURITIES		3,834,665	3,779,000	8,811
13596Z BC 8	CANADIAN IMPERIAL BANK		04/21/2016	CIBC		9,245,190	9,250,000	
13596Z DN 2	CIBC		07/19/2016	VARIOUS		11,998,000	12,000,000	1,797
136375 CG 5	CANADIAN NATL RY CO		07/19/2016	DOMINION SECURI		1,124,120	1,000,000	13,203
136375 CJ 9	CANADIAN NATL RY CO	A	02/18/2016	CIT GROUP		1,245,213	1,250,000	
17039A AF 3	CHOICE PPTYS REAL ES		04/14/2016	RBC DEXIA		1,898,406	1,800,000	29,396
17039A AG 1	CHOICE PPTYS REAL ES		03/01/2016	TD WATER		2,035,000	2,035,000	
23384N AV 9	DAIMLER CANADA FINANCE		07/05/2016	TD WATER		8,997,480	9,000,000	
25675T AD 9	DOLLARAMA INC		07/19/2016	W D LATIMER		6,280,000	6,280,000	
290876 AC 5	EMERA INC		06/09/2016	SCOTT & ASSOCIATES		2,986,000	2,986,000	
31943B BW 9	FIRST CAP RLTY INC		05/10/2016	RBC DEXIA		15,814,425	14,500,000	176,888
335934 AF 2	FIRST QUANTUM MINERALS	A	10/13/2016	VARIOUS		1,101,845	1,250,000	32,302
34527A BQ 2	FORD CR CDA LTD		12/13/2016	T D SECURITES		2,769,660	2,700,000	465
35085Z BM 7	407 INTL INC		05/16/2016	RBC DEXIA		3,566,002	3,570,000	
39138C AD 8	GREAT WEST LIFECO INC		04/07/2016	RBC DEXIA		1,053,515	769,000	3,092
39138C AF 3	GREAT-WEST LIFECO INC		04/04/2016	CIBC		3,674,860	2,800,000	65,337
404280 BE 8	HSBC HOLDINGS PLC		11/29/2016	HSBC		6,000,000	6,000,000	
443628 AF 9	HUDBAY MINERALS INC		12/07/2016	BARCLAYS US FUN		250,000	250,000	
443628 AG 7	HUDBAY MINERALS INC	A	12/07/2016	BARCLAYS US FUN		400,000	400,000	
45823Z AA 0	INTACT FINANCIAL CORPORAT		06/29/2016	T D SECURITES		2,216,500	2,000,000	36,758
45834Z AA 7	INTER PIPELINE LTD		06/08/2016	W D LATIMER		1,076,653	963,000	17,298
62895Z AN 0	NAV CANADA		02/10/2016	RBC DOMINION		1,344,000	1,344,000	
663307 AK 2	NORTH WEST REDWATER PRT		06/07/2016	T D SECURITES		4,977,700	5,000,000	
67103M AE 6	OPB FINANCE TRUST		04/13/2016	CIBC		1,293,171	1,262,000	7,752
68214W AP 3	OMERS REALTY CORP		11/03/2016	T D SECURITIES		7,000,000	7,000,000	
683715 AB 2	OPEN TEXT CORP	A	05/25/2016	BARCLAYS US FUN		900,000	900,000	
70632Z AA 9	PEMBINA PIPELINE CORP		07/26/2016	RBC DEXIA		1,864,543	1,700,000	27,786

E13.12

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
775109 AS 0	ROGERS COMMUNICATIONS.....		05/31/2016.....	T D SECURITES.....		1,122,619	980,000	10,466
780086 MN 1	ROYAL BANK OF CANADA .....		04/20/2016.....	RBC DEXIA.....		4,998,400	5,000,000	
780086 MZ 4	ROYAL BANK CDA.....		09/07/2016.....	RBC DEXIA.....		6,200,000	6,200,000	
78012K KU 0	ROYAL BANK CANADA .....		01/11/2016.....	RBC CAP.....		2,122,620	2,125,000	
80310Z AB 5	SAPUTO INC .....		06/20/2016.....	NBC CLEAR.....		6,500,000	6,500,000	
86682Z AH 9	SUN LIFE FINANCIAL INC .....		02/16/2016.....	RBC DEXIA.....		3,024,518	3,028,000	
86721Z AM 1	SUNCOR ENERGY INC.....		09/08/2016.....	WOOD GUNDY.....		4,987,550	5,000,000	
86721Z AN 9	SUNCOR ENERGY INC.....		09/08/2016.....	WOOD GUNDY.....		1,898,100	1,900,000	
891160 LV 3	TD BANK.....		09/20/2016.....	VARIOUS.....		17,565,601	17,571,000	9,009
892329 AP 8	TOYOTA CR CDA INC.....		09/01/2016.....	WOOD GUNDY.....		1,020,470	1,000,000	6,596
892329 AV 5	TOYOTA CREDIT CANADA INC .....		02/25/2016.....	NESBITT/BURNS.....		5,611,866	5,623,000	
89353Z BX 5	TRANSCANADA PIPELINES LTD.....		07/19/2016.....	W D LATIMER.....		1,085,940	1,000,000	303
89353Z BZ 0	TRANSCANADA PIPELINES LTD.....		06/01/2016.....	CIBC.....		2,494,175	2,500,000	
91831A AA 9	VRX ESCROW CORP.....	A.....	03/18/2016.....	JP MORGAN.....		974,813	1,150,000	15,005
91831A AB 7	VRX ESCROW CORP.....	A.....	06/22/2016.....	VARIOUS.....		1,377,938	1,650,000	20,930
92912E AA 1	VPII ESCROW CORP.....	A.....	04/07/2016.....	DEUTSCHE BANK.....		45,875	50,000	906
949746 RU 7	WELLS FARGO & CO.....		03/08/2016.....	CIBC.....		5,250,000	5,250,000	
949746 RX 1	WELLS FARGO & CO.....		05/10/2016.....	T D SECURITES.....		8,044,000	8,044,000	
949746 SG 7	WELLS FARGO & CO.....		10/20/2016.....	RBC DEXIA.....		7,243,000	7,243,000	
034863 AB 6	ANGLO AMERICAN CAPITAL .....	D.....	03/01/2016.....	BARCLAYS.....		291,000	300,000	11,354
034863 AD 2	ANGLO AMERICAN CAPITAL .....	D.....	03/17/2016.....	VARIOUS.....		264,250	300,000	6,267
034863 AM 2	ANGLO AMERICAN CAPIT.....	D.....	04/21/2016.....	BARCLAYS.....		533,500	600,000	6,852
034863 AN 0	ANGLO AMERICAN CAPITAL .....	D.....	03/18/2016.....	VARIOUS.....		872,125	1,000,000	12,114
06738E AN 5	BARCLAYS BANK PLC .....	D.....	01/05/2016.....	BARCLAYS.....		2,487,800	2,500,000	
09628T AA 7	BLUESCOPE STL FIN LT.....	D.....	05/02/2016.....	CS FIRST.....		451,875	450,000	
151290 BS 1	CEMEX SAB DE CV.....	D.....	05/03/2016.....	VARIOUS.....		444,250	450,000	7,605
151290 BU 6	CEMEX SAB DE CV.....	D.....	03/09/2016.....	BANK AMERICA MERRILL.....		799,888	800,000	
22546D AB 2	CREDIT SUISSE INTERNATION.....	D.....	10/18/2016.....	SAFIAN.....		825,600	800,000	21,667
251525 AP 6	DEUTSCHE BANK A G.....	D.....	10/31/2016.....	JP MORGAN.....		654,232	700,000	2,750
30251G AS 6	FMG RESOURCES AUGUST.....	D.....	08/11/2016.....	VARIOUS.....		902,625	800,000	32,906
46115H AT 4	INTESA SANPAOLO S P.....	D.....	08/02/2016.....	VARIOUS.....		930,784	1,000,000	16,305
46115H AW 7	INTESA SANPAOLO S P.....	D.....	05/26/2016.....	VARIOUS.....		486,621	500,000	10,786
62947Q AN 8	NXP B V / NXP FDG LL.....	D.....	05/12/2016.....	BANK AMERICA MERRILL.....		212,250	200,000	1,981
62947Q AV 0	NXP B V / NXP FDG LL.....	D.....	07/28/2016.....	VARIOUS.....		858,000	850,000	1,773
62947Q AW 8	NXP B V / NXP FDG LL.....	D.....	08/08/2016.....	BANK AMERICA MERRILL.....		250,000	250,000	
780097 AU 5	ROYAL BK SCOTLAND GR.....	D.....	04/27/2016.....	MORGAN STANLEY.....		282,250	300,000	2,037
780097 BB 6	ROYAL BK SCOTLAND GR.....	C.....	08/10/2016.....	USB SECURITIES.....		750,000	750,000	
806261 AM 5	SCHAEFFLER FIN B V.....	D.....	10/18/2016.....	CITIGROUP.....		518,125	500,000	4,354
82620K AL 7	SIEMENS FIN NV.....	D.....	09/06/2016.....	GOLDMAN SACHS.....		2,742,107	2,750,000	
H4209B AD 0	UBS GROUP .....	D.....	03/18/2016.....	GOLDMAN.....		1,578,500	1,600,000	67,184
3899999	Total - Bonds - Industrial and Miscellaneous.....					476,067,492	480,053,032	2,343,064
8399997	Total - Bonds - Part 3.....					1,478,382,088	1,405,419,433	5,496,240
8399998	Total - Bonds - Summary Item from Part 5.....					952,128,382	839,062,226	5,652,696
8399999	Total - Bonds.....					2,430,510,470	2,244,481,659	11,148,936

E13.13

**Common Stocks - Industrial and Miscellaneous**

000957	10 0	ABM INDUSTRIES INC .....		03/16/2016.....	SANFORD BERNST.....	16,941.000	475,916	XXX	
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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00287Y 10 9	ABBVIE INC.....		01/29/2016.....	BONY.....	50,000.000	2,713,880	XXX	
00724F 10 1	ADOBE SYS INC.....		06/16/2016.....	VARIOUS.....	190,000.000	16,157,575	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES.....		08/23/2016.....	BONY.....	140,000.000	7,394,066	XXX	
01626P 40 3	ALIMENTATION COUCHE TARD.....		06/24/2016.....	VARIOUS.....	15,559.000	862,233	XXX	
02079K 10 7	ALPHABET INC.....		12/02/2016.....	VARIOUS.....	71,500.000	52,742,135	XXX	
02209S 10 3	ALTRIA GROUP INC.....		11/09/2016.....	BONY.....	30,000.000	1,910,427	XXX	
025932 10 4	AMERICAN FINL GROUP INC.....		08/30/2016.....	SANFORD BERNST.....	2,300.000	170,761	XXX	
032511 10 7	ANADARKO PETROLEUM CORP.....		08/31/2016.....	VARIOUS.....	495,000.000	20,640,904	XXX	
035290 10 5	ANIXTER INTERNATIONAL INC.....		06/08/2016.....	SANFORD BERNST.....	16,220.000	857,570	XXX	
036752 10 3	ANTHEM INC.....		06/27/2016.....	BONY.....	20,000.000	2,496,828	XXX	
038222 10 5	APPLIED MATERIALS.....		11/18/2016.....	BONY.....	40,000.000	1,236,780	XXX	
03965L 10 0	ARCONIC INC.....		10/06/2016.....	SPINOFF.....	116,666.000	3,225,000	XXX	
045487 10 5	ASSOCIATED BANC CORP.....		05/18/2016.....	SANFORD BERNST.....	10,900.000	198,701	XXX	
049164 20 5	ATLAS AIR WORLDWIDE HLDGS.....		11/07/2016.....	SANFORD BERNST.....	10,680.000	434,965	XXX	
053332 10 2	AUTOZONE INC.....		08/22/2016.....	BONY.....	5,000.000	3,855,236	XXX	
053807 10 3	AVNET INC.....		12/16/2016.....	SANFORD BERNST.....	18,560.000	849,556	XXX	
060505 10 4	BANKAMERICA CORP NEW.....		08/12/2016.....	BONY.....	1,000,000.000	14,570,970	XXX	
073302 10 1	BE AEROSPACE INC.....		07/20/2016.....	SANFORD BERNST.....	8,710.000	397,750	XXX	
089302 10 3	BIG LOTS INC.....		11/23/2016.....	SANFORD BERNST.....	3,210.000	146,706	XXX	
09253U 10 8	BLACKSTONE GROUP L P.....		11/11/2016.....	BONY.....	300,000.000	7,406,150	XXX	
094235 10 8	BLOOMIN BRANDS INC.....		12/05/2016.....	SANFORD BERNST.....	7,990.000	145,484	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HLDG.....		04/27/2016.....	SANFORD BERNST.....	5,630.000	155,744	XXX	
109641 10 0	BRINKER INTERNATIONAL INC.....		12/16/2016.....	SANFORD BERNST.....	19,873.000	940,397	XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....		10/27/2016.....	BONY.....	40,000.000	2,052,756	XXX	
122017 10 6	BURLINGTON STORES.....		08/10/2016.....	SANFORD BERNST.....	7,406.000	559,473	XXX	
12514G 10 8	CDW CORP.....		07/20/2016.....	SANFORD BERNST.....	4,790.000	195,780	XXX	
125509 10 9	CIGNA CORP.....		08/11/2016.....	BONY.....	55,000.000	6,969,111	XXX	
126650 10 0	CVS CORP.....		12/13/2016.....	BONY.....	120,000.000	10,168,362	XXX	
128195 10 4	CALATLANTIC GROUP.....		10/10/2016.....	SANFORD BERNST.....	29,850.000	1,060,682	XXX	
129500 10 4	CALERES INC.....		06/10/2016.....	SANFORD BERNST.....	8,530.000	208,577	XXX	
151020 10 4	CELGENE CORP.....		10/27/2016.....	BONY.....	385,000.000	39,784,536	XXX	
156782 10 4	CERNER CORP.....		11/29/2016.....	BONY.....	83,900.000	4,493,499	XXX	
17275R 10 2	CISCO SYSTEMS INC.....		01/20/2016.....	BONY.....	50,000.000	1,152,825	XXX	
172967 42 4	CITIGROUP INC.....		06/27/2016.....	VARIOUS.....	270,000.000	10,720,081	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....		12/02/2016.....	VARIOUS.....	320,000.000	17,758,147	XXX	
20030N 10 1	COMCAST CORP CL A.....		04/27/2016.....	BONY.....	50,000.000	3,062,255	XXX	
200340 10 7	COMERICA INC.....		11/16/2016.....	SANFORD BERNST.....	1,350.000	80,090	XXX	
22160K 10 5	COSTCO WHSL CORP NEW.....		05/11/2016.....	VARIOUS.....	40,000.000	5,976,856	XXX	
227046 10 9	CROCS INC.....		02/24/2016.....	SANFORD BERNST.....	10,600.000	99,110	XXX	
22822V 10 1	CROWN CASTLE INTL CORP.....		12/01/2016.....	BONY.....	21,000.000	1,702,313	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		11/03/2016.....	SANFORD BERNST.....	28,750.000	243,937	XXX	
235825 20 5	DANA HOLDINGS CORP.....		07/28/2016.....	SANFORD BERNST.....	10,880.000	149,023	XXX	
247916 20 8	DENBURY RESORCES INC.....		05/04/2016.....	CORPORATE REORG.....	58,000.000	209,490	XXX	
25179M 10 3	DEVON ENERGY CORP NEW.....		04/01/2016.....	VARIOUS.....	680,000.000	15,622,442	XXX	
254687 10 6	DISNEY WALT CO.....		08/29/2016.....	BONY.....	40,000.000	3,793,480	XXX	
263534 10 9	DU PONT (E.I.) DE NEMOURS.....		04/25/2016.....	VARIOUS.....	230,000.000	13,250,350	XXX	

E13.14

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
278865 10 0	ECOLAB INC.....		01/06/2016.....	BONY.....	20,000.000	2,147,836	XXX	
28140H 20 3	EDUCATION RLTY TR.....		12/16/2016.....	SANFORD BERNST.....	26,240.000	1,191,684	XXX	
29084Q 10 0	EMCOR GROUP INC.....		02/09/2016.....	SANFORD BERNST.....	1,850.000	79,885	XXX	
292104 10 6	EMPIRE STATE REALTY TRUST.....		11/04/2016.....	SANFORD BERNST.....	25,050.000	528,950	XXX	
29275Y 10 2	ENERSYS.....		11/04/2016.....	SANFORD BERNST.....	14,420.000	893,764	XXX	
29414D 10 0	ENVISION HEALTHCARE.....		12/01/2016.....	MERGER.....	219,671.800	14,451,557	XXX	
297425 10 0	ESTERLINE TECHNOLOGIES.....		06/30/2016.....	SANFORD BERNST.....	10,590.000	694,497	XXX	
30219G 10 8	EXPRESS SCRIPTS HOLDINGS CO.....		12/08/2016.....	VARIOUS.....	115,000.000	8,253,555	XXX	
30303M 10 2	FACEBOOK INC.....		12/07/2016.....	BONY.....	118,000.000	13,550,728	XXX	
31428X 10 6	FEDEX CORP.....		11/11/2016.....	BONY.....	20,000.000	3,403,255	XXX	
31787A 50 7	FINISAR CORP.....		01/15/2016.....	SANFORD BERNST.....	7,550.000	94,806	XXX	
34959J 10 8	FORTIVE CORP.....		07/02/2016.....	SPINOFF.....	38,000.000	225,198	XXX	
38141G 10 4	GOLDMAN SACHS GROUP INC.....		08/12/2016.....	BONY.....	50,000.000	7,589,773	XXX	
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		11/23/2016.....	SANFORD BERNST.....	46,660.000	587,607	XXX	
402635 30 4	GULFPORT ENERGY CORP.....		08/10/2016.....	SANFORD BERNST.....	33,060.000	929,230	XXX	
423452 10 1	HELMERICH & PAYNE.....		09/23/2016.....	SANFORD BERNST.....	17,480.000	1,025,380	XXX	
42809H 10 7	HESS CORPORATION.....		11/01/2016.....	VARIOUS.....	470,000.000	22,560,219	XXX	
437076 10 2	HOME DEPOT INC.....		11/15/2016.....	BONY.....	105,000.000	13,251,813	XXX	
438516 10 6	HONEYWELL INTL INC.....		12/02/2016.....	VARIOUS.....	115,000.000	12,759,503	XXX	
446150 10 4	HUNTINGTON BANCSHARES INC.....		11/16/2016.....	SANFORD BERNST.....	21,230.000	206,500	XXX	
447011 10 7	HUNTSMAN CORP.....		04/27/2016.....	SANFORD BERNST.....	5,190.000	80,602	XXX	
45073V 10 8	ITT INC.....		02/24/2016.....	SANFORD BERNST.....	2,550.000	85,274	XXX	
45667G 10 3	INFINERA CORP.....		11/28/2016.....	SANFORD BERNST.....	52,180.000	605,558	XXX	
45688C 10 7	INGEVITY CORP.....		07/21/2016.....	SANFORD BERNST.....	11,466.000	390,240	XXX	
458118 10 6	INTEGRATED DEVICE TECHNOLOGY.....		09/27/2016.....	SANFORD BERNST.....	21,150.000	462,453	XXX	
49456B 10 1	KINDER MORGAN INC.....		05/20/2016.....	VARIOUS.....	700,000.000	11,589,060	XXX	
526057 10 4	LENNAR CORP.....		12/19/2016.....	VARIOUS.....	80,000.000	3,568,396	XXX	
53219L 10 9	LIFE POINT.....		12/09/2016.....	SANFORD BERNST.....	9,180.000	543,816	XXX	
532457 10 8	LILLY (ELI) & CO.....		03/15/2016.....	VARIOUS.....	95,000.000	7,484,197	XXX	
55973B 60 7	MAGNUM HUNTER RESOURCES.....		08/24/2016.....	VARIOUS.....	44,827.000		XXX	
58155Q 10 3	MCKESSON CORP.....		11/04/2016.....	BONY.....	80,000.000	12,758,863	XXX	
59408Q 10 6	MICHAELS COS INC.....		11/23/2016.....	SANFORD BERNST.....	21,110.000	507,495	XXX	
60855R 10 0	MOLINA HEALTHCARE INC.....		05/10/2016.....	SANFORD BERNST.....	9,670.000	547,692	XXX	
61166W 10 1	MONSANTO CO NEW.....		09/13/2016.....	VARIOUS.....	55,000.000	5,688,575	XXX	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....		08/12/2016.....	VARIOUS.....	410,000.000	11,651,554	XXX	
62886E 10 8	NCR CORPORATION.....		01/14/2016.....	SANFORD BERNST.....	4,350.000	89,501	XXX	
64111Q 10 4	NETGEAR INC.....		09/23/2016.....	SANFORD BERNST.....	9,470.000	527,864	XXX	
654106 10 3	NIKE INC -CL B.....		12/21/2016.....	VARIOUS.....	175,000.000	9,785,916	XXX	
674215 10 8	OASIS PETE INC NEW.....		11/03/2016.....	SANFORD BERNST.....	53,730.000	607,563	XXX	
674599 10 5	OCCIDENTAL PETE CORP DEL.....		02/04/2016.....	VARIOUS.....	130,000.000	8,649,290	XXX	
678026 10 5	OIL STS INTL INC.....		10/11/2016.....	SANFORD BERNST.....	30,320.000	950,829	XXX	
68268W 10 3	ONEMAIN HOLDINGS INC.....		07/14/2016.....	SANFORD BERNST.....	20,350.000	597,611	XXX	
68389X 10 5	ORACLE SYSTEMS.....		10/27/2016.....	VARIOUS.....	420,000.000	15,055,447	XXX	
688239 20 1	OSHKOSH CORP.....		03/16/2016.....	SANFORD BERNST.....	2,140.000	81,757	XXX	
717081 10 3	PFIZER INC.....		12/07/2016.....	BONY.....	260,000.000	8,280,663	XXX	
736508 84 7	PORTLAND GEN ELEC CO.....		08/03/2016.....	SANFORD BERNST.....	18,400.000	816,593	XXX	

E13.15

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74005P 10 4	PRAXAIR INC.....		04/29/2016.....	BONY.....	15,000.000	1,753,404	XXX	
741503 40 3	PRICELINE.COM INC.....		12/20/2016.....	BONY.....	14,500.000	18,702,317	XXX	
745867 10 1	PULTE HOMES INC.....		02/11/2016.....	VARIOUS.....	400,000.000	6,313,100	XXX	
74733V 10 0	QEP RESOURCES INC.....		03/09/2016.....	SANFORD BERNST.....	21,850.000	226,669	XXX	
74736K 10 1	QORVO INC.....		10/10/2016.....	SANFORD BERNST.....	18,730.000	918,395	XXX	
747525 10 3	QUALCOMM INC.....		02/12/2016.....	VARIOUS.....	220,000.000	10,048,995	XXX	
74762E 10 2	QUANTA SERVICES INC.....		04/27/2016.....	SANFORD BERNST.....	6,190.000	143,084	XXX	
749660 10 6	RPC INC.....		08/10/2016.....	SANFORD BERNST.....	3,000.000	45,518	XXX	
758750 10 3	REGAL BELOIT CORP.....		11/29/2016.....	SANFORD BERNST.....	3,790.000	264,052	XXX	
758766 10 9	REGAL ENTERTAINMENT GROUP.....		12/16/2016.....	SANFORD BERNST.....	49,620.000	1,047,563	XXX	
759351 60 4	REINSURANCE GROUP AMER IN.....		08/11/2016.....	VARIOUS.....	9,850.000	832,060	XXX	
761283 10 0	RESTORATION HARDWARE HLDG.....		05/31/2016.....	VARIOUS.....	70,000.000	2,817,095	XXX	
783549 10 8	RYDER SYS INC.....		10/10/2016.....	SANFORD BERNST.....	1,530.000	103,066	XXX	
78454L 10 0	SM ENERGY COMPANY.....		12/09/2016.....	SANFORD BERNST.....	30,690.000	906,454	XXX	
78469X 10 7	SPX FLOW INC.....		12/19/2016.....	SANFORD BERNST.....	26,720.000	749,551	XXX	
806857 10 8	SCHLUMBERGER LTD.....		04/04/2016.....	MERGER.....	186,303.200	2,373,799	XXX	
807066 10 5	SCHOLASTIC CORP.....		01/21/2016.....	SANFORD BERNST.....	4,440.000	154,423	XXX	
816300 10 7	SELECTIVE INSURANCE GROUP.....		08/24/2016.....	SANFORD BERNST.....	14,240.000	556,025	XXX	
826197 50 1	SIEMENS A G.....		08/04/2016.....	BONY.....	75,000.000	8,136,179	XXX	
830879 10 2	SKYWEST, INC.....		08/30/2016.....	SANFORD BERNST.....	30,430.000	784,482	XXX	
835898 10 7	SOTHEBY'S.....		12/19/2016.....	SANFORD BERNST.....	26,210.000	831,999	XXX	
845467 10 9	SOUTHWESTERN ENERGY CO.....		10/10/2016.....	SANFORD BERNST.....	43,880.000	553,326	XXX	
855244 10 9	STARBUCKS CORP.....		11/03/2016.....	VARIOUS.....	259,200.000	14,499,934	XXX	
858912 10 8	STERICYCLE INC.....		06/15/2016.....	BONY.....	20,000.000	2,033,082	XXX	
87164P 10 3	SYNERGY RES CORP.....		10/13/2016.....	SANFORD BERNST.....	167,690.000	1,216,717	XXX	
872540 10 9	TJX COMPANIES INC.....		12/14/2016.....	VARIOUS.....	170,000.000	13,025,695	XXX	
880349 10 5	TENNECO INC.....		08/10/2016.....	SANFORD BERNST.....	2,760.000	153,756	XXX	
880779 10 3	TEREX CORP.....		12/21/2016.....	SANFORD BERNST.....	8,100.000	260,614	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....		11/29/2016.....	VARIOUS.....	2,360.000	166,067	XXX	
883556 10 2	THERMO ELECTRON CORP.....		12/21/2016.....	BONY.....	33,000.000	4,659,956	XXX	
901109 10 8	TUTOR PERINI CORP.....		11/23/2016.....	SANFORD BERNST.....	39,150.000	889,764	XXX	
90130A 10 1	TWENTY-FIRST CENTURY.....		08/04/2016.....	BONY.....	260,000.000	7,532,134	XXX	
907818 10 8	UNION PAC CORP.....		01/21/2016.....	VARIOUS.....	41,000.000	2,941,300	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP.....		11/29/2016.....	BONY.....	40,000.000	4,260,720	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC.....		09/13/2016.....	BONY.....	40,000.000	5,392,146	XXX	
92342Y 10 9	VERIFONE HLDGS INC.....		12/19/2016.....	SANFORD BERNST.....	28,080.000	479,842	XXX	
92343X 10 0	VERINT SYSTEMS INC.....		04/06/2016.....	SANFORD BERNST.....	12,980.000	440,025	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		12/01/2016.....	BONY.....	207,000.000	19,411,442	XXX	
92826C 83 9	VISA INC.....		04/22/2016.....	VARIOUS.....	110,000.000	8,815,192	XXX	
94106B 10 1	WASTE CONNECTIONS INC.....		12/05/2016.....	VARIOUS.....	24,972.882	2,388,176	XXX	
947890 10 9	WEBSTER FINANCIAL CORP.....		06/23/2016.....	SANFORD BERNST.....	3,335.000	120,554	XXX	
95040Q 10 4	WELLTOWER INC.....		11/03/2016.....	BONY.....	25,000.000	1,648,003	XXX	
950755 10 8	WERNER ENTERPRISES INC.....		08/10/2016.....	SANFORD BERNST.....	31,150.000	767,866	XXX	
958102 10 5	WESTERN DIGITAL CORP.....		12/05/2016.....	BONY.....	75,000.000	3,464,889	XXX	
959319 10 4	WESTERN REFG INC.....		10/31/2016.....	SANFORD BERNST.....	19,130.000	555,007	XXX	
966387 10 2	WHITING PETE CORP NEW.....		12/20/2016.....	EXCHANGE.....	103,156.000	895,067	XXX	

E13.16



### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
969904 10 1	WILLIAMS-SONOMA INC.....		05/13/2016.....	VARIOUS.....	95,000.000	5,254,619	XXX	
98310W 10 8	WYNDHAM WORLDWIDE.....		07/27/2016.....	VARIOUS.....	85,000.000	5,826,938	XXX	
98956P 10 2	ZIMMER HOLDINGS INC.....		11/01/2016.....	BONY.....	48,000.000	5,229,573	XXX	
98978V 10 3	ZOETIS INC.....		05/04/2016.....	BONY.....	30,000.000	1,411,578	XXX	
G0177J 10 8	ALLERGAN PLC.....		11/15/2016.....	VARIOUS.....	254,400.000	57,880,770	XXX	
G02602 10 3	AMDOCS LTD.....		09/26/2016.....	SANFORD BERNST.....	3,550.000	203,885	XXX	
G16252 10 1	BROOKFIELD INFRASTR PARTNE.....		11/29/2016.....	RBC DEXIA.....	22,700.000	979,149	XXX	
G3198U 10 2	ESSENT GROUP LTD.....		11/03/2016.....	SANFORD BERNST.....	10,620.000	225,950	XXX	
G3922B 10 7	GENPACT LTD.....		11/04/2016.....	SANFORD BERNST.....	18,540.000	444,345	XXX	
G4617B 10 5	HORIZON PHARMA PLC.....		12/19/2016.....	SANFORD BERNST.....	34,110.000	673,586	XXX	
G48833 10 0	WEATHERFORD INTERNATIONAL.....		08/02/2016.....	BONY.....	75,300.000	386,447	XXX	
G5960L 10 3	MEDTRONIC INC.....		11/14/2016.....	BONY.....	30,000.000	2,372,223	XXX	
G9319H 10 2	VALIDUS HOLDINGS LTD.....		11/23/2016.....	SANFORD BERNST.....	1,870.000	101,377	XXX	
N96617 11 8	WRIGHT MEDICAL GROUP NV.....		11/29/2016.....	BONY.....	40,500.000	952,835	XXX	
008916 10 8	AGRIUM INC.....		02/17/2016.....	CIBC.....	1,839.000	213,419	XXX	
112585 10 4	BROOKFIELD ASSET MANAGE - CL A.....		12/05/2016.....	VARIOUS.....	51,655.000	2,256,210	XXX	
136375 10 2	CANADIAN NATL RY CO.....		12/05/2016.....	VARIOUS.....	21,268.000	1,675,307	XXX	
136385 10 1	CANADIAN NAT RES LTD.....		12/05/2016.....	VARIOUS.....	30,300.000	933,993	XXX	
13645T 10 0	CANADIAN PAC RY LTD.....		07/21/2016.....	VARIOUS.....	7,389.000	1,346,339	XXX	
15135U 10 9	CENOVUS ENERGY INC.....		08/10/2016.....	VARIOUS.....	36,817.000	680,386	XXX	
172454 10 0	CINEPLEX INC.....		01/29/2016.....	SCOTIA.....	4,781.000	236,537	XXX	
25675T 10 7	DOLLARAMA INC.....		01/29/2016.....	TD WATER.....	2,336.000	172,058	XXX	
33767E 10 3	FIRSTSERVICE CORP.....	A.....	01/29/2016.....	BMO CAPITAL.....	1,765.000	92,678	XXX	
351858 10 5	FRANCO NEVADA CORP.....	A.....	06/24/2016.....	VARIOUS.....	11,307.000	889,895	XXX	
39945C 10 9	CGI GROUP INC.....		12/05/2016.....	VARIOUS.....	11,067.000	673,136	XXX	
453038 40 8	IMPERIAL OIL LTD.....		12/21/2016.....	VARIOUS.....	39,302.000	1,618,459	XXX	
45823T 10 6	INTACT FINL CORP SUB RCPT.....		11/03/2016.....	VARIOUS.....	21,187.000	1,880,053	XXX	
56501R 10 6	MANULIFE FINANCIAL CORP.....		01/29/2016.....	RBC CAPITAL.....	18,342.000	350,285	XXX	
68272K 10 3	ONEX.....		06/27/2016.....	VARIOUS.....	8,115.000	649,641	XXX	
706327 10 3	PEMBINA PIPELINE.....	A.....	03/17/2016.....	VARIOUS.....	14,457.000	463,790	XXX	
717046 10 6	PEYTO EXPL & DEV CORP NEW.....		01/29/2016.....	PETERS & CO.....	6,259.000	189,877	XXX	
73927C 10 0	POWER FINANCIAL CORP.....		08/29/2016.....	VARIOUS.....	55,348.000	1,763,839	XXX	
739721 10 8	PRAIRIESKY ROYALTY.....		11/21/2016.....	VARIOUS.....	64,503.630	1,772,177	XXX	
76131D 10 3	RESTAURANT BRANDS.....		01/29/2016.....	MERRILL LYNCH.....	2,956.000	138,700	XXX	
775109 20 0	ROGERS COMMUNICATIONS - CL B.....		03/03/2016.....	VARIOUS.....	18,816.000	906,713	XXX	
780087 10 2	ROYAL BK CDA MONTREAL QUE.....		10/07/2016.....	VARIOUS.....	21,508.000	1,755,837	XXX	
81783Q 10 5	SEVEN GENERATIONS ENERGY.....		12/15/2016.....	VARIOUS.....	39,685.000	1,157,480	XXX	
828336 10 7	SILVER WHEATON CORP.....		09/26/2016.....	VARIOUS.....	25,564.000	979,438	XXX	
85472N 10 9	STANTEC INC.....		03/30/2016.....	VARIOUS.....	11,276.000	351,994	XXX	
867224 10 7	SUNCOR ENERGY INC.....		01/29/2016.....	FIDELITY CAP.....	2,448.000	80,273	XXX	
891160 50 9	TORONTO DOMINION BK ONT.....		10/03/2016.....	VARIOUS.....	24,280.000	1,347,026	XXX	
89353D 10 7	TRANSCANADA CORP.....		07/19/2016.....	VARIOUS.....	40,014.000	2,187,969	XXX	
G4705A 10 0	ICON PUB LTD CO SPONSOR.....	C.....	07/20/2016.....	SANFORD BERNST.....	13,930.000	921,247	XXX	
Y09827 10 9	BROADCOM LTD.....	C.....	02/11/2016.....	BONY.....	10,000.000	1,201,303	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					750,240,296	XXX	0
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>								
30277@ 10 1	FMIC HOLDINGS, INC.....		07/08/2016.....	CAPITAL CONTRIBUTION.....		1,593,187	XXX	

E13.17

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30257@ 10 5	FM INSURANCE EUROPE S.A.....		12/08/2016.....	CAPITAL CONTRIBUTION.....	30,000,000	32,175	XXX	
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....		05/31/2016.....	CAPITAL CONTRIBUTION.....		748,996	XXX	
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.....	D.....	05/23/2016.....	CAPITAL CONTRIBUTION.....		10,000,000	XXX	
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTA BRAZIL LTD.....	D.....	11/29/2016.....	CAPITAL CONTRIBUTION.....		491,000	XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					12,865,358	XXX	0
<b>Common Stocks - Mutual Funds</b>								
464287 50 7	ISHARES CORE S&P MIDCAP ETF.....		12/21/2016.....	BONY.....	450,000,000	73,767,190	XXX	
464287 80 4	ISHARES CORE S&P SMALL-CAP ETF.....		12/22/2016.....	BONY.....	100,000,000	13,564,000	XXX	
78464A 73 0	SPDR S&P O&G EXP&PRD.....		12/07/2016.....	BONY.....	300,000,000	10,969,650	XXX	
78464A 74 8	SPDR OIL & GAS EQUIP & SERV.....		11/29/2016.....	BONY.....	300,000,000	5,547,670	XXX	
78464A 87 0	SPDR S&P BIOTECH ETF.....		12/07/2016.....	BONY.....	80,000,000	4,987,197	XXX	
922042 77 5	VANGUARD INTL EQUITY INDE.....		11/14/2016.....	VARIOUS.....	1,000,000,000	43,149,940	XXX	
92204A 87 6	VANGUARD UTILITIES ETF.....		11/10/2016.....	BONY.....	40,000,000	4,114,270	XXX	
9299999	Total - Common Stocks - Mutual Funds.....					156,099,917	XXX	0
9799997	Total - Common Stocks - Part 3.....					919,205,571	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					116,405,104	XXX	
9799999	Total - Common Stocks.....					1,035,610,675	XXX	0
9899999	Total - Preferred and Common Stocks.....					1,035,610,675	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					3,466,121,145	XXX	11,148,936







## 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31292H QN 7	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		28,557	28,557	28,124	28,515		42		42		28,557			0	1,114	05/01/2032
31292K ZP 5	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		2,505,872	2,505,872	2,606,890	2,521,863		(15,991)		(15,991)		2,505,872			0	60,982	03/01/2040
312930 5P 1	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		374,720	374,720	374,647	374,661		59		59		374,720			0	9,136	03/01/2039
312939 PM 7	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		1,066,537	1,066,537	1,120,754	1,070,753		(4,216)		(4,216)		1,066,537			0	12,054	03/01/2040
312940 4Q 9	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		1,485,659	1,485,659	1,572,710	1,494,164		(8,505)		(8,505)		1,485,659			0	41,075	06/01/2040
312940 PZ 6	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		1,383,928	1,383,928	1,394,848	1,385,400		(1,472)		(1,472)		1,383,928			0	36,034	05/01/2040
312941 NL 7	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		671,069	671,069	699,852	676,073		(5,004)		(5,004)		671,069			0	16,656	07/01/2040
312944 PJ 4	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		815,959	815,959	862,749	819,591		(3,632)		(3,632)		815,959			0	19,944	12/01/2040
31294B 6P 5	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		867	858	856	858				0		858		9	9	33	01/01/2030
31294F PT 7	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		55	55	53	55				0		55			0	2	05/01/2030
31294F T5 5	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		2	2	2	2				0		2			0		05/01/2030
31294K TD 7	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		205,800	205,800	206,411	205,800				0		205,800			0	5,192	09/01/2018
312962 GT 4	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		137,950	137,950	142,606	138,504		(554)		(554)		137,950			0	3,793	10/01/2018
312963 AY 7	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		72,235	72,235	75,316	72,684		(449)		(449)		72,235			0	2,078	11/01/2018
31296M 3Z 0	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		304,854	304,854	304,330	304,787		67		67		304,854			0	9,703	09/01/2033
31296S M3 7	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		491,402	491,402	501,921	492,861		(1,459)		(1,459)		491,402			0	14,354	01/01/2034
31296S M5 2	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		211,821	211,821	219,892	212,651		(830)		(830)		211,821			0	2,736	01/01/2034
31297M AQ 1	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		56,658	56,658	57,109	56,669		(11)		(11)		56,658			0	876	03/01/2035
31297M XV 5	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		16,209	16,209	15,525	16,169		40		40		16,209			0	440	04/01/2030
31297P ME 8	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		1,681	1,681	1,749	1,679		1		1		1,681			0	60	10/01/2034
31297T WF 6	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		202,361	202,361	193,476	201,045		1,316		1,316		202,361			0	5,774	09/01/2035
31297U SF 8	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		249,922	249,922	239,379	249,162		761		761		249,922			0	10,129	10/01/2030
31297V Y8 5	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		104,296	104,296	100,311	104,019		277		277		104,296			0	2,757	11/01/2035
31298N FU 4	FHLMC PC		12/01/2016	MORTGAGE PAYDOWN		4,997	4,997	4,229	4,314		684		684		4,997			0	192	05/01/2031
31306X 2A 0	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		3,043,707	3,043,707	3,175,011	3,058,829		(15,122)		(15,122)		3,043,707			0	42,543	10/01/2027
31307M 2H 8	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		757,758	757,758	773,150	759,026		(1,268)		(1,268)		757,758			0	9,734	05/01/2030
31307P Q5 1	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		1,887,989	1,887,989	1,951,635	1,898,239		(10,250)		(10,250)		1,887,989			0	35,873	11/01/2030
31307Q RE 9	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		205,247	205,247	215,381			(325)		(325)		205,247			0	1,564	05/01/2031
31307R 6V 2	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		156,914	156,914	162,872			(47)		(47)		156,914			0	691	10/01/2031
3132GG A2 1	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		907,076	907,076	941,234	910,089		(3,013)		(3,013)		907,076			0	22,990	08/01/2041
3132GS BF 5	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		2,882,012	2,882,012	2,978,829	2,889,065		(7,053)		(7,053)		2,882,012			0	67,500	03/01/2042
3132GV L6 7	FEDERAL NATL MTG		12/15/2016	MORTGAGE PAYDOWN		1,576,600	1,576,600	1,636,216	1,580,113		(3,513)		(3,513)		1,576,600			0	26,261	08/01/2042
3132HP KK 9	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		619,447	619,447	636,675	621,294		(1,847)		(1,847)		619,447			0	12,101	11/01/2042
3132HP NB 6	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		917,768	917,768	959,570	920,700		(2,932)		(2,932)		917,768			0	14,106	11/01/2042
3132HQ EG 3	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		1,897,931	1,897,931	1,986,896	1,907,784		(9,853)		(9,853)		1,897,931			0	38,908	12/01/2042
3132J6 E6 7	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		967,232	967,232	993,377	970,269		(3,037)		(3,037)		967,232			0	14,499	02/01/2043
3132J7 K6 8	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		1,195,507	1,195,507	1,246,690	1,198,723		(3,216)		(3,216)		1,195,507			0	24,918	03/01/2043
3132J9 G7 7	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		649,739	649,739	677,353	650,863		(1,123)		(1,123)		649,739			0	13,149	05/01/2043
3132J9 TD 0	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		1,449,055	1,449,055	1,499,772	1,452,186		(3,131)		(3,131)		1,449,055			0	32,320	05/01/2043
3132QR QE 3	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		1,593,286	1,593,286	1,645,067	1,600,872		(7,586)		(7,586)		1,593,286			0	37,583	07/01/2045
3132QU RS 4	FEDERAL NATL MTG		12/01/2016	MORTGAGE PAYDOWN		1,482,538	1,482,538	1,530,990	1,490,670		(8,133)		(8,133)		1,482,538			0	37,835	12/01/2045

E14.3

**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			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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	
3132QU	UZ	4	FEDERAL NATL MTG	12/01/2016	MORTGAGE PAYDOWN		8,932,010	8,974,895	8,927,215	8,931,383			626	626		8,932,010					25,924	12/01/2045
3132WD	MZ	4	FEDERAL NATL MTG	12/15/2016	MORTGAGE PAYDOWN		694,774	694,774	732,444			(696)	(696)	(696)		694,774					3,734	05/01/2046
31371H	X9	4	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		30,135	30,135	27,122	28,969		1,166		1,166		30,135					654	10/01/2029
31371J	BD	5	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		26,249	26,249	25,713	26,222		26		26		26,249					847	02/01/2030
31371L	T9	0	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		57,777	57,777	60,702	58,063		(287)		(287)		57,777					1,774	08/01/2019
31371N	MC	6	FNMA PASS-THRU INT 15 Y	11/01/2016	MORTGAGE PAYDOWN		193,009	193,009	198,257	193,630		(621)		(621)		193,009					8,357	10/01/2022
31379R	WW	4	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		67,041	67,041	64,747	66,962		79		79		67,041					1,573	06/01/2028
31383T	JH	2	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		71,768	71,768	68,662	71,393		375		375		71,768					4,059	09/01/2029
31385C	ZW	6	FEDERAL NATL MTG ASSN #540857	04/15/2016	MORTGAGE PAYDOWN		24,501	24,501	24,371	24,402		100		100		24,501					384	05/01/2016
31385W	X8	7	FNMA PASS-THRU LNG 30 Y	11/01/2016	MORTGAGE PAYDOWN		228,796	228,796	239,414	229,643		(847)		(847)		228,796					7,866	09/01/2032
31387C	XK	2	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		1,361	1,361	1,379	1,361				0		1,361					52	04/01/2031
31389F	S4	5	FNMA PASS-THRU LNG 30 Y	11/01/2016	MORTGAGE PAYDOWN		161,113	161,113	161,655	161,048		65		65		161,113					8,715	02/01/2032
3138A7	4J	4	FNMA PASS-THRU LNG 30 Y	11/25/2016	MORTGAGE PAYDOWN		1,515,223	1,515,223	1,605,757	1,524,943		(9,720)		(9,720)		1,515,223					45,521	03/01/2041
3138AB	Z3	6	FNMA PASS-THRU LNG 30 Y	11/01/2016	MORTGAGE PAYDOWN		741,151	741,151	770,218	744,227		(3,077)		(3,077)		741,151					20,420	04/01/2041
3138AH	7B	6	FNMA PASS-THRU LNG 30 Y	11/01/2016	MORTGAGE PAYDOWN		396,871	396,871	423,536	399,198		(2,327)		(2,327)		396,871					12,267	07/01/2041
3138AS	PL	0	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		940,332	940,332	934,297	943,015		(2,683)		(2,683)		940,332					23,818	09/01/2041
3138E0	AE	9	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		769,510	769,510	821,613	772,825		(3,315)		(3,315)		769,510					19,700	01/01/2042
3138E2	VY	8	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		400,890	400,890	432,710	402,456		(1,567)		(1,567)		400,890					8,237	12/01/2041
3138E5	CL	0	FNMA PASS-THRU INT 15 Y	11/01/2016	MORTGAGE PAYDOWN		1,264,972	1,264,972	1,331,778	1,273,046		(8,075)		(8,075)		1,264,972					25,937	01/01/2027
3138ED	WV	9	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		1,807,391	1,807,391	1,898,294	1,813,815		(6,424)		(6,424)		1,807,391					46,911	05/01/2042
3138EN	LD	9	FEDERAL NATL MTG	11/25/2016	MORTGAGE PAYDOWN		2,901,267	2,901,267	3,136,995	2,916,321		(15,053)		(15,053)		2,901,267					78,801	09/01/2044
3138LS	KA	7	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		1,488,805	1,488,805	1,576,505	1,493,465		(4,660)		(4,660)		1,488,805					29,560	05/01/2042
3138LT	Q6	8	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		1,131,190	1,131,190	1,199,768	1,137,626		(6,436)		(6,436)		1,131,190					21,231	06/01/2027
3138M7	YZ	2	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		964,088	964,088	1,029,615	970,851		(6,763)		(6,763)		964,088					26,297	12/01/2042
3138NX	5Z	6	FNMA PASS-THRU LNG 30 Y	11/01/2016	MORTGAGE PAYDOWN		1,077,897	1,077,897	1,135,160	1,080,728		(2,831)		(2,831)		1,077,897					20,805	02/01/2043
3138WE	MM	8	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		85,797	85,797	88,988			(18)		(18)		85,797					179	05/01/2030
3138WQ	Q5	4	FNMA PASS-THRU LNG 30 Y	11/01/2016	MORTGAGE PAYDOWN		751,848	751,848	744,095	751,574		274		274		751,848					13,814	05/01/2043
3138WV	S7	7	FNMA PASS-THRU INT 15 Y	11/01/2016	MORTGAGE PAYDOWN		644,077	644,077	664,607	645,257		(1,179)		(1,179)		644,077					12,666	06/01/2028
3138XP	QX	4	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		1,916,390	1,916,390	2,080,781	1,949,974		(33,584)		(33,584)		1,916,390					58,213	02/01/2044
3138XP	VH	3	FNMA PASS-THRU INT 15 Y	11/01/2016	MORTGAGE PAYDOWN		308,797	308,797	326,625	309,644		(847)		(847)		308,797					6,565	05/01/2029
3138Y4	SJ	9	FNMA PASSTHRU AX3220	11/01/2016	MORTGAGE PAYDOWN		1,374,025	1,374,025	1,445,732	1,380,299		(6,274)		(6,274)		1,374,025					25,316	10/25/2029
3138Y6	F3	3	FNMA PASSTHRU AX4685	11/01/2016	MORTGAGE PAYDOWN		1,509,194	1,509,194	1,601,927	1,515,151		(5,957)		(5,957)		1,509,194					22,045	11/25/2044
3138YE	JM	0	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		991,813	991,813	1,013,897	994,209		(2,396)		(2,396)		991,813					13,178	06/01/2030
3138YJ	Z3	3	FNMA PASSTHRU AY5261	11/25/2016	MORTGAGE PAYDOWN		824,927	824,927	864,497	831,206		(6,280)		(6,280)		824,927					23,357	04/25/2045
3138YJ	ZJ	8	FNMA PASSTHRU AY5244	11/01/2016	MORTGAGE PAYDOWN		909,355	909,355	953,935	914,938		(5,583)		(5,583)		909,355					21,990	03/25/2045
3138YJ	ZX	7	FNMA PASSTHRU AY5257	11/25/2016	MORTGAGE PAYDOWN		746,145	746,145	781,936	748,307		(2,162)		(2,162)		746,145					8,959	04/25/2045
3138YK	WE	9	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		1,153,561	1,153,561	1,194,296	1,158,837		(5,277)		(5,277)		1,153,561					24,632	05/01/2045
3138YU	UG	4	FEDERAL NATL MTG	11/25/2016	MORTGAGE PAYDOWN		2,513,907	2,513,907	2,671,419	2,527,339		(13,432)		(13,432)		2,513,907					74,679	07/01/2045
3138YU	UU	3	FEDERAL NATL MTG	11/01/2016	MORTGAGE PAYDOWN		1,246,458	1,246,458	1,331,081	1,261,076		(14,618)		(14,618)		1,246,458					32,699	10/01/2045
3138YW	LC	9	FEDERAL NATL MTG	11/25/2016	MORTGAGE PAYDOWN		1,210,511	1,210,511	1,285,601	1,214,404		(3,892)		(3,892)		1,210,511					27,882	07/01/2045
31390C	MD	5	FNMA PASS-THRU INT 15 Y	11/01/2016	MORTGAGE PAYDOWN		71,756	71,756	75,433	72,118		(362)		(362)		71,756					2,163	05/01/2017
31390F	4E	6	FNMA PASS-THRU LNG 30 Y	11/01/2016	MORTGAGE PAYDOWN		10,699	10,699	11,062	10,701		(2)		(2)		10,699					416	05/01/2032

E14.4

### 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31390F	4T	3		11/01/2016	MORTGAGE PAYDOWN		14,616	14,616	15,500	14,705		(88)		(88)		14,616			.0	.491	05/01/2017
31390F	4W	6		11/01/2016	MORTGAGE PAYDOWN		37,329	37,329	39,586	37,553		(224)		(224)		37,329			.0	1,425	05/01/2017
31390G	A6	4		11/01/2016	MORTGAGE PAYDOWN		19,409	19,409	20,583	19,525		(116)		(116)		19,409			.0	.745	05/01/2017
31390G	CE	5		11/01/2016	MORTGAGE PAYDOWN		4,141	4,141	4,282	4,142		(1)		(1)		4,141			.0	.157	05/01/2032
31390J	3P	4		11/01/2016	MORTGAGE PAYDOWN		53,013	53,013	56,541	53,043		(30)		(30)		53,013			.0	1,413	07/01/2032
31391Q	JP	0		11/01/2016	MORTGAGE PAYDOWN		104,774	104,774	107,786	104,844		(70)		(70)		104,774			.0	1,780	11/01/2032
31400S	CJ	6		11/01/2016	FEDERAL NATL MTG		148,624	148,624	149,391	148,624				0		148,624			.0	3,496	04/01/2018
31401B	P4	1		11/01/2016	MORTGAGE PAYDOWN		188,968	188,968	195,966	189,731		(762)		(762)		188,968			.0	4,755	05/01/2018
31402E	R7	5		11/01/2016	MORTGAGE PAYDOWN		79,449	79,449	80,399	79,526		(77)		(77)		79,449			.0	1,073	08/01/2033
31402G	R4	7		11/01/2016	MORTGAGE PAYDOWN		327,589	327,589	331,376	328,126		(538)		(538)		327,589			.0	9,172	07/01/2033
31402K	VX	9		11/01/2016	MORTGAGE PAYDOWN		101,126	101,126	104,207	101,457		(332)		(332)		101,126			.0	2,894	07/01/2018
31402L	QU	9		11/01/2016	MORTGAGE PAYDOWN		127,044	127,044	128,513	127,250		(205)		(205)		127,044			.0	3,568	08/01/2033
31403F	PK	4		11/01/2016	FEDERAL NATL MTG		142,830	142,830	150,991	142,821		8		8		142,830			.0	4,500	10/01/2033
31403J	W6	9		11/01/2016	FEDERAL NATL MTG		35,314	35,314	36,083	35,326		(12)		(12)		35,314			.0	1,097	12/01/2033
31403N	GB	7		11/01/2016	FEDERAL NATL MTG		164,549	164,549	168,663	165,179		(630)		(630)		164,549			.0	2,989	11/01/2033
31404G	2B	6		11/01/2016	FEDERAL NATL MTG		199,668	199,668	205,159	200,425		(757)		(757)		199,668			.0	3,410	02/01/2019
31404M	L4	8		11/01/2016	FEDERAL NATL MTG		226,722	226,722	232,532	227,178		(456)		(456)		226,722			.0	7,501	03/01/2034
31404P	LS	8		11/01/2016	MORTGAGE PAYDOWN		251,882	251,882	245,191	250,982		900		900		251,882			.0	5,846	04/01/2019
31404W	TV	8		11/01/2016	MORTGAGE PAYDOWN		182,735	182,735	179,195	182,162		573		573		182,735			.0	4,273	05/01/2019
31405R	AM	8		11/01/2016	MORTGAGE PAYDOWN		320,796	320,796	326,611	321,202		(406)		(406)		320,796			.0	10,936	10/01/2034
31405R	AN	6		11/01/2016	MORTGAGE PAYDOWN		53,825	53,825	54,800	53,853		(29)		(29)		53,825			.0	1,618	10/01/2034
31405R	G3	4		11/01/2016	MORTGAGE PAYDOWN		2,856	2,856	2,892	2,853		3		3		2,856			.0	.86	09/01/2034
31406B	F2	1		11/01/2016	FEDERAL NATL MTG		210,343	210,343	213,448	211,040		(697)		(697)		210,343			.0	6,995	01/01/2035
31406C	TB	4		11/01/2016	MORTGAGE PAYDOWN		299,485	299,485	304,445	299,947		(462)		(462)		299,485			.0	11,326	12/01/2034
31406E	ML	5		11/01/2016	MORTGAGE PAYDOWN		169,704	169,704	172,515	169,818		(114)		(114)		169,704			.0	8,353	01/01/2035
31406E	Z5	6		11/01/2016	MORTGAGE PAYDOWN		321,371	321,371	315,848	320,194		1,177		1,177		321,371			.0	13,513	03/01/2035
31406K	LR	9		11/01/2016	MORTGAGE PAYDOWN		344,761	344,761	350,418	345,124		(363)		(363)		344,761			.0	10,726	01/01/2035
31406L	JC	3		11/01/2016	MORTGAGE PAYDOWN		66,000	66,000	64,129	65,935		65		65		66,000			.0	2,266	03/01/2035
31406M	LG	9		11/01/2016	MORTGAGE PAYDOWN		218,236	218,236	219,669	218,301		(65)		(65)		218,236			.0	7,469	01/01/2035
31407B	HM	4		11/01/2016	MORTGAGE PAYDOWN		549,689	549,689	534,100	543,834		5,855		5,855		549,689			.0	19,202	06/01/2035
31407E	VE	0		11/01/2016	MORTGAGE PAYDOWN		328,960	328,960	335,694	329,615		(654)		(654)		328,960			.0	9,024	07/01/2020
31407F	DK	3		11/01/2016	MORTGAGE PAYDOWN		133,136	133,136	126,073	132,065		1,071		1,071		133,136			.0	3,320	10/01/2020
31407L	MV	6		11/01/2016	MORTGAGE PAYDOWN		932,712	932,712	924,842	931,228		1,484		1,484		932,712			.0	27,711	06/01/2035
31407S	A2	8		11/01/2016	MORTGAGE PAYDOWN		69,635	69,635	66,273	69,450		185		185		69,635			.0	1,852	08/01/2035
31408H	KX	2		11/01/2016	FEDERAL NATL MTG		255,514	255,514	246,332	254,450		1,065		1,065		255,514			.0	7,157	02/01/2036
31409F	E6	1		11/01/2016	MORTGAGE PAYDOWN		118,338	118,338	117,376	118,256		81		81		118,338			.0	4,120	03/01/2036
31409T	RE	0		11/01/2016	FEDERAL NATL MTG		558,083	558,083	540,599	555,563		2,519		2,519		558,083			.0	15,212	04/01/2036
31409X	5A	3		11/01/2016	FEDERAL NATL MTG		15,242	15,242	15,425	15,238		4		4		15,242			.0	543	05/01/2036
3140E5	3K	8		11/01/2016	FEDERAL NATL MTG		1,070,306	1,070,306	1,114,122	1,076,683		(6,377)		(6,377)		1,070,306			.0	24,083	10/01/2045
3140E8	V6	2		11/01/2016	FEDERAL NATL MTG		1,111,066	1,111,066	1,161,151			(3,173)		(3,173)		1,111,066			.0	12,925	11/01/2045
3140EB	MN	8		11/01/2016	FEDERAL NATL MTG		534,357	534,357	563,872			(1,190)		(1,190)		534,357			.0	3,358	04/01/2046
3140EU	TK	5		11/01/2016	FEDERAL NATL MTG		590,929	590,929	619,506			(879)		(879)		590,929			.0	5,471	01/01/2046

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### 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3140EW	7A 7		11/25/2016	MORTGAGE PAYDOWN		1,105,546	1,105,546	1,132,926			(2,188)		(2,188)		1,105,546				13,950	03/01/2046
3140EY	XJ 5		11/01/2016	MORTGAGE PAYDOWN		777,635	777,635	815,423			(2,329)		(2,329)		777,635				7,014	04/01/2031
3140F3	6F 0		11/01/2016	MORTGAGE PAYDOWN		337,501	337,501	345,490			(246)		(246)		337,501				2,066	06/01/2046
31410E	2N 7		11/01/2016	MORTGAGE PAYDOWN		45,757	45,757	45,392	45,750		7		7		45,757				1,151	07/01/2036
31410G	PQ 0		11/01/2016	MORTGAGE PAYDOWN		105,374	105,374	112,701	106,126		(752)		(752)		105,374				3,701	11/01/2037
31410S	4X 2		11/01/2016	MORTGAGE PAYDOWN		3,982	3,982	4,050	3,981		1		1		3,982				142	09/01/2036
31410U	GK 2		11/01/2016	MORTGAGE PAYDOWN		228,107	228,107	217,629	227,445		662		662		228,107				2,627	03/01/2037
31410W	3E 6		11/01/2016	MORTGAGE PAYDOWN		50,591	50,591	51,966	50,725		(134)		(134)		50,591				1,900	09/01/2022
31411A	JG 1		11/01/2016	MORTGAGE PAYDOWN		477,255	477,255	480,349	477,762		(507)		(507)		477,255				15,410	11/01/2036
31411H	P7 9		11/01/2016	MORTGAGE PAYDOWN		395,208	395,208	398,543	395,811		(603)		(603)		395,208				14,922	01/01/2037
31411N	XZ 5		11/01/2016	MORTGAGE PAYDOWN		352,550	352,550	342,580	351,207		1,343		1,343		352,550				10,902	03/01/2037
31411W	AU 1		11/01/2016	MORTGAGE PAYDOWN		71,618	71,618	72,183	71,639		(20)		(20)		71,618				1,800	04/01/2037
31411W	FH 5		11/01/2016	MORTGAGE PAYDOWN		188,834	188,834	188,907	188,834						188,834				6,034	05/01/2022
31412L	D2 3		11/01/2016	MORTGAGE PAYDOWN		38,676	38,676	37,189	38,645		31		31		38,676				1,248	03/01/2037
31412S	4L 6		11/01/2016	MORTGAGE PAYDOWN		251,440	251,440	254,348	252,254		(813)		(813)		251,440				6,636	04/01/2038
31412S	5T 8		11/01/2016	MORTGAGE PAYDOWN		18,179	18,179	18,369	18,181		(2)		(2)		18,179				597	05/01/2038
31414U	5K 0		11/01/2016	MORTGAGE PAYDOWN		12,069	12,069	12,143	12,072		(3)		(3)		12,069				394	05/01/2038
31416R	QR 7		11/01/2016	MORTGAGE PAYDOWN		1,005,333	1,005,333	1,005,176	1,005,333						1,005,333				25,655	06/01/2039
31416X	LY 4		11/01/2016	MORTGAGE PAYDOWN		1,369,712	1,369,712	1,466,662	1,384,439		(14,727)		(14,727)		1,369,712				31,279	01/01/2026
31416X	NA 4		11/01/2016	MORTGAGE PAYDOWN		2,379,295	2,379,295	2,426,137	2,387,749		(8,454)		(8,454)		2,379,295				57,243	02/01/2041
31418A	SC 3		11/01/2016	MORTGAGE PAYDOWN		1,324,334	1,324,334	1,356,408	1,325,848		(1,514)		(1,514)		1,324,334				29,720	04/01/2043
31418B	S8 0		11/01/2016	MORTGAGE PAYDOWN		917,525	917,525	979,458			(5,929)		(5,929)		917,525				14,707	07/01/2045
31418P	UE 3		11/01/2016	MORTGAGE PAYDOWN		1,043,683	1,043,683	1,067,394	1,046,903		(3,220)		(3,220)		1,043,683				31,186	03/01/2040
31418U	4W 1		11/01/2016	MORTGAGE PAYDOWN		1,922,281	1,922,281	2,121,117	1,956,388		(34,106)		(34,106)		1,922,281				52,984	07/25/2040
31419A	DS 3		11/01/2016	MORTGAGE PAYDOWN		446,332	446,332	485,387	448,930		(2,597)		(2,597)		446,332				14,901	09/01/2039
31419J	SH 2		11/01/2016	MORTGAGE PAYDOWN		2,270,217	2,270,217	2,258,511	2,268,859		1,359		1,359		2,270,217				48,114	11/01/2040
31419M	AU 5		11/01/2016	MORTGAGE PAYDOWN		1,695,919	1,695,919	1,788,400	1,704,508		(8,589)		(8,589)		1,695,919				31,431	12/01/2025
342816	VD 4		04/15/2016	EXCHANGE		5,091,357	5,000,000	5,185,500	5,096,231		(4,213)		(4,213)		5,092,018		(662)	(662)	131,250	10/01/2021
432342	CF 8		12/09/2016	ISSUE CALLED at 100.000		4,800,000	4,800,000	5,141,376	4,863,028		(35,317)		(35,317)		4,827,710		(27,710)	(27,710)	305,333	09/01/2017
442435	5F 6		04/20/2016	RAYMOND JAMES		1,242,191	1,125,000	1,265,738	1,250,035		(13,596)		(13,596)		1,236,440		5,752	5,752	25,000	11/15/2018
442435	VN 0		03/15/2016	EXCHANGE		8,055,632	7,010,000	8,269,767	8,075,575		(16,397)		(16,397)		8,059,177		(3,545)	(3,545)		11/15/2026
452024	DA 7		06/16/2016	GOLDMAN SACHS		2,614,122	2,545,000	2,722,132	2,569,219		(10,369)		(10,369)		2,558,851		55,271	55,271	118,396	02/01/2017
45203H	KU 5		08/23/2016	BARCLAYS		491,855	460,000	529,750	490,364		(8,208)		(8,208)		482,157		9,698	9,698	17,953	05/15/2018
452227	DJ 7		04/08/2016	BARCLAYS		2,268,135	2,250,000	2,473,695	2,268,563		(11,319)		(11,319)		2,257,244		10,891	10,891	36,250	06/15/2016
45528S	QU 3		07/01/2016	ISSUE CALLED at 100.000		1,715,000	1,715,000	1,796,274	1,724,425		(4,740)		(4,740)		1,719,685		(4,685)	(4,685)	85,750	01/01/2017
46613C	C7 8		10/26/2016	CITIGROUP		1,038,740	1,000,000	1,170,960	1,045,674		(21,521)		(21,521)		1,024,154		14,586	14,586	54,167	10/01/2017
469485	LG 9		12/12/2016	PERSHING DLJ		1,184,270	1,000,000	1,233,490			(16,099)		(16,099)		1,217,391		(33,121)	(33,121)	36,250	10/01/2025
490728	VJ 8		05/25/2016	EXCHANGE		9,247,110	8,770,000	9,922,817	9,294,121		(45,104)		(45,104)		9,249,017		(1,907)	(1,907)	219,250	05/01/2020
495098	TM 7		03/09/2016	WACHOVIA		1,543,293	1,345,000	1,538,384	1,536,838		(28,045)		(28,045)		1,508,793		34,501	34,501	19,241	02/01/2019
528878	VS 7		06/01/2016	DAVENPORT & CO		792,561	660,000	792,026	789,961		(8,673)		(8,673)		781,287		11,274	11,274	18,058	03/01/2022
542424	FU 5		09/07/2016	MORGAN STANLEY		2,683,551	2,370,000	2,730,690	2,727,807		(72,610)		(72,610)		2,655,197		28,354	28,354	117,315	05/15/2019
544646	P5 5		01/21/2016	VARIOUS		3,809,520	3,000,000	3,733,140	3,729,435		(5,522)		(5,522)		3,723,913		85,607	85,607	86,919	07/01/2024

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## 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	
65409Q	BA 9		04/27/2016	MORGAN STANLEY		102,750	100,000	98,500	98,776			78	78					3,897	3,897	2,638	10/01/2020
65409Q	BB 7		10/26/2016	JP MORGAN		462,375	450,000	453,375	446,625	6,430	(353)		6,077				9,673	9,673	23,500	04/15/2022	
65410C	AA 8		08/11/2016	VARIOUS		417,813	400,000	401,125	400,875		(48)		(48)				16,985	16,985	18,272	10/01/2021	
65504L	AC 1		12/28/2016	CORPORATE REORG		94,990	92,000	66,815			3,500		3,500				24,675	24,675	4,095	08/01/2020	
65504L	AJ 6		03/01/2016	CITIGROUP		240,000	500,000	498,780	499,209		20		20				(259,228)	(259,228)	9,272	03/15/2022	
65504L	AN 7		12/15/2016	CS FIRST		47,750	50,000	33,375			789		789				13,586	13,586	4,015	04/01/2025	
655844	BB 3		01/15/2016	MATURITY		250,000	250,000	248,893	249,993		7		7								01/15/2016
67054L	AB 3		11/04/2016	VARIOUS		1,217,625	1,200,000	1,201,125	1,172,448	28,639	(96)		28,543				16,633	16,633	82,467	05/15/2022	
674215	AG 3		11/23/2016	VARIOUS		897,875	1,000,000	1,019,125	635,000	382,708	(1,201)		381,507				(118,633)	(118,633)	63,318	03/15/2022	
68268D	AA 3		10/26/2016	PERSHING DLJ		625,500	600,000	610,250	601,886	7,010	(1,721)		5,289				18,326	18,326	35,550	12/15/2019	
69349L	AN 8		09/06/2016	ISSUE CALLED at 100.000		1,000,000	1,000,000	999,080	999,772		208		208				20	20	12,025	10/03/2016	
69362B	AX 0		09/15/2016	MATURITY		500,000	500,000	498,730	499,810		190		190						13,750	09/15/2016	
699320	AH 0		07/26/2016	STIEFL		501,875	500,000	497,665	407,500	90,334	131		90,465				3,910	3,910	39,531	06/30/2023	
702150	AC 7		08/02/2016	BANK AMERICA MERRILL		262,813	250,000	250,000	243,125	6,875			6,875				12,813	12,813	14,737	08/15/2023	
704549	AK 0		01/08/2016	VARIOUS		36,500	200,000	10,000	10,000				0				26,500	26,500	1,875	11/15/2018	
704549	AQ 7		01/07/2016	BANK AMERICA MERRILL		102,750	550,000	55,000	55,000				0				47,750	47,750	17,806	03/15/2022	
705012	AA 0		05/17/2016	MATURITY		2,250,000	2,250,000	2,238,255	2,249,175		825		825						45,000	05/17/2016	
713448	BJ 6		11/01/2016	ISSUE CALLED at 112.842		241,482	214,000	213,482	213,813		52		52				27,617	27,617	17,188	11/01/2018	
71375H	AD 2		05/17/2016	VARIOUS		632,555	632,555	632,555	629,917	2,638			2,638								11/14/2019
737446	AE 4		02/24/2016	VARIOUS		731,500	700,000	712,457	709,777		(157)		(157)				21,880	21,880	9,694	12/01/2021	
737446	AJ 3		11/15/2016	JEFFERIES & CO		112,375	100,000	116,750			(979)		(979)				(3,396)	(3,396)	2,733	07/15/2025	
74112B	AH 8		03/14/2016	ISSUE CALLED at 104.063		208,126	200,000	207,000	204,500	1,131	(257)		874				2,752	2,752	10,066	02/01/2020	
74736K	AB 7		12/14/2016	BANK AMERICA MERRILL		327,500	300,000	300,000	300,000				0				27,500	27,500	20,222	12/01/2023	
749571	AD 7		01/21/2016	BARCLAYS		147,750	150,000	150,000	150,000				0				(2,250)	(2,250)	2,104	04/15/2023	
74977X	AB 7		07/20/2016	VARIOUS		576,875	550,000	550,000	550,000				0				26,875	26,875	26,587	03/15/2023	
74978Q	AB 1		01/26/2016	VARIOUS		523,750	600,000	599,250	546,750	52,583	6		52,589				(75,589)	(75,589)	12,762	10/01/2022	
758766	AH 2		08/02/2016	JEFFERIES & CO		674,375	650,000	644,000	644,810		419		419				29,147	29,147	33,222	03/15/2022	
761735	AD 1		03/01/2016	CS FIRST		621,750	600,000	627,938	617,984	6,531	(712)		5,819				(2,053)	(2,053)	22,783	02/15/2021	
761735	AG 4		06/16/2016	TENDER EX		205,750	200,000	201,277	200,690		(84)		(84)				5,144	5,144	13,650	08/15/2019	
761735	AH 2		11/01/2016	ISSUE CALLED at 102.469		1,127,159	1,100,000	1,128,625	1,104,500	17,008	(4,474)		12,534				10,125	10,125	133,067	08/15/2019	
761735	AL 3		06/16/2016	TENDER EX		1,998,750	1,950,000	1,928,813	1,897,163	49,812	168		49,980				51,608	51,608	122,850	04/15/2019	
767754	CG 7		08/02/2016	MIZUHO		210,542	200,000	198,875	199,160		77		77				11,304	11,304	8,625	06/15/2021	
78388J	AT 3		09/14/2016	BANK AMERICA MERRILL		921,375	900,000	892,602	893,788		588		588				26,999	26,999	51,675	07/15/2022	
78454L	AH 3		04/12/2016	VARIOUS		1,012,674	1,650,000	1,556,000	1,080,750	483,102	2,368		485,470				(553,547)	(553,547)	53,624	01/15/2024	
78454L	AK 6		07/29/2016	VARIOUS		769,125	950,000	927,500	703,000	224,724	1,544		226,268				(160,144)	(160,144)	35,729	11/15/2022	
78468V	AA 0		04/13/2016	STIEFL		204,250	250,000	266,563	245,000	16,071	(571)		15,500				(56,251)	(56,251)	15,420	08/01/2020	
78573A	AE 0		12/16/2016	CORPORATE REORG		1,756,423	1,750,000	1,745,678	1,747,693		841		841				7,889	7,889	54,688	08/01/2018	
78659Q	AA 0		08/02/2016	MIZUHO		474,161	465,000	472,957	465,788	3,876	(1,096)		2,780				5,593	5,593	23,328	05/15/2018	
79546V	AJ 5		08/30/2016	VARIOUS		1,778,625	1,700,000	1,770,938	1,755,232	2,714	(5,105)		(2,391)				25,784	25,784	72,108	06/01/2022	
79546V	AK 2		10/05/2016	JEFFERIES & CO		52,875	50,000	51,813	51,375	197	(129)		68				1,433	1,433	2,582	11/01/2023	
79546V	AL 0		10/08/2016	VARIOUS		268,500	250,000	250,000	250,000				0				18,500	18,500	12,063	12/01/2025	
796038	AC 1		10/14/2016	VARIOUS		37,875	1,000,000	166,785	5,000	95,000			95,000				(62,125)	(62,125)		02/15/2020	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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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 Identification	Description	For eig n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
806261	AJ 2		05/10/2016	BANK AMERICA MERRILL		660,563	650,000	645,145	646,149				235		646,383		14,179	14,179	13,659	05/15/2021
80626P	AA 8		09/06/2016	VARIOUS		205,722	200,000	198,936	199,411				105		199,516		6,206	6,206	12,014	08/15/2018
816752	AC 3		10/31/2016	VARIOUS		849,375	850,000	853,868	849,038	4,087	(328)		3,759		852,798		(3,423)	(3,423)	45,148	05/15/2021
816851	AY 5		01/05/2016	GOLDMAN SACHS		1,249,338	1,250,000	1,246,600	1,246,635		6		6		1,246,641		2,697	2,697	6,641	11/15/2025
82967N	AJ 7		08/02/2016	MIZUHO		51,130	50,000	47,250	47,989		247		247		48,237		2,893	2,893	1,535	05/15/2020
82967N	AQ 1		08/29/2016	USBCORP		309,690	300,000	302,625	301,947		(244)		(244)		301,703		7,987	7,987	16,156	10/01/2020
83404D	AA 7		08/02/2016	SOFTBANK CORP		2,533,799	2,450,000	2,413,959	2,422,321	3,411	3,128		6,539		2,428,861		104,938	104,938	77,170	04/15/2020
84762L	AN 5		05/12/2016	WELLS FARGO		157,313	150,000	150,000	150,000				0		150,000		7,313	7,313	4,834	11/15/2020
847791	AA 8		11/14/2016	VARIOUS		367,188	600,000	624,956	315,000	297,549	(2,520)		295,029		610,029		(242,842)	(242,842)	43,433	05/15/2018
852060	AG 7		11/15/2016	VARIOUS		1,035,391	1,050,000	988,000	860,212	117,293	11,914		129,207		989,419		45,972	45,972	52,910	05/01/2019
852060	AT 9		02/24/2016	DEUTSCHE BANK		761,250	1,050,000	892,156	768,788	136,285	457		136,742		905,530		(144,280)	(144,280)	41,854	03/15/2032
852061	AF 7		07/25/2016	VARIOUS		1,187,140	1,200,000	1,253,094	1,187,660	33,357	(3,088)		30,269		1,217,929		(30,789)	(30,789)	66,154	08/15/2017
852061	AK 6		07/25/2016	VARIOUS		163,125	150,000	150,000	150,000				0		150,000		13,125	13,125	9,488	11/15/2018
852061	AQ 3		07/12/2016	VARIOUS		1,261,704	1,250,000	1,349,063	1,262,500	63,051	(4,588)		58,463		1,320,962		(59,259)	(59,259)	54,642	03/01/2020
85207U	AE 5		07/27/2016	VARIOUS		1,614,563	1,700,000	1,677,313	1,279,250	399,111	1,805		400,916		1,680,165		(65,603)	(65,603)	105,840	09/15/2021
85207U	AF 2		07/25/2016	DEUTSCHE BANK		46,438	50,000	54,500	37,800	16,241	(237)		16,004		53,804		(7,367)	(7,367)	3,423	09/15/2023
858119	BD 1		03/18/2016	BARCLAYS		51,000	50,000	50,250	45,625	4,601	(5)		4,596		50,221		779	779	1,314	10/01/2024
86614R	AH 0		01/15/2016	EXCHANGE		298,622	300,000	298,563	297,030	1,572	14		1,586		298,616		6	6	9,545	07/15/2023
866860	AA 7		08/03/2016	NOMURA		1,136,625	1,100,000	1,078,028	961,807	117,528	1,852		119,380		1,081,187		55,438	55,438	73,754	03/15/2021
86881L	AA 4		01/14/2016	JEFFERIES & CO		291,750	300,000	301,750	294,000	7,607	(9)		7,598		301,597		(9,847)	(9,847)	5,450	04/01/2023
87264A	AF 2		05/12/2016	MORGAN STANLEY		1,032,500	1,000,000	1,036,000	1,024,000	6,725	(2,420)		4,305		1,028,305		4,195	4,195	52,518	04/28/2020
87264A	AP 0		01/05/2016	VARIOUS		651,563	650,000	659,625	659,344	127	(18)		109		659,453		(7,891)	(7,891)	7,331	01/15/2026
87612B	AV 4		09/30/2016	TENDER EX		362,985	350,000	350,875	317,625	33,224	(112)		33,112		350,737		12,248	12,248	23,510	10/01/2020
87612E	AP 1		04/13/2016	TENDER EX		1,016,370	1,000,000	997,320	999,555		109		109		999,664		16,706	16,706	57,024	05/01/2017
878742	AT 2		09/08/2016	RBC CAP		47,813	50,000	46,250			69		69		46,319		1,494	1,494	363	01/15/2021
88033G	CL 2		08/25/2016	VARIOUS		745,000	750,000	753,563	731,250	22,141	(13)		22,128		753,378		(8,378)	(8,378)	25,578	06/15/2020
88033G	CN 8		01/15/2016	VARIOUS		266,813	300,000	311,625	280,500	30,740	(66)		30,674		311,174		(44,362)	(44,362)	1,997	06/15/2023
88033G	CP 3		11/17/2016	BARCLAYS US FUN		103,250	100,000	100,000					0		100,000		3,250	3,250		01/01/2022
893647	AT 4		10/25/2016	TENDER EX		265,125	250,000	250,000	250,000				0		250,000		15,125	15,125	24,063	07/15/2021
893647	AW 7		04/04/2016	JP MORGAN		502,500	500,000	504,600	493,810	10,499	(147)		10,352		504,162		(1,662)	(1,662)	21,833	07/15/2022
893830	BB 4		07/13/2016	TENDER EX		1,080,000	1,200,000	1,022,750	786,000	252,346	11,345		263,691		1,049,691		30,309	30,309	52,500	12/15/2021
90320X	AA 9		12/23/2016	VARIOUS		1,875,734	1,800,000	1,839,375	1,829,998		(2,836)		(2,836)		1,827,162		48,573	48,573	157,607	01/15/2022
911365	BD 5		01/29/2016	VARIOUS		358,000	400,000	400,000	388,000	12,000			12,000		400,000		(42,000)	(42,000)	12,069	07/15/2025
913017	BM 0		12/01/2016	ISSUE CALLED at 104.372		1,043,715	1,000,000	998,070	999,535		214		214		999,749		43,966	43,966	51,660	12/15/2017
913017	BQ 1		12/01/2016	ISSUE CALLED at 109.590		1,095,900	1,000,000	998,380	999,368		177		177		999,546		96,354	96,354	81,667	02/01/2019
914906	AP 7		08/30/2016	JP MORGAN		724,613	678,000	684,555	682,834		(396)		(396)		682,438		42,174	42,174	44,112	09/15/2022
914906	AR 3		09/12/2016	JP MORGAN		1,820,000	1,750,000	1,726,000	1,688,750	37,272	1,857		39,584		1,728,334		91,666	91,666	74,313	05/15/2023
914906	AS 1		08/02/2016	BANK AMERICA MERRILL		309,375	300,000	304,125	286,500	17,411	(205)		17,206		303,706		5,669	5,669	14,948	02/15/2025
92205C	AB 9		05/09/2016	VARIOUS		154,219	1,000,000	1,030,313	265,000	755,400			755,400		250,000		(95,781)	(95,781)	8,050	04/01/2020
92769V	AF 6		08/02/2016	BARCLAYS		1,012,500	1,000,000	1,008,250	985,000	23,149	(415)		22,734		1,007,733		4,767	4,767	48,167	10/15/2024
947074	AJ 9		03/02/2016	WELLS FARGO		1,960,000	2,000,000	2,043,040	1,981,500	26,573	(986)		25,587		2,007,087		(47,087)	(47,087)	28,928	06/15/2017



### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
06367V	6B	6		08/09/2016	WOOD GUNDY.....		5,986,194	5,827,000	5,824,727	5,824,727				0		5,824,727		161,466	161,466	112,194	03/16/2022
064149	7L	5		02/18/2016	VARIOUS.....		821,543	810,000	809,692	809,764				11		809,775		11,768	11,768	13,324	01/13/2020
064149	8J	9		11/21/2016	VARIOUS.....		19,978,671	19,952,000	19,866,485	19,874,782				28,758		19,903,540		75,131	75,131	257,578	05/01/2018
064151	BL	6		02/05/2016	VARIOUS.....		6,045,022	6,000,000	5,998,320	5,998,495				35		5,998,530		46,491	46,491	19,958	06/15/2020
07329V	AJ	9		06/28/2016	DOMINION SECURI.....		3,517,865	3,464,000	3,473,976	3,468,103				(1,373)		3,466,730		51,135	51,135	93,053	06/29/2017
07329V	AQ	3		11/02/2016	SCOTIA.....		3,045,427	2,982,000	2,980,837	2,980,943				158		2,981,101		64,326	64,326	58,247	06/03/2021
07813Z	BM	5		07/18/2016	W D LATIMER.....		4,647,465	4,500,000	4,604,310	4,565,954				(21,202)		4,544,752		102,713	102,713	168,903	09/13/2017
07813Z	BN	3		06/30/2016	DOMINION SECURI.....		4,529,267	4,280,000	4,600,837	4,478,381				(42,774)		4,435,607		93,660	93,660	145,060	04/26/2018
07813Z	BU	7		09/16/2016	MILLER TABAK.....		5,409,382	5,428,000	5,417,361					241		5,417,602		(8,220)	(8,220)	11,897	10/01/2021
11282Z	AA	6		08/11/2016	T D SECURITES.....		3,228,023	3,095,000	3,094,876	3,094,876				0		3,094,876		133,147	133,147	81,949	06/02/2025
11282Z	AL	2		08/26/2016	VARIOUS.....		1,011,125	1,000,000	999,500					1		999,501		11,624	11,624	1,840	01/15/2027
13595Z	4F	0		10/17/2016	VARIOUS.....		6,987,880	6,941,000	6,936,974	6,937,276				534		6,937,810		50,071	50,071	74,918	10/09/2018
13595Z	HZ	2		07/07/2016	NBCS SECURITY.....		7,790,969	7,675,000	7,829,645	7,780,940				(30,979)		7,749,961		41,008	41,008	133,183	10/18/2017
13596Z	BC	8		11/23/2016	WELLINGTON & CO.....		2,008,480	2,000,000	1,998,960					118		1,999,078		9,402	9,402	22,436	04/26/2021
13596Z	DN	2		10/12/2016	RBC DEXIA.....		1,495,575	1,500,000	1,500,540					(25)		1,500,515		(4,940)	(4,940)	6,538	07/12/2021
136375	BM	3	A	06/01/2016	MATURITY.....		500,000	500,000	498,425	499,913				87		500,000		0	0	14,500	06/01/2016
13644Z	AW	7		08/09/2016	RBC DEXIA.....		2,741,324	2,535,000	2,895,507	2,817,929				(70,743)		2,747,186		(5,863)	(5,863)	110,472	06/01/2018
14161Z	CE	6		08/24/2016	T D SECURITES.....		3,885,303	3,779,000	3,779,000	3,779,000				0		3,779,000		106,303	106,303	68,500	10/15/2020
14911Z	AR	2		09/01/2016	WOOD GUNDY.....		1,007,270	1,000,000	999,810	999,837				32		999,868		7,402	7,402	13,353	06/03/2019
17039A	AA	4		10/06/2016	NATL FINANCIAL SERV.....		1,858,842	1,800,000	1,871,028	1,869,503				(21,237)		1,848,266		10,576	10,576	81,323	07/05/2018
17039A	AE	6	A	09/15/2016	RBC DEXIA.....		2,266,276	2,248,000	2,248,022	2,248,000				0		2,248,000		18,276	18,276	52,485	09/14/2020
206519	AA	8	A	08/15/2016	CITIGROUP.....		113,625	150,000	150,815	130,875				19,910		150,732		(37,107)	(37,107)	9,436	04/15/2023
23384N	AM	9		10/11/2016	T D SECURITIES.....		4,199,344	4,150,000	4,194,820	4,193,723				(15,450)		4,178,273		21,070	21,070	98,851	03/26/2018
23384N	AV	9		08/19/2016	T D SECURITES.....		2,412,199	2,406,000	2,405,326					16		2,405,343		6,856	6,856	5,853	07/08/2021
25675T	AD	9		09/13/2016	WOOD GUNDY.....		631,429	628,000						0		628,000		3,429	3,429	2,252	07/22/2021
29254Z	AJ	3		12/13/2016	RBC DEXIA.....		2,790,810	2,750,000	2,749,505	2,749,798				97		2,749,896		40,914	40,914	80,750	12/14/2017
29290Z	AQ	3		02/12/2016	RBC DEXIA.....		1,698,411	1,650,000	1,649,439	1,649,454				6		1,649,460		48,951	48,951	23,941	09/11/2025
316701	AA	9		08/05/2016	VARIOUS.....		92,050	92,050	99,332	97,144				(288)		96,855		(4,805)	(4,805)	3,264	08/05/2021
31943B	BF	6		08/23/2016	T D SECURITES.....		2,527,200	2,250,000	2,575,575	2,520,833				(38,766)		2,482,067		45,133	45,133	103,734	04/30/2020
31943B	BW	9		12/07/2016	VARIOUS.....		5,353,945	5,000,000	5,453,250					(20,303)		5,432,947		(79,002)	(79,002)	165,222	07/31/2025
335934	AF	2	A	12/05/2016	BARCLAYS.....		49,813	50,000	45,125					135		45,260		4,553	4,553	1,099	02/15/2021
36158Z	BH	8		05/12/2016	VARIOUS.....		7,550,418	7,106,000	7,689,949	7,576,778				(49,418)		7,527,360		23,058	23,058	214,957	08/17/2017
36158Z	BN	5		04/28/2016	RBC DEXIA.....		2,522,432	2,205,000	2,586,024	2,512,011				(26,317)		2,485,695		36,737	36,737	79,779	09/10/2019
36158Z	BV	7		04/28/2016	RBC DEXIA.....		2,458,074	2,150,000	2,149,484	2,149,659				16		2,149,676		308,398	308,398	74,920	01/26/2022
36158Z	BX	3		04/28/2016	RBC DEXIA.....		1,258,988	1,178,000	1,258,351	1,252,255				(6,838)		1,245,417		13,570	13,570	16,400	06/11/2019
36158Z	CA	2		04/28/2016	RBC DEXIA.....		719,901	700,000	725,145	718,692				(2,486)		716,207		3,694	3,694	7,008	05/31/2018
448055	AM	5		11/02/2016	VARIOUS.....		526,249	510,000	508,424	508,485				87		508,572		17,677	17,677	20,883	03/12/2025
45834Z	AB	5		08/09/2016	NEWCREST CAP.....		2,602,625	2,500,000	2,653,075	2,629,477				(30,271)		2,599,206		3,420	3,420	99,393	07/30/2018
45834Z	AD	1		06/08/2016	W D LATIMER.....		1,012,489	963,000	1,018,960	1,012,155				(4,613)		1,007,542		4,946	4,946	29,793	07/20/2020
539481	AJ	0	A	09/14/2016	VARIOUS.....		5,434,362	4,761,000	5,499,079	5,431,790				(40,792)		5,390,999		43,364	43,364	190,212	09/12/2023
550372	AA	4	A	02/04/2016	VARIOUS.....		170,500	200,000	198,313	187,500				11,061		198,584		(28,084)	(28,084)	3,854	11/01/2020
550372	AB	2	A	02/04/2016	CANTOR.....		239,750	300,000	300,750	276,750				23,990		300,733		(60,983)	(60,983)	6,344	11/01/2022





## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
149123 10 1	CATERPILLAR INC DEL.....		07/08/2016	VARIOUS.....	100,000.000	6,609,960	XXX	5,861,008	6,796,000	(934,992)			(934,992)		5,861,008		748,952	748,952	92,400	XXX
163851 10 8	CHEMOURS CO.....		08/18/2016	VARIOUS.....	206,000.000	2,510,014	XXX	1,287,500	1,104,160	183,340			183,340		1,287,500		1,222,514	1,222,514	18,540	XXX
166764 10 0	CHEVRONTXACO CORP.....		11/15/2016	VARIOUS.....	145,000.000	13,004,709	XXX	10,380,211	13,044,200	(2,663,989)			(2,663,989)		10,380,211		2,624,499	2,624,499	167,689	XXX
168905 10 7	CHILDREN'S PLACE.....		11/03/2016	SANFORD BERNST.....	9,134.000	659,855	XXX	522,758	504,197	18,561			18,561		522,758		137,097	137,097	4,015	XXX
17275R 10 2	CISCO SYSTEMS INC.....		04/19/2016	VARIOUS.....	160,000.000	4,527,229	XXX	4,648,512	4,344,800	303,712			303,712		4,648,512		(121,283)	(121,283)	54,400	XXX
172967 42 4	CITIGROUP INC.....		04/22/2016	BONY.....	70,000.000	3,292,518	XXX	3,908,098	3,622,500	285,598			285,598		3,908,098		(615,580)	(615,580)	3,500	XXX
191216 10 0	COCA COLA CO.....		06/30/2016	VARIOUS.....	50,000.000	2,261,071	XXX	2,036,555	2,148,000	(111,445)			(111,445)		2,036,555		224,516	224,516	35,000	XXX
200340 10 7	COMERICA INC.....		10/20/2016	SANFORD BERNST.....	3,370.000	174,276	XXX	165,693	140,967	24,726			24,726		165,693		8,583	8,583	2,932	XXX
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		06/08/2016	SANFORD BERNST.....	5,030.000	54,315	XXX	54,169	49,344	4,825			4,825		54,169		146	146	1,107	XXX
23317H 10 2	DDR CORP.....		09/26/2016	VARIOUS.....	36,470.000	670,134	XXX	589,866	614,155	(24,288)			(24,288)		589,866		80,268	80,268	24,436	XXX
235825 20 5	DANA HOLDINGS CORP.....		06/29/2016	SANFORD BERNST.....	5,240.000	54,888	XXX	112,837	72,312	40,525			40,525		112,837		(57,949)	(57,949)	629	XXX
235851 10 2	DANAHER CORP.....		07/02/2016	RETURN OF CAPITAL.....		225,198	XXX	225,198	225,198	0			0		225,198		0	0	0	XXX
242370 20 3	DEAN FOODS CO.....		02/25/2016	SANFORD BERNST.....	27,215.000	518,687	XXX	455,803	466,737	(10,934)			(10,934)		455,803		62,883	62,883	201,250	XXX
247916 20 8	DENBURY RESORCES INC.....		05/04/2016	EXCHANGE.....	52,200.000	210,763	XXX	188,541		0			0		188,541		22,222	22,222	0	XXX
25179M 10 3	DEVON ENERGY CORP NEW.....		06/06/2016	BONY.....	230,000.000	8,461,769	XXX	6,588,709	6,400,000	(618,780)			(618,780)		6,588,709		1,873,060	1,873,060	55,200	XXX
268648 10 2	EMC CORP/MASS.....		07/19/2016	VARIOUS.....	750,000.000	20,575,341	XXX	6,911,558	19,260,000	(12,348,442)			(12,348,442)		6,911,558		13,663,782	13,663,782	201,250	XXX
269246 40 1	E*TRADE FINANCIAL CORP.....		04/20/2016	SANFORD BERNST.....	24,210.000	594,747	XXX	261,288	717,584	(456,297)			(456,297)		261,288		333,459	333,459	0	XXX
29084Q 10 0	EMCOR GROUP INC.....		11/23/2016	SANFORD BERNST.....	10,620.000	608,609	XXX	496,463	510,185	(13,722)			(13,722)		496,463		112,146	112,146	2,425	XXX
291011 10 4	EMERSON ELEC CO.....		11/30/2016	VARIOUS.....	300,000.000	15,973,425	XXX	8,049,983	14,349,000	(6,299,018)			(6,299,018)		8,049,983		7,923,443	7,923,443	266,200	XXX
303726 10 3	FAIRCHILD SEMICONDU.....		01/25/2016	SANFORD BERNST.....	53,090.000	1,083,201	XXX	874,699	1,099,494	(224,795)			(224,795)		874,699		208,502	208,502	0	XXX
31787A 50 7	FINISAR CORP.....		10/10/2016	SANFORD BERNST.....	36,100.000	769,047	XXX	524,894	524,894	0			0		524,894		244,153	244,153	0	XXX
31847R 10 2	FIRST AMERICAN CORP.....		11/16/2016	SANFORD BERNST.....	2,070.000	78,206	XXX	75,631	74,313	1,318			1,318		75,631		2,575	2,575	1,780	XXX
33582V 10 8	FIRST NIAGARA FINL GP INC.....		07/19/2016	SANFORD BERNST.....	59,140.000	596,361	XXX	569,145	641,669	(72,524)			(72,524)		569,145		27,216	27,216	9,462	XXX
343412 10 2	FLUOR CORP.....		01/11/2016	PRIOR YEAR INCOME.....		0	XXX	0	0	0			0		0		0	0	2,835	XXX
35671D 85 7	FREEMPORT-MCMORAN COPPER.....		04/13/2016	BONY.....	190,000.000	2,109,840	XXX	1,554,200	1,286,300	267,900			267,900		1,554,200		555,640	555,640	0	XXX
36467W 10 9	GAMESTOP CORP.....		03/18/2016	SANFORD BERNST.....	13,040.000	410,765	XXX	317,578	365,642	(48,064)			(48,064)		317,578		93,187	93,187	0	XXX
369300 10 8	GENERAL CABLE CORP DEL.....		09/10/2015	PRIOR YEAR INCOME.....		0	XXX	0	0	0			0		0		0	0	2,066	XXX
369604 10 3	GENERAL ELEC CO.....		08/03/2016	JP MORGAN.....	100,000.000	3,109,952	XXX	1,620,000	3,115,000	(1,495,000)			(1,495,000)		1,620,000		1,489,952	1,489,952	69,000	XXX
37045V 11 8	GENERAL MOTORS.....		07/01/2016	BANK AMERICA MERRILL.....	2,206.000	41,441	XXX	6,665	53,650	(46,985)			(46,985)		6,665		34,776	34,776	0	XXX
375558 10 3	GILEAD SCIENCES.....		04/05/2016	BONY.....	15,000.000	1,430,510	XXX	1,452,120	1,517,850	(65,730)			(65,730)		1,452,120		(21,610)	(21,610)	12,900	XXX
38141G 10 4	GOLDMAN SACHS GROUP INC.....		12/01/2016	BONY.....	45,000.000	9,810,565	XXX	8,000,864	8,110,350	(109,487)			(109,487)		8,000,864		1,809,701	1,809,701	117,000	XXX
385002 10 0	GRAMERCY PROPERTY TR.....		05/18/2016	SANFORD BERNST.....	8,280.000	73,348	XXX	65,479	63,922	1,558			1,558		65,479		7,868	7,868	1,081	XXX
387328 10 7	GRANITE CONSTR INC.....		08/16/2016	SANFORD BERNST.....	23,800.000	1,075,629	XXX	755,083	1,021,258	(266,175)			(266,175)		755,083		320,546	320,546	7,066	XXX
402635 30 4	GULFPORT ENERGY CORP.....		07/07/2016	SANFORD BERNST.....	2,460.000	75,703	XXX	72,035	0	0			0		72,035		3,669	3,669	0	XXX
40412C 10 1	HCA HOLDINGS INC.....		11/14/2016	BONY.....	30,000.000	2,160,598	XXX	2,069,817	2,028,900	40,917			40,917		2,069,817		90,781	90,781	0	XXX
40537Q 50 6	HALCON RESOURCES CORP.....		03/08/2016	VARIOUS.....	38,462.000	13,753	XXX	342,308	48,462	293,846			293,846		342,308		(328,555)	(328,555)	0	XXX
410867 10 5	THE HANOVER INS GRP.....		11/03/2016	SANFORD BERNST.....	4,170.000	314,751	XXX	259,008	339,188	(80,180)			(80,180)		259,008		55,743	55,743	7,673	XXX
423452 10 1	HELMERICH & PAYNE.....		10/10/2016	SANFORD BERNST.....	350.000	24,317	XXX	22,417	0	0			0		22,417		1,900	1,900	486	XXX
42809H 10 7	HESS CORPORATION.....		05/25/2016	BONY.....	90,000.000	4,954,053	XXX	4,299,316	3,878,400	(29,352)			(29,352)		4,299,316		654,737	654,737	22,500	XXX
437076 10 2	HOME DEPOT INC.....		03/11/2016	BONY.....	90,000.000	11,231,488	XXX	7,072,462	11,902,500	(4,830,038)			(4,830,038)		7,072,462		4,159,026	4,159,026	0	XXX
438516 10 6	HONEYWELL INTL INC.....		10/06/2016	VARIOUS.....	20,000.000	2,136,454	XXX	1,904,506	2,178,693	(274,188)			(274,188)		1,904,506		231,948	231,948	0	XXX
447011 10 7	HUNTSMAN CORP.....		11/23/2016	SANFORD BERNST.....	26,170.000	400,054	XXX	497,846	297,553	200,294			200,294		497,846		(97,793)	(97,793)	11,820	XXX

E14.20





### 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
747525 10 3	QUALCOMM INC.....		10/27/2016	BONY.....	60,000.000	4,276,227	XXX	3,178,464	2,999,100	179,364			179,364		3,178,464		1,097,763	1,097,763	92,400	XXX
74762E 10 2	QUANTA SERVICES INC.....		12/16/2016	SANFORD BERNST.....	6,440.000	198,298	XXX	160,247	130,410	29,837			29,837		160,247		38,051	38,051		XXX
74965L 10 1	RLJ LODGING TRUST.....		05/24/2016	SANFORD BERNST.....	24,210.000	461,378	XXX	723,448	523,662	199,785			199,785		723,448		(262,069)	(262,069)	15,979	XXX
749660 10 6	RPC INC.....		11/03/2016	SANFORD BERNST.....	7,940.000	123,298	XXX	107,733	75,883	7,726			7,726		107,733		15,565	15,565		XXX
75605Y 10 6	REALOGY HLDGS CORP.....		01/20/2016	SANFORD BERNST.....	17,870.000	575,193	XXX	666,716	655,293	11,424			11,424		666,716		(91,523)	(91,523)		XXX
758750 10 3	REGAL BELOIT CORP.....		06/29/2016	VARIOUS.....	4,330.000	245,162	XXX	324,933	253,392	71,541			71,541		324,933		(79,770)	(79,770)	2,268	XXX
76169B 10 2	REXNORD CORP NEW.....		08/18/2016	BONY.....	898,796.000	18,580,442	XXX	18,216,062	16,286,184	1,929,879			1,929,879		18,216,062		364,380	364,380		XXX
783549 10 8	RYDER SYS INC.....		06/23/2016	SANFORD BERNST.....	4,080.000	268,209	XXX	305,149	231,866	73,283			73,283		305,149		(36,940)	(36,940)	2,593	XXX
78442P 10 6	SLM CORP.....		04/25/2016	SANFORD BERNST.....	69,170.000	460,678	XXX	615,400	450,988	164,411			164,411		615,400		(154,721)	(154,721)		XXX
78454L 10 0	SM ENERGY COMPANY.....		01/22/2016	SANFORD BERNST.....	27,620.000	325,147	XXX	821,256	543,009	278,247			278,247		821,256		(496,109)	(496,109)		XXX
79466L 30 2	SALESFORCE COM INC.....		01/05/2016	MORGAN STANLEY.....	40,000.000	3,082,411	XXX	2,340,900	3,136,000	(795,100)			(795,100)		2,340,900		741,511	741,511		XXX
806857 10 8	SCHLUMBERGER LTD.....		04/13/2016	VARIOUS.....	201,000.000	14,980,255	XXX	15,368,265	14,019,750	1,348,515			1,348,515		15,368,265		(388,010)	(388,010)	201,000	XXX
808194 10 4	SCHULMAN A INC.....		05/25/2016	SANFORD BERNST.....	21,650.000	572,078	XXX	800,734	663,356	137,378			137,378		800,734		(228,657)	(228,657)	8,877	XXX
82568P 30 4	SHUTTERFLY INC.....		10/25/2016	SANFORD BERNST.....	11,770.000	504,210	XXX	525,229	524,471	758			758		525,229		(21,019)	(21,019)		XXX
835898 10 7	SOTHEBY'S.....		09/08/2016	SANFORD BERNST.....	1,880.000	73,753	XXX	57,766					0		57,766		15,987	15,987		XXX
844895 10 2	SOUTHWEST GAS CORP.....		11/23/2016	VARIOUS.....	9,120.000	669,016	XXX	456,348	503,059	(46,711)			(46,711)		456,348		212,667	212,667	12,889	XXX
845467 10 9	SOUTHWESTERN ENERGY CO.....		04/19/2016	BONY.....	262,500.000	2,857,381	XXX	2,365,125	1,866,375	498,750			498,750		2,365,125		492,256	492,256		XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		03/22/2016	VARIOUS.....	43,390.000	2,139,892	XXX	1,274,791	2,172,537	(897,746)			(897,746)		1,274,791		865,101	865,101		XXX
852891 10 0	STANCORP FINANCIAL GROUP.....		01/14/2016	SANFORD BERNST.....	9,280.000	1,056,964	XXX	605,485	1,056,806	(451,322)			(451,322)		605,485		451,480	451,480		XXX
854502 10 1	STANLEY BLACK & DECKER.....		02/09/2016	PRIOR YEAR INCOME.....			XXX						0				0		66,000	XXX
858119 10 0	STEEL DYNAMICS INC.....		06/14/2016	SANFORD BERNST.....	28,830.000	736,647	XXX	407,643	515,192	(107,549)			(107,549)		407,643		329,004	329,004	8,000	XXX
87305R 10 9	TTM TECHNOLOGIES INC.....		12/06/2016	SANFORD BERNST.....	63,980.000	797,148	XXX	434,971	416,510	18,461			18,461		434,971		362,177	362,177		XXX
882508 10 4	TEXAS INSTRS INC.....		07/26/2016	BONY.....	90,000.000	5,819,573	XXX	4,540,655	4,932,900	(392,245)			(392,245)		4,540,655		1,278,918	1,278,918	68,400	XXX
886547 10 8	TIFFANY & CO NEW.....		03/18/2016	VARIOUS.....	120,000.000	8,469,202	XXX	8,725,026	9,154,800	(429,774)			(429,774)		8,725,026		(255,824)	(255,824)	84,000	XXX
88732J 20 7	TIME WARNER CABLE INC.....		04/25/2016	BONY.....	98,482.000	19,952,286	XXX	3,698,707	18,277,274	(14,578,567)			(14,578,567)		3,698,707		16,253,579	16,253,579	125,223	XXX
902681 10 5	UGI CORP NEW.....		10/12/2015	PRIOR YEAR INCOME.....			XXX						0				0		2,737	XXX
90384S 30 3	ULTA SALON COSMETCS & FRA.....		07/26/2016	BONY.....	24,800.000	6,440,801	XXX	2,928,869	4,588,000	(1,659,131)			(1,659,131)		2,928,869		3,511,932	3,511,932		XXX
913017 10 9	UNITED TECHNOLOGIES CORP.....		04/15/2016	VARIOUS.....	30,000.000	3,107,262	XXX	3,338,928	2,882,100	456,828			456,828		3,338,928		(231,666)	(231,666)	19,200	XXX
918204 10 8	V.F. CORP.....		07/15/2016	VARIOUS.....	180,000.000	11,458,928	XXX	9,359,322	11,205,000	(1,845,678)			(1,845,678)		9,359,322		2,099,606	2,099,606	77,700	XXX
92343V 10 4	VERIZON COMMUNICATIONS.....		02/03/2016	VARIOUS.....	200,000.000	9,836,643	XXX	9,598,105	9,244,000	354,105			354,105		9,598,105		238,538	238,538	113,000	XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		12/01/2016	REDUCTION IN BASIS ADJMT.....			XXX						0		37,504		(37,504)	(37,504)		XXX
928298 10 8	VISHAY INTERTECHNOLOGY INC.....		11/25/2016	SANFORD BERNST.....	32,540.000	432,807	XXX	396,401	392,107	4,294			4,294		396,401		36,406	36,406	3,923	XXX
931142 10 3	WAL-MART STORES INC.....		08/09/2016	VARIOUS.....	115,000.000	8,047,057	XXX	5,560,269	7,049,500	(1,489,231)			(1,489,231)		5,560,269		2,486,788	2,486,788	138,338	XXX
94106B 10 1	WASTE CONNECTIONS INC.....		12/16/2016	VARIOUS.....	1,208.882	125,333	XXX	126,415					0		126,415		(1,082)	(1,082)		XXX
94946T 10 6	WELL CARE HEALTH PLAN.....		05/10/2016	SANFORD BERNST.....	2,740.000	250,815	XXX	181,596	214,295	(32,699)			(32,699)		181,596		69,218	69,218		XXX
94974E 10 1	WELLS FARGO & CO NEW.....		11/10/2016	VARIOUS.....	160,000.000	7,723,912	XXX	4,402,893	8,697,600	(4,294,707)			(4,294,707)		4,402,893		3,321,019	3,321,019	242,400	XXX
95040Q 10 4	WELLTOWER INC.....		06/30/2016	BONY.....	11,400.000	864,265	XXX	881,545	775,542	106,003			106,003		881,545		(17,280)	(17,280)	19,608	XXX
95082P 10 5	WESCO INTL INC.....		07/01/2016	SANFORD BERNST.....	12,600.000	671,962	XXX	605,430	550,368	55,062			55,062		605,430		66,532	66,532		XXX
95709T 10 0	WESTAR ENERGY INC.....		07/25/2016	SANFORD BERNST.....	20,890.000	1,173,966	XXX	667,674	885,945	(218,271)			(218,271)		667,674		506,292	506,292	23,397	XXX
959319 10 4	WESTERN REFGN INC.....		12/16/2016	SANFORD BERNST.....	2,790.000	108,782	XXX	81,056					0		81,056		27,726	27,726		XXX
98310W 10 8	WYNDHAM WORLDWIDE.....		03/22/2016	DEUTSCHE BANK.....	70,000.000	5,288,140	XXX	5,602,363	5,085,500	516,863			516,863		5,602,363		(314,223)	(314,223)		XXX

### 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		F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
98956P	10	2		04/28/2016	VARIOUS	80,000.000	8,348,706	XXX	8,220,056	8,207,200	12,856			12,856		8,220,056		128,650	128,650	24,800	XXX
G16252	10	1		12/16/2016	WILLAIM HOUGH	1,098.000	47,361	XXX	47,361					0		47,361		199	199		XXX
G29183	10	3		12/21/2016	BONY	167,800.000	11,052,058	XXX	8,184,088	8,732,312	(548,224)			(548,224)		8,184,088		2,867,970	2,867,970	247,038	XXX
G3198U	10	2		08/15/2016	SANFORD BERNST	6,720.000	172,635	XXX	161,483	147,101	14,382			14,382		161,483		11,153	11,153		XXX
G4388N	10	6		08/08/2016	SANFORD BERNST	6,920.000	674,740	XXX	436,011	652,210	(216,199)			(216,199)		436,011		238,729	238,729		XXX
G48833	10	0		11/10/2016	BONY	100,000.000	487,589	XXX	1,081,000	839,000	242,000			242,000		1,081,000		(593,411)	(593,411)		XXX
G9319H	10	2		09/02/2016	VALIDUS HOLDINGS LTD	6,630.000	325,075	XXX	257,305	306,903	(49,598)			(49,598)		257,305		67,770	67,770	6,796	XXX
H84989	10	4		12/07/2016	BONY	40,000.000	2,782,139	XXX	1,362,780	2,584,400	(1,221,620)			(1,221,620)		1,362,780		1,419,359	1,419,359	58,689	XXX
Y2573F	10	2		12/07/2016	BONY	1,250,000.000	16,487,370	XXX	12,964,455	14,012,500	(1,048,045)			(1,048,045)		12,964,455		3,522,915	3,522,915		XXX
008916	10	8		12/16/2016	VARIOUS	5,886.000	702,536	XXX	743,448	594,111	23,770			23,770		743,448		(40,913)	(40,913)	16,238	XXX
063671	10	1	A	12/16/2016	VARIOUS	11,187.000	941,873	XXX	835,472	873,481	(38,009)			(38,009)		835,472		106,401	106,401	26,563	XXX
064149	10	7		12/16/2016	VARIOUS	4,904.000	352,737	XXX	131,573	274,477	(142,904)			(142,904)		131,573		221,163	221,163	11,945	XXX
103309	10	0		11/03/2016	LABE SIMPSON	1,317.000	107,085	XXX	42,965	87,054	(44,089)			(44,089)		42,965		64,120	64,120	550	XXX
112585	10	4		12/16/2016	VARIOUS	5,517.000	317,143	XXX	328,626	47,057				0		328,626		(11,483)	(11,483)	(9,573)	XXX
124900	30	9		12/16/2016	VARIOUS	1,873.000	429,082	XXX	344,389	420,245	(75,856)			(75,856)		344,389		84,694	84,694	2,643	XXX
125491	10	0		05/05/2016	VARIOUS	44,400.000	1,220,870	XXX	1,520,976	1,358,640	162,336			162,336		1,520,976		(300,106)	(300,106)	22,618	XXX
136375	10	2		12/16/2016	VARIOUS	3,965.000	326,838	XXX	326,771	185,640	12,919			12,919		326,771		67	67	2,058	XXX
136385	10	1		06/01/2016	VARIOUS	27,741.000	963,838	XXX	838,610	838,610				0		838,610		125,227	125,227	12,802	XXX
13645T	10	0		12/16/2016	VARIOUS	1,637.000	303,608	XXX	381,490	289,307	92,183			92,183		381,490		(77,883)	(77,883)	2,047	XXX
15101Q	10	8		05/23/2016	SANFORD BERNST	35,410.000	356,120	XXX	443,892	390,572	53,319			53,319		443,892		(87,772)	(87,772)		XXX
15135U	10	9		12/16/2016	VARIOUS	12,925.000	245,048	XXX	226,188	226,188				0		226,188		18,860	18,860	3,398	XXX
172454	10	0		12/16/2016	VARIOUS	4,513.000	227,833	XXX	223,278					0		223,278		4,556	4,556	3,739	XXX
194693	10	7		10/28/2016	RBC DEXIA	13,181.000	638,861	XXX	752,778	813,663	(60,885)			(60,885)		752,778		(113,917)	(113,917)	1,608	XXX
249906	10	8		12/16/2016	VARIOUS	8,976.000	265,074	XXX	129,147	249,892	(120,745)			(120,745)		129,147		135,927	135,927		XXX
25675T	10	7		12/16/2016	VARIOUS	2,205.000	212,586	XXX	162,409					0		162,409		50,177	50,177	318	XXX
286181	20	1		03/23/2016	VARIOUS	139,310.000	2,024,495	XXX	1,184,136	2,326,477	(1,142,341)			(1,142,341)		1,184,136		840,359	840,359	3,483	XXX
33767E	10	3	A	12/16/2016	VARIOUS	1,667.000	95,188	XXX	87,532					0		87,532		7,655	7,655	472	XXX
351858	10	5	A	12/16/2016	VARIOUS	4,096.000	322,541	XXX	357,103	53,805	(1,155)			(1,155)		357,103		(34,562)	(34,562)	1,941	XXX
375916	10	3		12/16/2016	VARIOUS	3,928.000	151,228	XXX	124,723	154,528	(29,805)			(29,805)		124,723		26,505	26,505	1,051	XXX
39945C	10	9		12/16/2016	WILLAIM HOUGH	763.000	47,582	XXX	46,292					0		46,292		1,291	1,291		XXX
453038	40	8		12/16/2016	WILLAIM HOUGH	1,750.000	83,889	XXX	71,940					0		71,940		11,950	11,950		XXX
45823T	10	6		12/16/2016	VARIOUS	4,223.000	389,727	XXX	383,706					0		383,706		6,021	6,021	1,092	XXX
554282	10	3		12/15/2016	VARIOUS	19,481.000	1,331,481	XXX	1,244,318	1,621,988	(377,671)			(377,671)		1,244,318		87,163	87,163	28,037	XXX
56501R	10	6		12/16/2016	VARIOUS	72,536.000	1,345,234	XXX	1,581,107	1,504,397	76,710			76,710		1,581,107		(235,873)	(235,873)	21,244	XXX
68272K	10	3		12/16/2016	VARIOUS	2,208.000	198,742	XXX	179,273					0		179,273		19,469	19,469	399	XXX
706327	10	3	A	12/16/2016	WILLAIM HOUGH	2,200.000	92,014	XXX	78,848					0		78,848		13,166	13,166	3,151	XXX
717046	10	6		12/16/2016	VARIOUS	15,912.000	555,950	XXX	542,822	395,731	147,090			147,090		542,822		13,129	13,129	14,661	XXX
73927C	10	0		12/16/2016	WILLAIM HOUGH	706.000	24,133	XXX	23,300					0		23,300		832	832	831	XXX
739721	10	8		12/16/2016	VARIOUS	9,590.650	277,130	XXX	321,626	210,227	111,399			111,399		321,626		(44,497)	(44,497)	6,682	XXX
76131D	10	3		12/16/2016	VARIOUS	2,791.000	160,593	XXX	151,195	144,434	6,761			6,761		151,195		9,397	9,397	1,559	XXX
775109	20	0		12/16/2016	VARIOUS	5,760.000	300,515	XXX	293,572	198,945	14,383			14,383		293,572		6,943	6,943	6,769	XXX
780087	10	2		12/16/2016	VARIOUS	9,775.000	787,149	XXX	338,039	567,692	(403,449)			(403,449)		338,039		449,109	449,109	14,008	XXX

E14.23

## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	
81373C 10 2	SECURE ENERGY SERVICES INC		04/18/2016	VARIOUS	69,400.000	576,634	XXX	719,026	580,184	138,842			138,842		719,026		(142,392)	(142,392)	5,412	XXX	
81783Q 10 5	SEVEN GENERATIONS ENERGY		12/16/2016	WILLAIM HOUGH	1,919.000	58,717	XXX	57,647					0		57,647		1,070	1,070		XXX	
828336 10 7	SILVER WHEATON CORP		12/16/2016	WILLAIM HOUGH	1,236.000	28,455	XXX	49,240					0		49,240		(20,784)	(20,784)	178	XXX	
85472N 10 9	STANTEC INC		12/21/2016	VARIOUS	10,174.000	355,891	XXX	324,914	349,172	(24,258)			(24,258)		324,914		30,977	30,977	4,502	XXX	
866796 10 5	SUN LIFE FINANCIAL SVCS CAN		12/16/2016	VARIOUS	15,703.000	768,482	XXX	614,723	677,584	(62,861)			(62,861)		614,723		153,758	153,758	23,144	XXX	
867224 10 7	SUNCOR ENERGY INC		12/21/2016	POPULAR SEC	2,062.000	90,625	XXX	67,616					0		67,616		23,009	23,009	1,794	XXX	
87971M 99 6	TELUS CORP		01/11/2016	PRIOR YEAR INCOME			XXX						0						15,836	XXX	
891160 50 9	TORONTO DOMINION BK ONT		12/16/2016	VARIOUS	15,546.000	927,725	XXX	869,359	535,783	3,517			3,517		869,359		58,366	58,366	8,155	XXX	
89156V 10 6	TOURMALINE OIL CORP		11/07/2016	VARIOUS	39,100.000	1,340,169	XXX	818,647	873,885	(55,238)			(55,238)		818,647		521,521	521,521		XXX	
89353D 10 7	TRANSCANADA CORP		12/16/2016	WILLAIM HOUGH	741.000	44,782	XXX	44,919					0		44,919		(137)	(137)	419	XXX	
903914 10 9	ULTRA PETROLEUM CORP		03/03/2016	BONY	245,900.000	399,755	XXX	986,059	614,750	371,309			371,309		986,059		(586,304)	(586,304)		XXX	
G05384 10 5	ASPEN INSURANCE HOLDINGS	C	05/23/2016	VARIOUS	20,960.000	987,390	XXX	573,564	1,012,368	(438,804)			(438,804)		573,564		413,826	413,826	6,448	XXX	
G1151C 10 1	ACCENTURE LTD BERMUDA	C	03/30/2016	BONY	74,400.000	8,579,989	XXX	1,776,500	7,774,800	(5,998,300)			(5,998,300)		1,776,500		6,803,488	6,803,488		XXX	
G60754 10 1	MICHAEL KORS HOLDINGS LTD	C	06/13/2016	BONY	60,000.000	2,989,605	XXX	2,581,200	2,403,600	177,600			177,600		2,581,200		408,405	408,405		XXX	
G91442 10 6	TYCO INTL GROUP	C	04/21/2016	VARIOUS	185,300.000	6,757,193	XXX	7,711,426	5,909,217	1,802,209			1,802,209		7,711,426		(954,233)	(954,233)	57,523	XXX	
Y09827 10 9	BROADCOM LTD	C	12/15/2016	VARIOUS	422,028.000	16,391,414	XXX	20,268,831	14,961,917	1,429,497			1,429,497		20,268,831		(3,877,413)	(3,877,413)	54,286	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous				673,658,846		XXX	510,470,201	638,790,704	(140,452,597)			(140,452,597)		510,507,705		163,151,144	163,151,144	6,026,722	XXX	
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
30277@ 10 1	FMIC HOLDINGS, INC		03/01/2016	RETURN OF CAPITAL		185,993	XXX	185,993	185,993				0		185,993					XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates				185,993		XXX	185,993	185,993	0			0		185,993					XXX	
<b>Common Stocks - Mutual Funds</b>																					
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC		11/01/2016	VARIOUS	6,825,551	300,614	XXX	100,491	302,781	(202,290)			(202,290)		100,491		200,123	200,123		XXX	
61744J 30 9	MSIF INC SMALL COMPANY GROWTH		06/23/2016	VARIOUS	3,258,100.200	43,676,309	XXX	24,135,371	44,798,878	(20,663,507)			(20,663,507)		24,135,371		19,540,938	19,540,938		XXX	
78464A 69 8	SPDR S&P REGIONAL BANKING ETF		11/14/2016	BONY	200,000.000	9,967,663	XXX	4,876,836	8,384,000	(3,507,164)			(3,507,164)		4,876,836		5,090,827	5,090,827	159,997	XXX	
78464A 73 0	SPDR S&P O&G EXP&PRD		01/22/2016	BONY	100,000.000	2,680,811	XXX	3,706,000	3,022,000	684,000			684,000		3,706,000		(1,025,189)	(1,025,189)	14,316	XXX	
81369Y 60 5	SELECT SECTOR SPDR TR		08/12/2016	BONY	1,742,000.000	40,971,051	XXX	17,339,833	41,511,860	(24,172,030)			(24,172,030)		17,339,830		23,631,218	23,631,218	592,370	XXX	
922042 86 6	VANGUARD PACIFIC ETF		12/14/2016	BONY	100,000.000	6,048,048	XXX	6,142,000	5,667,000	475,000			475,000		6,142,000		(93,952)	(93,952)	141,000	XXX	
9299999	Total - Common Stocks - Mutual Funds				103,644,496		XXX	56,300,531	103,686,519	(47,385,991)			(47,385,991)		56,300,528		47,343,965	47,343,965	907,683	XXX	
9799997	Total - Common Stocks - Part 4				777,489,335		XXX	566,956,725	742,663,216	(187,838,588)			(187,838,588)		566,994,226		210,495,109	210,495,109	6,934,405	XXX	
9799998	Total - Common Stocks - Summary Item from Part 5				126,348,711		XXX	116,405,104					0		116,405,104		9,943,610	9,943,610	555,053	XXX	
9799999	Total - Common Stocks				903,838,046		XXX	683,361,829	742,663,216	(187,838,588)			(187,838,588)		683,399,330		220,438,719	220,438,719	7,489,458	XXX	
9899999	Total - Preferred and Common Stocks				903,838,046		XXX	683,361,829	742,663,216	(187,838,588)			(187,838,588)		683,399,330		220,438,719	220,438,719	7,489,458	XXX	
9999999	Total - Bonds, Preferred and Common Stocks				2,985,069,353		XXX	2,787,854,814	1,796,003,200	(173,082,125)		(5,503,500)	65,947	(178,651,572)		2,759,648,047		225,421,291	225,421,291	46,563,196	XXX

E14.24

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
<b>Bonds - All Other Government</b>																					
135087	A4 6		06/06/2016	VARIOUS	08/09/2016	VARIOUS	11,748,000	11,913,329	11,868,638	11,879,393		(33,936)		(33,936)			(10,755)	(10,755)	102,563	41,039	
135087	A6 1		11/01/2016	VARIOUS	11/03/2016	VARIOUS	6,292,000	6,528,561	6,537,316	6,526,830		(1,731)		(1,731)			10,486	10,486	40,295	35,612	
135087	B3 7		09/29/2016	VARIOUS	11/29/2016	SCOTIA	9,060,000	9,189,108	9,151,506	9,177,897		(11,211)		(11,211)			(26,391)	(26,391)	28,545	9,776	
135087	B8 6		05/04/2016	RBC DEXIA	07/05/2016	VARIOUS	9,000,000	9,298,350	9,287,385	9,285,185		(13,165)		(13,165)			2,200	2,200	50,870	31,068	
135087	D2 7		03/01/2016	VALEUS MOB	06/15/2016	VMDM VALEURS	5,991,000	6,051,329	6,040,665	6,038,715		(12,614)		(12,614)			1,950	1,950	28,724	6,565	
135087	D3 5		02/16/2016	LAURENTI	09/08/2016	VARIOUS	3,000,000	3,547,800	3,810,098	3,542,174		(5,626)		(5,626)			267,924	267,924	57,283	18,082	
135087	D5 0		05/09/2016	VARIOUS	07/13/2016	VARIOUS	37,613,000	40,938,958	41,315,514	40,918,916		(20,042)		(20,042)			396,598	396,598	409,151	360,140	
135087	E5 9		04/04/2016	SCOTIA	06/24/2016	DOMINION SECURI	7,000,000	7,030,800	7,048,300	7,029,245		(1,555)		(1,555)			19,055	19,055	51,776	5,322	
135087	E6 7		10/03/2016	VARIOUS	11/29/2016	SCOTIA	11,493,000	11,980,935	11,481,507	11,972,937		(7,999)		(7,999)			(491,430)	(491,430)	86,670	57,625	
135087	E7 5		05/17/2016	VARIOUS	10/28/2016	VARIOUS	38,895,000	38,730,790	38,754,786	38,766,791		36,002		36,002			(12,005)	(12,005)	40,508	29,657	
135087	F2 5		07/13/2016	SCOTIA BANK	09/08/2016	SCOTIA	7,940,000	8,011,460	7,974,936	8,009,092		(2,368)		(2,368)			(34,156)	(34,156)	31,733	22,678	
135087	F5 8		10/24/2016	VARIOUS	11/29/2016	VARIOUS	12,678,000	12,709,621	12,635,390	12,708,948		(673)		(673)			(73,558)	(73,558)	20,011	9,597	
135087	YZ 1		02/24/2016	RBC DEXIA	04/21/2016	VARIOUS	8,023,000	9,049,483	8,907,776	9,004,221		(45,262)		(45,262)			(96,445)	(96,445)	113,091	59,265	
135087	ZS 6		08/18/2016	VARIOUS	11/28/2016	VARIOUS	9,900,000	13,373,310	13,285,580	13,367,000		(6,310)		(6,310)			(81,420)	(81,420)	67,930	45,999	
135087	ZU 1		10/18/2016	T D SECURITES	11/03/2016	SCOTIA	2,150,000	2,378,760	2,380,373	2,376,695		(2,065)		(2,065)			3,677	3,677	26,080	23,002	
135087	ZV 9		02/24/2016	RBC DEXIA	07/11/2016	VARIOUS	6,000,000	6,061,920	6,040,976	6,043,095		(18,825)		(18,825)			(2,120)	(2,120)	72,442	44,630	
68323A	EX 0		04/04/2016	VARIOUS	05/09/2016	VALEUS MOB	7,500,000	7,750,715	7,791,450	7,747,113		(3,602)		(3,602)			44,337	44,337	86,548	55,882	
74814Z	CV 1		04/04/2016	SCOTIA	05/09/2016	MERRILL LYNCH CANADA	2,000,000	2,095,880	2,101,020	2,095,007		(873)		(873)			6,013	6,013	10,849	5,575	
1099999	Total - Bonds - All Other Government							196,283,000	206,641,109	206,413,216	206,489,254	0	(151,855)	0	(151,855)	0	0	(76,040)	(76,040)	1,325,069	861,514
<b>Bonds - U.S. States, Territories and Possessions</b>																					
13063C	ZS 2		03/10/2016	CITIGROUP	05/02/2016	BANK AMERICA MERRILL	1,135,000	1,421,451	1,456,614	1,417,769		(3,683)		(3,683)			38,845	38,845	7,567		
20772J	3U 4		10/19/2016	WACHOVIA	11/09/2016	WACHOVIA	1,805,000	2,197,930	2,187,714	2,195,835		(2,096)		(2,096)			(8,120)	(8,120)	4,763		
20772J	Y3 0		05/26/2016	BANK AMERICA MERRILL	07/15/2016	BANK AMERICA MERRILL	1,490,000	1,815,848	1,841,178	1,812,028		(3,820)		(3,820)			29,150	29,150	7,450		
20772J	Y5 5		07/25/2016	PERSHING DLJ	08/16/2016	NATL FINANCIAL SERV	1,625,000	2,058,388	2,068,593	2,056,802		(1,586)		(1,586)			11,791	11,791	14,670	9,931	
246381	GQ 4		09/15/2016	WACHOVIA	11/14/2016	JP MORGAN	1,950,000	2,353,299	2,302,248	2,341,894		(11,405)		(11,405)			(39,646)	(39,646)	20,583	5,146	
373384	4C 7		09/06/2016	PERSHING DLJ	09/29/2016	FIRST TENNESSEE	1,405,000	1,824,364	1,810,708	1,821,482		(2,883)		(2,883)			(10,774)	(10,774)	16,977	12,099	
373384	B3 9		10/04/2016	BANK OF	12/02/2016	WACHOVIA	1,300,000	1,418,768	1,395,537	1,409,992		(8,776)		(8,776)			(14,455)	(14,455)	28,167	17,333	
419791	YD 4		09/13/2016	VARIOUS	09/16/2016	VARIOUS	3,045,000	3,354,289	3,351,760	3,351,397		(2,893)		(2,893)			364	364	44,649	41,140	
419792	HN 9		07/13/2016	WACHOVIA	07/26/2016	JP MORGAN	2,180,000	2,587,289	2,584,826	2,584,701		(2,588)		(2,588)			125	125	31,792	28,461	
419792	HR 0		03/16/2016	BANK AMERICA MERRILL	04/12/2016	BARCLAYS	2,000,000	2,459,500	2,509,780	2,459,351		(149)		(149)			50,429	50,429	278		
419792	KA 3		09/01/2016	BARCLAYS	09/08/2016	GOLDMAN SACHS	2,150,000	2,809,341	2,802,891	2,807,717		(1,623)		(1,623)			(4,827)	(4,827)	44,493	41,208	
574193	KK 3		09/07/2016	BARCLAYS US FUN	12/15/2016	GOLDMAN SACHS	1,375,000	1,639,509	1,564,365	1,625,095		(14,414)		(14,414)			(60,730)	(60,730)	26,545	7,830	
57582R	GC 4		07/25/2016	GOLDMAN SACHS	08/09/2016	BANK AMERICA MERRILL	500,000	534,390	534,600	533,381		(1,009)		(1,009)			1,219	1,219	10,069	8,889	
57582R	GH 3		04/13/2016	WELLS FARGO	05/02/2016	BARCLAYS	2,155,000	2,671,726	2,672,394	2,667,534		(4,192)		(4,192)			4,860	4,860	14,367	8,081	
57582R	HE 9		03/15/2016	BANK AMERICA MERRILL	06/21/2016	GOLDMAN SACHS	1,125,000	1,426,556	1,475,359	1,419,492		(7,064)		(7,064)			55,866	55,866	15,156	156	
57582R	HF 6		10/20/2016	PERSHING DLJ	10/26/2016	STIEFL-F	1,430,000	1,804,574	1,802,458	1,803,896		(678)		(678)			(1,438)	(1,438)	23,833	22,443	
57582R	JX 5		08/15/2016	PERSHING DLJ	10/04/2016	CITIGROUP	810,000	1,034,978	1,017,563	1,032,150		(2,827)		(2,827)			(14,588)	(14,588)	10,125	4,613	
594612	CQ 4		06/24/2016	BANK AMERICA MERRILL	07/11/2016	JP MORGAN	2,650,000	3,390,887	3,406,575	3,387,618		(3,269)		(3,269)			18,957	18,957	5,153		
594612	DD 2		07/14/2016	PERSHING DLJ	08/16/2016	CITIGROUP	720,000	861,494	862,862	861,018		(476)		(476)			1,844	1,844	700		
60412A	EV 1		05/03/2016	MORGAN STANLEY	05/16/2016	MORGAN STANLEY	1,905,000	2,435,314	2,442,972	2,432,788		(2,526)		(2,526)			10,184	10,184	28,575	24,606	
605581	FJ 1		01/05/2016	CITIGROUP	01/25/2016	JEFFERIES & CO	1,855,000	2,171,649	2,181,888	2,168,043		(3,605)		(3,605)			13,845	13,845	30,144	24,991	

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

E15.1

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
658256 2F 8	NORTH CAROLINA STATE	08/08/2016	MORGAN STANLEY	08/11/2016	NATL FINANCIAL SERV	2,000,000	2,320,740	2,320,800	2,319,583		(1,157)		(1,157)			1,217	1,217	1,667	278	
658256 2G 6	NORTH CAROLINA ST	09/07/2016	VARIOUS	11/14/2016	VARIOUS	4,500,000	5,358,935	5,290,980	5,338,739		(20,196)		(20,196)			(47,759)	(47,759)	35,625	9,722	
658256 S7 8	NORTH CAROLINA ST	07/13/2016	MORGAN STANLEY	07/15/2016	WELLS FARGO	3,465,000	3,978,790	3,976,781	3,976,786		(2,004)		(2,004)			(6)	(6)	18,865	16,170	
658256 W7 3	NORTH CAROLINA ST	07/13/2016	BANK AMERICA MERRILL	08/29/2016	BANK AMERICA MERRILL	1,300,000	1,634,074	1,624,038	1,627,966		(6,108)		(6,108)			(3,928)	(3,928)	16,250	7,764	
677521 6Q 4	OHIO ST	06/03/2016	BANCAM ROBERTS	08/29/2016	WACHOVIA	4,600,000	5,492,492	5,521,978	5,454,537		(37,955)		(37,955)			67,441	67,441	106,056	53,028	
677521 F8 4	OHIO ST	07/11/2016	NATL FINANCIAL SERV	07/14/2016	BANK AMERICA MERRILL	2,145,000	2,807,269	2,780,478	2,806,331		(938)		(938)			(25,853)	(25,853)	36,942	35,452	
677521 XT 8	OHIO ST	09/01/2016	NATL FINANCIAL SERV	12/14/2016	BANK AMERICA MERRILL	3,515,000	4,090,581	3,933,355	4,050,638		(39,943)		(39,943)			(117,283)	(117,283)	133,765	83,969	
677522 HT 4	OHIO ST	04/11/2016	WACHOVIA	05/18/2016	BARCLAYS	1,000,000	1,255,940	1,262,330	1,252,513		(3,427)		(3,427)			9,817	9,817	10,278	4,861	
677522 LZ 5	OHIO ST	09/14/2016	MORGAN STANLEY	10/04/2016	JP MORGAN	2,040,000	2,481,354	2,481,007	2,477,058		(4,296)		(4,296)			3,949	3,949	35,417	29,183	
68609B SH 1	OREGON ST	05/12/2016	MORGAN STANLEY	05/31/2016	WACHOVIA	1,200,000	1,526,388	1,511,364	1,525,519		(869)		(869)			(14,155)	(14,155)	1,333		
83710R MG 9	SOUTH CAROLINA STATE	04/13/2016	GOLDMAN SACHS	05/02/2016	MORGAN STANLEY	1,940,000	2,472,355	2,474,683	2,469,497		(2,858)		(2,858)			5,186	5,186	17,244	12,664	
83710R NT 0	SOUTH CAROLINA STATE	03/09/2016	GOLDMAN SACHS	06/07/2016	CITIGROUP	1,475,000	1,864,607	1,896,629	1,855,086		(9,521)		(9,521)			41,543	41,543	20,281	2,663	
83710R PH 4	SOUTH CAROLINA STATE	03/14/2016	GOLDMAN SACHS	06/23/2016	NATL FINANCIAL SERV	2,450,000	3,097,143	3,160,549	3,078,140		(19,003)		(19,003)			82,409	82,409	39,813	4,424	
83710R QH 3	SOUTH CAROLINA STATE	03/10/2016	GOLDMAN SACHS	07/20/2016	GOLDMAN	1,095,000	1,383,116	1,418,299	1,372,476		(10,640)		(10,640)			45,823	45,823	21,900	2,129	
83710R RC 3	SOUTH CAROLINA STATE	10/05/2016	PIPER JAFFRAY	12/15/2016	FIRST TENNESSEE	1,545,000	1,709,790	1,678,488	1,697,141		(12,649)		(12,649)			(18,653)	(18,653)	16,952	1,073	
880541 UF 2	TENNESSEE ST	01/13/2016	BANK AMERICA MERRILL	02/01/2016	BLAIR WILLIAM	1,415,000	1,663,417	1,669,559	1,661,236		(2,182)		(2,182)			8,323	8,323	30,069	27,121	
880541 VG 9	TENNESSEE ST	03/29/2016	NATL FINANCIAL SERV	04/12/2016	MORGAN STANLEY	2,500,000	2,990,750	3,008,225	2,987,281		(3,469)		(3,469)			20,944	20,944	25,694	20,833	
882723 K8 1	TEXAS STATE	05/12/2016	CITIGROUP	05/18/2016	GOLDMAN SACHS	900,000	1,145,898	1,141,857	1,145,035		(863)		(863)			(3,178)	(3,178)	4,250	2,875	
882723 SL 4	TEXAS STATE	06/07/2016	VARIOUS	06/13/2016	VARIOUS	3,845,000	4,611,169	4,621,394	4,604,556		(6,613)		(6,613)			16,839	16,839	29,923	20,740	
917542 TZ 5	UTAH STATE	01/20/2016	BANK AMERICA MERRILL	02/11/2016	BANK AMERICA MERRILL	1,000,000	1,276,680	1,289,040	1,275,030		(1,650)		(1,650)			14,010	14,010	6,389	3,333	
928109 B7 1	VIRGINIA STATE	04/04/2016	NATL FINANCIAL SERV	04/12/2016	PERSHING DLJ	825,000	1,029,567	1,035,012	1,028,960		(607)		(607)			6,052	6,052	15,354	14,438	
93974D UB 2	WASHINGTON ST	01/21/2016	JP MORGAN	03/14/2016	VARIOUS	3,000,000	3,718,620	3,671,060	3,711,006		(7,614)		(7,614)			(39,946)	(39,946)	12,361		
93974D UK 2	WASHINGTON ST	05/23/2016	RBC CAP	06/13/2016	HUTCHINSON SHOCKLIY E & CO	1,610,000	1,998,268	2,012,725	1,996,053		(2,215)		(2,215)			16,673	16,673	26,833	21,914	
93974D YG 7	WASHINGTON ST	08/30/2016	CIT GROUP	09/16/2016	JP MORGAN	2,020,000	2,556,391	2,523,101	2,554,858		(1,533)		(1,533)			(31,756)	(31,756)	18,517	13,186	
97705M BR 5	WISCONSIN STATE	04/18/2016	WACHOVIA	05/12/2016	JP MORGAN	1,640,000	1,979,168	1,980,661	1,974,862		(4,306)		(4,306)			5,799	5,799	15,717	9,794	
97705M BS 3	WISCONSIN STATE	03/16/2016	BANK AMERICA MERRILL	11/29/2016	VARIOUS	3,945,000	4,876,049	4,686,257	4,797,408		(78,641)		(78,641)			(111,151)	(111,151)	140,086	5,573	
97705M BU 8	WISCONSIN STATE	03/14/2016	BANK AMERICA MERRILL	03/15/2016	JEFFERIES & CO	870,000	1,076,921	1,079,192	1,076,777		(144)		(144)			2,415	2,415	1,208	846	
97705M DN 2	WISCONSIN STATE	07/13/2016	MORGAN STANLEY	07/20/2016	USBCORP	2,685,000	3,266,007	3,261,631	3,266,007				0			(4,377)	(4,377)			
1799999	Total - Bonds - U.S. States, Territories & Possessions					95,135,000	115,934,023	115,584,358	115,571,062	0	(362,963)	0	(362,963)	0	0	13,296	13,296	1,224,845	660,960	
<b>Bonds - U.S. Political Subdivisions of States</b>																				
015302 2R 2	ALEXANDRIA VA	08/03/2016	CITIGROUP	08/15/2016	NATL FINANCIAL SERV	1,130,000	1,353,062	1,354,960	1,351,954		(1,108)		(1,108)			3,006	3,006	1,413		
015302 2U 5	ALEXANDRIA VA	07/28/2016	CITIGROUP	08/02/2016	BLAIR WILLIAM	2,045,000	2,620,668	2,618,009	2,620,668				0			(2,659)	(2,659)			
03588H CC 8	ANNE ARUNDEL CNTY MD	09/06/2016	PERSHING DLJ	12/12/2016	WACHOVIA	2,090,000	2,470,004	2,371,251	2,448,200		(21,804)		(21,804)			(76,949)	(76,949)	73,731	45,864	
052397 DC 7	AUSTIN TX	09/13/2016	WACHOVIA	12/02/2016	NATL FINANCIAL SERV	2,550,000	2,847,075	2,778,021	2,829,398		(17,677)		(17,677)			(51,377)	(51,377)	22,313		
052397 DJ 2	AUSTIN TX	09/08/2016	WELLS FARGO	10/11/2016	BARCLAYS	670,000	862,913	849,620	862,349		(564)		(564)			(12,729)	(12,729)	931		
05914F YA 2	BALTIMORE COUNTY MD	02/23/2016	BANK AMERICA MERRILL	03/09/2016	GOLDMAN SACHS	2,220,000	2,491,928	2,482,937	2,490,377		(1,551)		(1,551)			(7,440)	(7,440)	1,850		
05914F YJ 3	BALTIMORE CO MD	02/24/2016	BANK AMERICA MERRILL	03/07/2016	WACHOVIA	2,900,000	3,704,547	3,656,436	3,704,180		(367)		(367)			(47,744)	(47,744)	806		
100853 VG 2	BOSTON MASS	04/22/2016	MORGAN STANLEY	05/16/2016	BARCLAYS	1,500,000	1,868,925	1,879,095	1,865,665		(3,260)		(3,260)			13,430	13,430	10,000	5,208	
100853 VR 8	BOSTON MASS	07/20/2016	GOLDMAN SACHS	07/27/2016	BANK AMERICA MERRILL	1,210,000	1,345,375	1,345,968	1,343,948		(1,427)		(1,427)			2,020	2,020	21,343	19,663	
100853 VZ 0	BOSTON MASS	03/15/2016	JP MORGAN	03/22/2016	CITIGROUP	1,120,000	1,417,931	1,423,397	1,417,662		(269)		(269)			5,735	5,735	622		
131537 D3 3	CALVERT CNTY MD	07/26/2016	HUTCHINSON SHOCKLIY E & CO	08/22/2016	JEFFERIES & CO	1,875,000	2,241,694	2,244,900	2,237,022		(4,672)		(4,672)			7,878	7,878	5,990		
131537 D5 8	CALVERT CNTY MD	07/21/2016	CITIGROUP	08/16/2016	BANK AMERICA MERRILL	1,000,000	1,252,140	1,252,940	1,250,482		(1,658)		(1,658)			2,458	2,458	2,361		

### SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

E15.2

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
144879	5J 8		10/13/2016	BARCLAYS	10/27/2016	VARIOUS	1,925,000	2,335,930	2,333,581	2,333,577		(2,353)		(2,353)			4	4	48,125	44,649
199492	DA 4		03/07/2016	WACHOVIA	03/10/2016	BANK AMERICA MERRILL	5,175,000	5,478,255	5,470,855	5,475,045		(3,210)		(3,210)			(4,190)	(4,190)	53,188	49,594
199492	QG 7		03/28/2016	WACHOVIA	04/26/2016	WACHOVIA	3,495,000	4,437,112	4,491,145	4,429,628		(7,484)		(7,484)			61,517	61,517	25,242	11,650
235219	KF 8		07/15/2016	VARIOUS	09/07/2016	VARIOUS	2,490,000	3,067,010	3,060,965	3,058,196		(8,814)		(8,814)			2,769	2,769	51,849	38,800
25476F	RK 6		06/10/2016	WILLIAM BLAIR	06/21/2016	RAYMOND JAMES	775,000	989,226	995,635	989,182		(44)		(44)			6,453	6,453	108	
25476F	RW 0		06/21/2016	JP MORGAN	08/29/2016	RBC CAP	2,320,000	2,677,512	2,677,605	2,660,660		(16,852)		(16,852)			16,945	16,945	21,911	
25476F	SA 7		06/08/2016	JP MORGAN	07/12/2016	PERSHING DLJ	975,000	1,225,341	1,241,107	1,223,522		(1,819)		(1,819)			17,585	17,585	2,979	
29508R	GS 9		08/03/2016	NATL FINANCIAL SERV	08/19/2016	PERSHING DLJ	755,000	919,869	921,206	919,327		(543)		(543)			1,879	1,879	734	
346593	GB 6		04/06/2016	WACHOVIA	04/12/2016	CITIGROUP	2,435,000	3,030,431	3,034,594	3,029,510		(920)		(920)			5,084	5,084	14,881	13,528
353172	Z3 6		06/23/2016	STIFFEL NICOLAUS	06/28/2016	BANK AMERICA MERRILL	2,175,000	2,394,066	2,399,177	2,393,378		(688)		(688)			5,800	5,800	8,760	6,646
395460	3Q 9		09/23/2016	WACHOVIA	12/13/2016	BANK AMERICA MERRILL	1,165,000	1,430,445	1,369,178	1,424,096		(6,349)		(6,349)			(54,919)	(54,919)	9,061	
401784	C2 7		09/16/2016	WELLS FARGO	12/15/2016	CITIGROUP	1,000,000	1,231,150	1,165,680	1,222,033		(9,117)		(9,117)			(56,353)	(56,353)	19,306	6,250
414005	WG 9		06/10/2016	PERSHING DLJ	07/12/2016	PERSHING DLJ	700,000	895,447	907,193	895,300		(147)		(147)			11,893	11,893	292	
425507	BP 4		01/28/2016	BARCLAYS	02/16/2016	JANNEY MONTGOME	450,000	556,943	562,734	556,113		(830)		(830)			6,621	6,621	4,875	3,625
426056	YE 1		03/30/2016	MORGAN STANLEY	04/12/2016	RBC CAP	4,010,000	4,789,624	4,817,614	4,785,253		(4,371)		(4,371)			32,361	32,361	50,125	43,999
438701	H6 4		08/18/2016	BANK AMERICA MERRILL	09/06/2016	MORGAN STANLEY	1,020,000	1,289,331	1,291,340	1,289,262		(69)		(69)			2,079	2,079	142	
438701	H7 2		08/18/2016	BANK AMERICA MERRILL	09/08/2016	RBC CAP	490,000	617,395	619,718	617,231		(164)		(164)			2,487	2,487	340	
447025	VC 8		06/22/2016	RBC CAP	08/29/2016	PERSHING DLJ	1,835,000	2,112,030	2,111,663	2,099,081		(12,949)		(12,949)			12,582	12,582	15,547	
447025	VY 0		06/15/2016	CITIGROUP	07/15/2016	CIT GROUP	1,940,000	2,509,429	2,524,716	2,506,463		(2,966)		(2,966)			18,253	18,253	5,389	
49474F	JZ 4		01/25/2016	SUNTRUST	02/10/2016	NATL FINANCIAL SERV	785,000	971,540	984,932	971,540		0		0			13,392	13,392	4,906	2,944
584002	RV 3		07/27/2016	WACHOVIA	08/01/2016	HUTCHINSON SHOCKLIY E& CO	1,000,000	1,313,920	1,315,700	1,313,657		(263)		(263)			2,043	2,043	8,750	8,333
59163P	HV 8		07/14/2016	WACHOVIA	08/09/2016	VARIOUS	2,200,000	2,470,358	2,468,010	2,465,021		(5,337)		(5,337)			2,989	2,989	40,222	33,917
59333F	SJ 0		04/27/2016	WACHOVIA	05/17/2016	PERSHING DLJ	1,675,000	2,148,204	2,173,949	2,147,138		(1,066)		(1,066)			26,811	26,811	2,094	
609561	EW 1		01/27/2016	CIT GROUP	02/16/2016	JEFFERIES & CO	4,080,000	5,097,797	5,161,404	5,097,797		0		0			63,607	63,607	44,200	32,300
613340	4B 1		04/27/2016	VARIOUS	05/18/2016	VARIOUS	1,850,000	2,317,619	2,336,085	2,313,338		(4,281)		(4,281)			22,747	22,747	50,965	44,250
613340	4N 5		03/21/2016	BANK AMERICA MERRILL	03/30/2016	MORGAN STANLEY	4,700,000	5,319,366	5,314,525	5,314,181		(5,185)		(5,185)			344	344	60,708	54,181
613664	3Q 2		06/15/2016	BARCLAYS	06/17/2016	WACHOVIA	3,600,000	4,263,120	4,268,268	4,260,497		(2,623)		(2,623)			7,771	7,771	40,500	37,000
615683	KP 3		07/14/2016	CITIGROUP	07/26/2016	CITIGROUP	1,400,000	1,620,514	1,618,960	1,618,953		(1,561)		(1,561)			7	7	7,389	5,444
64966H	B5 8		06/16/2016	WACHOVIA	06/28/2016	BANK AMERICA MERRILL	2,690,000	3,029,344	3,031,630	3,026,360		(2,984)		(2,984)			5,270	5,270	56,042	52,306
64966L	DV 0		01/12/2016	JP MORGAN	01/26/2016	JANNEY MONTGOME	3,165,000	3,695,644	3,697,005	3,690,929		(4,715)		(4,715)			6,076	6,076	78,246	71,652
64966M	AQ 2		06/17/2016	PERSHING DLJ	06/20/2016	NATL FINANCIAL SERV	750,000	912,923	912,750	912,851		(71)		(71)			(101)	(101)	2,708	2,604
64966M	EJ 4		08/09/2016	GOLDMAN SACHS	08/19/2016	CITIGROUP	3,750,000	4,340,963	4,352,700	4,338,510		(2,452)		(2,452)			14,190	14,190	3,125	
681712	L9 4		06/27/2016	HUTCHINSON SHOCKLIY E& CO	07/14/2016	BARCLAYS	500,000	642,360	638,760	641,380		(980)		(980)			(2,620)	(2,620)	4,444	2,917
718814	Q4 1		08/31/2016	BARCLAYS	09/29/2016	HUTCHINSON SHOCKLIY E& CO	2,000,000	2,618,680	2,605,200	2,615,257		(3,423)		(3,423)			(10,057)	(10,057)	5,833	
735439	NM 9		08/17/2016	BARCLAYS	11/10/2016	PERSHING DLJ	320,000	419,469	400,067	417,775		(1,694)		(1,694)			(17,708)	(17,708)	3,022	
735439	NN 7		08/17/2016	BARCLAYS	10/17/2016	PERSHING DLJ	345,000	447,724	433,562	446,650		(1,074)		(1,074)			(13,088)	(13,088)	2,013	
751091	SL 4		02/24/2016	GOLDMAN SACHS	04/12/2016	CITIGROUP	2,000,000	2,586,720	2,593,960	2,579,874		(6,846)		(6,846)			14,086	14,086	11,944	
751622	PA 3		07/21/2016	JEFFERIES & CO	08/10/2016	JANNEY MONTGOME	810,000	874,468	876,331	874,468		0		0			1,863	1,863		
76541V	NN 3		06/07/2016	RBC CAP	06/14/2016	MORGAN STANLEY	3,180,000	3,681,995	3,692,521	3,678,679		(3,316)		(3,316)			13,842	13,842	67,133	62,717
796237	3Z 6		08/12/2016	CIT GROUP	10/27/2016	MORGAN STANLEY	1,085,000	1,361,838	1,338,868	1,355,856		(5,982)		(5,982)			(16,987)	(16,987)	9,192	
810453	7G 9		06/30/2016	CITIGROUP	07/14/2016	MORGAN STANLEY	1,530,000	1,830,232	1,829,084	1,828,104		(2,128)		(2,128)			980	980	3,825	1,063

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
821686 Q7 0	SHELBY CNTY TN	02/22/2016	WACHOVIA	03/04/2016	RAYMOND JAMES	3,170,000	4,057,442	3,987,416	4,054,157		(3,284)		(3,284)			(66,741)	(66,741)	5,724		
849254 UW 5	SPOTSYLVANIA CNTY VA	08/19/2016	BANK OF	09/02/2016	NATL FINANCIAL SERV	2,450,000	2,990,960	2,983,806	2,990,450		(510)		(510)			(6,644)	(6,644)	681		
864813 Q3 7	SUFFOLK VA	07/27/2016	BANC OF AMERICA	10/11/2016	WACHOVIA	1,385,000	1,781,969	1,747,039	1,773,021		(8,947)		(8,947)			(25,982)	(25,982)	14,812	769	
864813 Q4 5	SUFFOLK VA	07/18/2016	BANK AMERICA MERRILL	08/02/2016	CIT GROUP	2,720,000	3,560,888	3,561,867	3,559,050		(1,838)		(1,838)			2,817	2,817	3,022	8,660	
906395 W8 7	UNION CNTY NC	04/26/2016	WACHOVIA	05/17/2016	HUTCHINSON SHOCKLIY E& CO	1,075,000	1,347,405	1,354,253	1,345,344		(2,061)		(2,061)			8,909	8,909	11,795	8,660	
930863 5D 3	WAKE CNTY N C	09/08/2016	WACHOVIA	12/14/2016	CIT GROUP	1,390,000	1,662,468	1,595,095	1,648,150		(14,317)		(14,317)			(53,056)	(53,056)	20,850	2,317	
930863 5Y 7	WAKE CNTY N C	04/27/2016	JP MORGAN	05/17/2016	PERSHING DLJ	1,465,000	1,785,615	1,791,475	1,782,990		(2,625)		(2,625)			8,485	8,485	9,970	6,308	
938234 RP 8	WASHINGTON CNTY OR	07/12/2016	CITIGROUP	08/29/2016	USB SECURITIES	1,940,000	2,311,335	2,307,999	2,303,023		(8,312)		(8,312)			4,976	4,976	10,778		
969872 FR 6	WILLIAMSON CNTY TN	05/03/2016	WACHOVIA	05/16/2016	WACHOVIA	1,465,000	1,741,577	1,744,962	1,739,589		(1,989)		(1,989)			5,373	5,373	14,040	11,394	
986438 LZ 0	YORK CNTY SC	02/19/2016	CITIGROUP	02/24/2016	CITIGROUP	2,000,000	2,337,240	2,328,440	2,336,339		(901)		(901)			(7,899)	(7,899)	1,111		
2499999	Total - Bonds - U.S. Political Subdivisions of States					117,915,000	142,004,505	141,699,863	141,769,690	0	(234,811)	0	(234,811)	0	0	(69,826)	(69,826)	1,074,258	730,552	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
008770 PU 7	AIKEN CNTY S C CONS	12/02/2016	BARCLAYS	12/08/2016	RAYMOND JAMES	1,550,000	1,824,056	1,857,148	1,823,560		(495)		(495)			33,588	33,588	21,958	20,667	
010410 7B 8	ALABAMA ST	05/19/2016	GOLDMAN SACHS	06/07/2016	MORGAN STANLEY	2,075,000	2,167,462	2,162,420	2,163,203		(4,259)		(4,259)			(784)	(784)	54,469	49,569	
016249 NB 6	ALIEF TEX INDPT SCH DIST	06/03/2016	PERSHING DLJ	06/16/2016	WACHOVIA	1,730,000	2,074,339	2,093,144	2,074,339		0		0			18,805	18,805			
040649 MF 9	ARIZONA ST TRSN BRD EX TX	09/01/2016	JP MORGAN	09/12/2016	USBCORP	880,000	1,070,256	1,063,718	1,070,256		0		0			(6,538)	(6,538)			
040654 WJ 0	ARIZONA ST TRSN BRD EX TX	03/14/2016	PIPER JAFFRAY	04/21/2016	BLAIR, VM	805,000	1,001,227	1,017,601	998,725		(2,501)		(2,501)			18,875	18,875	12,858	8,274	
05914F NT 3	BALTIMORE CNTY MD	03/16/2016	JANNEY MONTGOME	04/21/2016	WACHOVIA	1,605,000	1,917,044	1,925,342	1,911,565		(5,479)		(5,479)			13,777	13,777	18,948	11,146	
073900 GA 8	BEAUFORT CNTY MD SCH DIST	03/16/2016	BLAIR WILLIAM	03/28/2016	BARCLAYS US FUN	3,095,000	3,718,581	3,727,463	3,715,783		(2,798)		(2,798)			11,681	11,681	25,362	21,063	
094797 Y5 0	BEAUFORT CNTY MD SCH DIST	01/05/2016	PERSHING DLJ	03/09/2016	CITIGROUP	1,060,000	1,221,565	1,220,537	1,214,420		(7,145)		(7,145)			6,117	6,117	32,831	23,114	
100853 TS 9	BOSTON MASS	05/17/2016	GOLDMAN SACHS	05/18/2016	JANNEY MONTGOME	3,750,000	4,780,200	4,778,813	4,778,801		(1,399)		(1,399)			11	11	42,708	40,625	
101029 UJ 3	BOSTON MA WATER & SWR	08/17/2016	BANK AMERICA MERRILL	09/08/2016	BLAIR WILLIAM	1,315,000	1,611,270	1,627,562	1,611,270		0		0			16,293	16,293			
13032U CZ 9	CALIFORNIA ST HLTH FAC FING	03/17/2016	MORGAN STANLEY	04/26/2016	MORGAN STANLEY	385,000	468,518	480,630	468,180		(338)		(338)			12,450	12,450	1,551		
13032U DA 3	CALIFORNIA ST HLTH FAC FING	03/17/2016	MORGAN STANLEY	04/22/2016	JP MORGAN	500,000	604,420	622,120	604,054		(366)		(366)			18,066	18,066	1,875		
13066Y SX 8	CALIFORNIA ST DEPT WTR RES	04/06/2016	JANNEY MONTGOME	04/20/2016	JP MORGAN	970,000	1,187,202	1,188,706	1,185,860		(1,342)		(1,342)			2,846	2,846	23,442	21,556	
13077C 4A 9	CALIFORNIA ST UNIV REVENUE	03/31/2016	BARCLAYS	04/21/2016	CITIGROUP	1,100,000	1,374,736	1,400,520	1,374,422		(314)		(314)			26,098	26,098	917		
13080S LW 2	CALIFORNIA ST STWD CMNTYS	03/15/2016	WACHOVIA	06/01/2016	MORGAN STANLEY	595,000	739,240	759,089	738,527		(713)		(713)			20,562	20,562	1,488		
13080S MT 8	CALIFORNIA ST STWD CMNTYS	06/09/2016	BANK AMERICA MERRILL	06/20/2016	WACHOVIA	635,000	756,984	770,103	756,984		0		0			13,119	13,119			
156273 FJ 8	CENTRE CNTY PA HOSP AUTH	04/14/2016	BANK AMERICA MERRILL	04/21/2016	MERRILL	1,430,000	1,657,313	1,675,078	1,657,217		(96)		(96)			17,861	17,861			
158843 WJ 7	CHANDLER ARIZ	05/18/2016	WACHOVIA	06/06/2016	BLAIR WILLIAM	3,400,000	3,618,144	3,612,942	3,615,072		(3,072)		(3,072)			(2,130)	(2,130)	44,767	40,233	
161681 TU 5	CHASKA MN INDEP SCH DIST	08/30/2016	VARIOUS	09/08/2016	VARIOUS	3,960,000	5,076,167	5,073,981	5,070,611		(5,557)		(5,557)			3,370	3,370	79,588	70,619	
181070 EM 1	CLARK CNTY NV WTR RECLAM	08/18/2016	RAYMOND JAMES	09/01/2016	WACHOVIA	1,260,000	1,649,768	1,647,715	1,649,054		(714)		(714)			(1,340)	(1,340)	1,225		
207737 JE 8	CT STATE GENERAL REVENUE	06/21/2016	PERSHING DLJ	07/25/2016	CITIGROUP	1,130,000	1,290,562	1,291,703	1,286,312		(4,250)		(4,250)			5,391	5,391	32,488	27,151	
20774Y YL 5	CONNECTICUT ST HEALTH & EDL	01/13/2016	BANK AMERICA MERRILL	02/10/2016	RBC CAP	1,500,000	1,721,925	1,737,225	1,721,700		(225)		(225)			15,525	15,525	4,167		
231266 LS 4	CURATORS UNIV MO SYS FACS	06/14/2016	USBCORP	07/12/2016	WACHOVIA	1,500,000	1,911,585	1,922,790	1,907,991		(3,594)		(3,594)			14,799	14,799	15,417	9,583	
235036 N2 2	DALLAS-FORT WORTH TX	01/12/2016	JP MORGAN	03/14/2016	JP MORGAN	3,165,000	3,748,531	3,710,963	3,732,004		(16,527)		(16,527)			(21,041)	(21,041)	59,783	32,529	
235416 6K 5	DALLAS TX WTRWKS & SWR SYS	02/16/2016	BARCLAYS	03/01/2016	WACHOVIA	1,975,000	2,513,760	2,478,645	2,511,019		(2,741)		(2,741)			(32,374)	(32,374)	41,969	37,306	
235416 6L 3	DALLAS TX WTRWKS & SWR	01/14/2016	GOLDMAN SACHS	01/22/2016	JANNEY MONTGOME	2,000,000	2,540,580	2,548,920	2,539,598		(982)		(982)			9,322	9,322	32,222	30,278	
246428 A2 2	DELAWARE TRANS	04/27/2016	NATL FINANCIAL SERV	05/02/2016	CIT GROUP	1,000,000	1,128,700	1,128,260	1,128,700		0		0			(440)	(440)	17,222	16,250	
246428 D2 9	DELAWARE TRANS	01/13/2016	BANK AMERICA MERRILL	01/21/2016	BANK AMERICA MERRILL	1,645,000	2,089,101	2,103,264	2,089,101		0		0			14,163	14,163			
24917D AT 0	DENVER CO CITY & CNTY	04/20/2016	CITIGROUP	10/26/2016	BARCLAYS	2,945,000	3,522,397	3,470,684	3,516,424		(5,973)		(5,973)			(45,740)	(45,740)	83,142	7,772	
258885 B5 0	DOUGLAS CNTY CO SCH DIST	01/20/2016	WACHOVIA	01/27/2016	WACHOVIA	2,200,000	2,698,058	2,698,102	2,696,697		(1,361)		(1,361)			1,405	1,405	14,758	12,833	

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
271014 ZC 9	EAST BAY CA MUNI TUILITY	11/16/2016	BLAIR WILLIAM	12/13/2016	MORGAN STANLEY	1,990,000	2,299,246	2,282,152	2,298,318		(928)		(928)			(16,166)	(16,166)	53,896	45,604	
29270C K4 6	ENERGY NW WA ELEC REVENUE	09/21/2016	BANK AMERICA MERRILL	11/09/2016	WACHOVIA	675,000	858,155	840,470	855,514		(2,641)		(2,641)			(15,044)	(15,044)	12,563	7,969	
29270C P9 0	ENERGY NW WA ELEC REVENUE	06/07/2016	RBC CAP	06/17/2016	WACHOVIA	2,725,000	3,484,839	3,521,899	3,482,241		(2,598)		(2,598)			39,658	39,658	23,465	18,924	
29270C XM 2	ENERGY NW WA ELEC REVENUE	05/19/2016	BANK AMERICA MERRILL	06/03/2016	BARCLAYS	4,100,000	4,296,636	4,289,625	4,287,851		(8,785)		(8,785)			1,774	1,774	89,403	79,153	
303823 LE 6	FAIRFAX CNTY VA INDL DEV AUTH	04/19/2016	MORGAN STANLEY	10/06/2016	MORGAN STANLEY	330,000	412,919	411,121	408,838		(4,081)		(4,081)			2,283	2,283	6,921		
303823 LM 8	FAIRFAX CNTY VA INDL	05/17/2016	CITIGROUP	07/12/2016	WACHOVIA	500,000	623,375	635,840	622,368		(1,007)		(1,007)			13,472	13,472	4,444	625	
34153Q CG 9	FLORIDA ST BRD OF EDU	02/10/2016	WACHOVIA	02/23/2016	BANK AMERICA MERRILL	2,000,000	2,541,820	2,517,120	2,541,820				0			(24,700)	(24,700)			
34153Q CV 6	FLORIDA ST BRD OF EDU	06/02/2016	MORGAN STANLEY	06/20/2016	WACHOVIA	2,000,000	2,586,640	2,622,540	2,584,243		(2,397)		(2,397)			38,297	38,297	9,444	5,000	
343136 8B 6	FLORIDA STATE TURNPIKE	01/19/2016	BANK AMERICA MERRILL	01/27/2016	JEFFERIES & CO	1,215,000	1,513,197	1,514,267	1,513,197				0			1,069	1,069			
343137 BC 8	FLORIDA STATE TURNPIKE	03/30/2016	BANK AMERICA MERRILL	04/20/2016	JANNEY MONTGOME	1,000,000	1,227,110	1,242,090	1,226,778		(332)		(332)			15,312	15,312	556		
347148 AC 2	FORT COLLINS CO WSTWTR	08/10/2016	JANNEY MONTGOME	08/29/2016	WACHOVIA	1,080,000	1,251,223	1,248,286	1,250,079		(1,144)		(1,144)			(1,793)	(1,793)	1,560		
37358M DK 4	GEORGIA ST ROAD & TOLLWAY	09/15/2016	STIEFL-F	11/09/2016	BARCLAYS	1,140,000	1,423,488	1,397,287	1,417,474		(6,010)		(6,010)			(20,187)	(20,187)	16,942	8,075	
378352 PG 7	GLENDALE AZ WTR & SWR REV	01/28/2016	SOUTHWEST SEC	04/05/2016	JANNEY MONTGOME	970,000	1,129,808	1,123,803	1,123,326		(6,481)		(6,481)			477	477	13,068	4,176	
386442 WG 8	GRAND RIVER OK DAM AUTH	10/26/2016	CITIGROUP	11/10/2016	BANK AMERICA MERRILL	245,000	291,173	289,323	291,150		(22)		(22)			(1,827)	(1,827)	34		
396066 EB 4	GREENVILLE CNTY SC SCH DIST	10/06/2016	BANK AMERICA MERRILL	10/13/2016	WACHOVIA	2,170,000	2,183,758	2,180,807	2,183,743		(15)		(15)			(2,937)	(2,937)	41,290	37,975	
407287 LX 7	HAMILTON CO OH SALES TAX	08/04/2016	RBC CAP	10/18/2016	STIEFL-F	570,000	693,582	684,849	691,250		(2,332)		(2,332)			(6,400)	(6,400)	3,483		
409327 HL 0	HAMPTON ROADS VA SANTN DIST	02/24/2016	BANK AMERICA MERRILL	03/30/2016	WACHOVIA	1,455,000	1,769,149	1,784,456	1,768,507		(642)		(642)			15,949	15,949	3,435		
409327 HN 6	HAMPTON ROADS VA SANTN DIST	02/24/2016	BANK AMERICA MERRILL	03/30/2016	WACHOVIA	750,000	904,365	912,045	904,096		(269)		(269)			7,949	7,949	1,771		
414018 5Q 0	HARRIS CNTY TX	09/19/2016	BARCLAYS	10/03/2016	ISSUE CALLED at 100.0000	2,720,000	2,723,291	2,720,000	2,723,291				0			(3,291)	(3,291)	68,000	64,222	
41981C NQ 9	HAWAII ST HIGHWAY REVENUE	08/11/2016	BAIRD, ROBERT W	09/09/2016	RAYMOND JAMES	545,000	706,375	702,565	706,105		(270)		(270)			(3,540)	(3,540)	454		
442435 4N 0	HOUSTON TX UTILITY SYS REV	06/01/2016	BARCLAYS	06/20/2016	WACHOVIA	2,065,000	2,570,037	2,597,667	2,566,401		(3,636)		(3,636)			31,266	31,266	10,899	4,589	
445047 CN 1	HUMBLE TX INDEP SCH DIST	01/13/2016	BANK AMERICA MERRILL	03/04/2016	RBC CAP	1,000,000	1,185,900	1,178,440	1,180,963		(4,937)		(4,937)			(2,523)	(2,523)	28,333	21,389	
45506D WK 7	INDIANA ST FIN AUTH REVENUE	04/05/2016	RBC CAP	04/08/2016	GOLDMAN SACHS	900,000	1,140,399	1,150,218	1,140,152		(247)		(247)			10,066	10,066	750	125	
46246K 2C 5	IOWA ST FIN AUTH REVENUE	02/12/2016	FIRST TENNESSEE	04/12/2016	WACHOVIA	745,000	944,697	943,073	942,777		(1,921)		(1,921)			296	296	7,657	1,759	
46613C 6X 8	JEA FLA ELEC SYS REV	06/24/2016	FIRST TENNESSEE	07/12/2016	BARCLAYS	2,170,000	2,681,274	2,679,950	2,678,317		(2,956)		(2,956)			1,633	1,633	31,344	26,522	
485424 QL 2	KANSAS ST DEPT OF TRANSPRTN	07/13/2016	PIPER JAFFRAY	08/08/2016	NATL FINANCIAL SERV	1,000,000	1,282,530	1,263,990	1,280,703		(1,827)		(1,827)			(16,713)	(16,713)	22,222	19,028	
495224 2G 1	KING CNTY WA SCH DIST #1	05/26/2016	MORGAN STANLEY	06/01/2016	WACHOVIA	725,000	916,879	917,241	916,585		(293)		(293)			656	656	503		
495289 2V 1	KING COUNTY WA SEWER REV	02/02/2016	BANK AMERICA MERRILL	02/12/2016	BANK AMERICA MERRILL	1,150,000	1,449,046	1,463,686	1,448,953		(93)		(93)			14,732	14,732	160		
495289 4E 7	KING COUNTY WA SEWER REV	09/16/2016	CITIGROUP	10/03/2016	NATL FINANCIAL SERV	1,155,000	1,491,509	1,492,838	1,491,509				0			1,328	1,328			
495289 P3 8	KING COUNTY WA SEWER REV	01/13/2016	FIRST TENNESSEE	01/27/2016	WACHOVIA	1,000,000	1,195,800	1,196,950	1,194,640		(1,160)		(1,160)			2,310	2,310	4,167	2,500	
51166F DS 5	LAKELAND FL ENERGY SYS	01/22/2016	GOLDMAN SACHS	03/01/2016	RAYMOND JAMES	415,000	498,959	499,789	497,801		(1,158)		(1,158)			1,988	1,988	1,672		
513174 TX 0	LAMAR TEX INDPNT SCH DIST	01/21/2016	GOLDMAN SACHS	04/14/2016	BARCLAYS	2,000,000	2,435,520	2,409,940	2,418,598		(16,922)		(16,922)			(8,658)	(8,658)	67,778	43,333	
514045 K9 3	LANCASTER CNTY PA HOSP AUTH	03/15/2016	BANK AMERICA MERRILL	04/22/2016	WACHOVIA	840,000	1,020,264	1,045,162	1,019,413		(851)		(851)			25,748	25,748	2,333		
544495 R9 7	LOS ANGELES CALIF DE	05/17/2016	NATL FINANCIAL SERV	07/11/2016	CITIGROUP	1,000,000	1,236,520	1,262,400	1,235,146		(1,374)		(1,374)			27,254	27,254	7,639	139	
544495 S2 1	LOS ANGELES CALIF DE	05/17/2016	NATL FINANCIAL SERV	06/20/2016	MORGAN STANLEY	1,000,000	1,231,660	1,245,210	1,230,892		(768)		(768)			14,318	14,318	4,722	139	
544495 T4 6	LOS ANGELES CA DEPT WTR	05/10/2016	NATL FINANCIAL SERV	07/11/2016	BARCLAYS	1,150,000	1,396,560	1,440,479	1,393,047		(3,513)		(3,513)			47,432	47,432	8,785		
544646 AN 9	LOS ANGELES CA UNIF SCH DIST	03/23/2016	WELLS FARGO	04/21/2016	PERSHING DLJ	1,605,000	1,986,364	2,019,218	1,984,808		(1,556)		(1,556)			34,410	34,410			
544646 4Q 2	LOS ANGELES CA UNIF SCH DIST	04/04/2016	WEEDEN & CO	04/21/2016	BLAIR WILLIAM	515,000	636,401	639,579	635,993		(408)		(408)			3,585	3,585	1,502		
544646 S7 8	LOS ANGELES CA UNIF SCH DIST	05/02/2016	MORGAN STANLEY	05/18/2016	MORGAN STANLEY	2,620,000	3,339,845	3,351,845	3,335,693		(4,152)		(4,152)			16,152	16,152	51,672	45,122	
546475 GL 2	LOUISIANA ST GAS & FUELS TAX	03/14/2016	BARCLAYS	03/30/2016	BANK AMERICA MERRILL	1,480,000	1,488,184	1,484,588	1,488,184				0			(3,596)	(3,596)	29,878	26,167	
546585 DU 1	LOUISVILLE & JEFFERSON KY	01/05/2016	GOLDMAN SACHS	02/01/2016	MORGAN STANLEY	1,000,000	1,142,940	1,149,620	1,140,023		(2,917)		(2,917)			9,597	9,597	10,972	6,944	

E15.4



### SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
546589	C4 2 LOUISVILLE & JEFFERSON KY	08/12/2016	MORGAN STANLEY	08/19/2016	MORGAN STANLEY	600,000	743,028	745,644	743,028				0			2,616	2,616			
546589	YT 3 LOUISVILLE & JEFFERSON KY	08/10/2016	NATL FINANCIAL SERV	09/08/2016	MORGAN STANLEY	850,000	1,066,478	1,065,526	1,065,516		(962)		(962)			10	10	1,535		
54810C	6Y 1 LOWER COLORADO	01/05/2016	BANCAM ROBERTS	03/09/2016	FIRST TENNESSEE	500,000	560,240	560,900	556,921		(3,319)		(3,319)			3,979	3,979	8,264	3,542	
568571	CG 6 MARION & CLACKAMAS OR	06/23/2016	JEFFERIES & CO	08/10/2016	HUTCHINSON SHOCKLY E& CO	1,445,000	1,575,426	1,577,232	1,569,516		(5,910)		(5,910)			7,716	7,716	9,633	1,284	
57583P	EX 3 MASSACHUSETTS ST FEDERAL	06/16/2016	NATL FINANCIAL SERV	08/08/2016	WACHOVIA	1,705,000	1,815,262	1,813,114	1,807,582		(7,680)		(7,680)			5,532	5,532	10,609	1,137	
57583P	FN 4 MASSACHUSETTS ST FEDERAL	04/22/2016	NATL FINANCIAL SERV	05/17/2016	MORGAN STANLEY	2,075,000	2,475,496	2,481,991	2,470,662		(4,833)		(4,833)			11,328	11,328	44,670	38,042	
576000	QU 0 MASSACHUSETTS ST SH BLDG	03/08/2016	WACHOVIA	03/21/2016	BANC OF AMERICA	1,920,000	2,327,539	2,337,984	2,326,599		(940)		(940)			11,385	11,385	18,400	14,933	
576049	8C 7 MASSACHUSETTS ST WTR	05/27/2016	GOLDMAN	06/08/2016	BANC OF AMERICA	2,150,000	2,161,890	2,159,697	2,161,885		(5)		(5)			(2,188)	(2,188)	31,533	28,906	
581664	GE 3 MCKINNEY TX INDEP SCH DIST	08/23/2016	WEEDEN & CO	10/11/2016	BARCLAYS US FUN	1,465,000	1,906,434	1,858,968	1,901,153		(5,281)		(5,281)			(42,185)	(42,185)	8,953		
591852	ZR 2 MET COUNCIL MINNEAPOLIS	06/03/2016	BARCLAYS	06/14/2016	BLAIR WILLIAM	1,950,000	2,406,515	2,423,441	2,406,515				0			16,926	16,926			
592112	NF 9 MET NASHVILLE & DAVIDSON	04/21/2016	CITIGROUP	05/16/2016	BANK AMERICA MERRILL	1,785,000	2,105,461	2,107,478	2,101,017		(4,444)		(4,444)			6,461	6,461	34,213	28,263	
592112	PZ 3 MET NASHVILLE & DAVIDSON	04/25/2016	MORGAN STANLEY	05/23/2016	WELLS FARGO	2,355,000	2,809,915	2,798,211	2,802,590		(7,325)		(7,325)			(4,379)	(4,379)	47,427	37,288	
59259N	2W 2 MET TRANSPRTN AUTH NY	03/03/2016	WACHOVIA	03/21/2016	JP MORGAN	3,315,000	4,049,836	4,085,738	4,048,719		(1,117)		(1,117)			37,018	37,018	6,768		
59259N	4G 5 MET TRANSPRTN AUTH NY	08/15/2016	VARIOUS	09/02/2016	VARIOUS	3,435,000	4,345,504	4,360,520	4,343,185		(2,319)		(2,319)			17,335	17,335	28,238	22,458	
59261A	FU 6 MET TRANSPRTN AUTH NY	06/27/2016	NATL FINANCIAL SERV	08/16/2016	USB SECURITIES	2,770,000	3,243,088	3,238,739	3,228,651		(14,437)		(14,437)			10,088	10,088	18,851		
59266T	LZ 2 METROPOLITAN WTR DIST	04/11/2016	MORGAN STANLEY	04/18/2016	WACHOVIA	1,065,000	1,285,785	1,288,288	1,285,680		(105)		(105)			2,608	2,608	18,342	17,306	
59334D	HW 7 MIAMI-DADE CNTY FL WT & SWR	01/25/2016	RBC CAP	02/23/2016	MORGAN STANLEY	1,635,000	2,015,023	2,024,555	2,011,436		(3,587)		(3,587)			13,119	13,119	32,927	26,569	
59447T	ME 0 MICHIGAN ST FIN AUTH REV	09/22/2016	GOLDMAN SACHS	09/29/2016	GOLDMAN SACHS	1,495,000	1,830,613	1,837,729	1,830,120		(492)		(492)			7,609	7,609	1,246		
598022	HJ 3 MIDPENINSULA CA REGL OPEN	09/09/2016	MORGAN STANLEY	09/13/2016	PIPER JAFFRAY	995,000	1,311,211	1,296,276	1,311,211				0			(14,935)	(14,935)			
606092	HJ 6 MISSOURI ST JT MUNI ELEC	01/25/2016	BARCLAYS	04/14/2016	CITIGROUP	1,250,000	1,446,313	1,445,113	1,436,408		(9,905)		(9,905)			8,705	8,705	23,958	9,896	
60636M	DJ 3 MISSOURI ST REGL CONVENTION	02/12/2016	WACHOVIA	04/05/2016	JP MORGAN	2,420,000	2,750,451	2,728,090	2,737,505		(12,946)		(12,946)			(9,415)	(9,415)	17,814	1,008	
60636U	BV 0 MISSOURI ST ENVRNMNTL	05/26/2016	MORGAN STANLEY	06/02/2016	GOLDMAN SACHS	2,600,000	2,964,546	2,963,870	2,963,278		(1,268)		(1,268)			592	592	54,528	52,361	
60636U	DC 0 MISSOURI ST ENVRNMNTL	02/01/2016	MORGAN STANLEY	02/12/2016	JEFFERIES & CO	2,130,000	2,705,079	2,734,260	2,702,876		(2,202)		(2,202)			31,383	31,383	16,567	11,833	
62476R	AC 9 MTA HUDSON RAIL YARDS TRUST	09/15/2016	GOLDMAN SACHS	10/04/2016	GOLDMAN SACHS	1,360,000	1,569,195	1,561,253	1,568,071		(1,124)		(1,124)			(6,818)	(6,818)	2,833		
626207	Q8 0 MUNICIPAL ELEC AUTH GA	07/26/2016	BANC OF AMERICA	08/19/2016	CIT GROUP	1,140,000	1,227,529	1,228,179	1,224,848		(2,682)		(2,682)			3,331	3,331	9,753	6,333	
63968A	N4 3 NEBRASKA ST PUBLIC PWR DIST	10/19/2016	MORGAN STANLEY	12/15/2016	JP MORGAN	1,070,000	1,230,297	1,193,232	1,225,381		(4,916)		(4,916)			(32,149)	(32,149)	6,985		
64465P	S5 8 NEW HAMPSHIRE ST MUNI	09/29/2016	RAYMOND JAMES	10/27/2016	CITIGROUP	305,000	359,830	354,556	359,830				0			(5,273)	(5,273)			
64465P	S7 4 NEW HAMPSHIRE ST MUNI	09/29/2016	RAYMOND JAMES	10/27/2016	JANNEY MONTGOME	455,000	579,142	568,677	579,142				0			(10,465)	(10,465)			
645791	AH 7 NJ ENVRNMNTL INFRASTRUC	07/26/2016	CIT GROUP	08/22/2016	WACHOVIA	1,805,000	2,107,753	2,106,868	2,102,494		(5,259)		(5,259)			4,374	4,374	43,621	37,103	
645791	L2 8 NJ ENVRNMNTL INFRASTRUC	01/05/2016	WACHOVIA	01/11/2016	BARCLAYS	3,285,000	4,229,405	4,268,332	4,228,072		(1,333)		(1,333)			40,260	40,260	22,813	20,075	
646066	QX 1 NEW JERSEY ST EDL FACS AUTH	06/28/2016	VARIOUS	07/11/2016	VARIOUS	3,840,000	4,995,964	5,026,432	4,991,106		(4,858)		(4,858)			35,326	35,326	43,700	35,908	
646066	RF 9 NEW JERSEY ST EDL FACS AUTH	08/09/2016	MORGAN STANLEY	12/09/2016	VARIOUS	1,885,000	2,414,610	2,278,745	2,394,328		(20,281)		(20,281)			(115,583)	(115,583)	62,612	32,726	
64711N	B9 5 NEW MEXICO ST FIN AUTH	02/12/2016	RBC CAP	02/23/2016	MORGAN STANLEY	350,000	446,985	441,210	446,739		(246)		(246)			(5,529)	(5,529)	778	389	
64971W	M2 3 NY CITY NY TRANSITINAL FIN	07/26/2016	BANK AMERICA MERRILL	08/01/2016	STIEFL-F	870,000	1,077,669	1,079,070	1,077,533		(136)		(136)			1,537	1,537	725		
64986A	3E 9 NEW YORK ST ENVIRONM	04/26/2016	BANK AMERICA MERRILL	05/12/2016	CITIGROUP	1,320,000	1,664,190	1,678,261	1,662,677		(1,513)		(1,513)			15,584	15,584	27,867	24,567	
64986D	AR 6 NEW YORK ST ENVRNMNTL	07/27/2016	GOLDMAN SACHS	08/01/2016	PERSHING DLJ	840,000	1,067,304	1,074,234	1,067,209		(95)		(95)			7,025	7,025	4,083	3,733	
649876	Z3 6 NEW YORK ST LOCAL GOVT	01/19/2016	JANNEY MONTGOME	01/21/2016	GOLDMAN SACHS	700,000	856,849	857,983	856,578		(271)		(271)			1,405	1,405	11,181	10,792	
64990A	EB 7 NEW YORK STATE DORM AUTH	06/07/2016	GOLDMAN SACHS	07/13/2016	PIPER JAFFRAY	1,000,000	1,236,300	1,262,300	1,233,874		(2,426)		(2,426)			28,426	28,426	17,083	11,806	
64990A	EL 5 NEW YORK STATE DORM AUTH	03/22/2016	CITIGROUP	08/02/2016	VARIOUS	3,000,000	3,680,700	3,728,840	3,654,986		(25,714)		(25,714)			73,854	73,854	46,944	5,417	
64990B	A2 9 NY DORMITORY AU	04/08/2016	GOLDMAN SACHS	04/20/2016	JEFFERIES & CO	645,000	834,585	834,585	834,585				0					0		
64990E	3A 3 NEW YORK STATE DORM AUTH	10/13/2016	BARCLAYS	11/29/2016	HUTCHINSON SHOCKLY E& CO	2,000,000	2,496,320	2,358,040	2,490,761		(5,559)		(5,559)			(132,721)	(132,721)	21,111	8,889	
64990H	MY 3 NEW YORK STATE DORM AUTH	04/25/2016	JANNEY MONTGOME	05/05/2016	BANC OF AMERICA	2,380,000	2,674,168	2,674,025	2,670,991		(3,177)		(3,177)			3,034	3,034	57,847	53,881	

E15.5

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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		
650028	SG 9	NEW YORK SY THRUWAY AUTH	02/22/2016	CIT GROUP	03/08/2016	GOLDMAN	1,850,000	1,939,596	1,934,545	1,936,088	(3,508)		(3,508)			(1,543)	(1,543)	44,451	40,597		
650035	D4 7	NEW YORK ST URBAN DEV CORP	02/22/2016	MORGAN STANLEY	03/03/2016	BANC OF AMERICA	3,210,000	3,364,401	3,358,816	3,358,357	(6,044)		(6,044)			458	458	77,129	70,442		
650035	W8 7	NEW YORK ST URBAN DEV CORP	03/09/2016	BANK AMERICA MERRILL	10/27/2016	GOLDMAN SACHS	1,100,000	1,357,169	1,369,115	1,340,898	(16,271)		(16,271)			28,217	28,217	34,222			
65887P	TH 8	NORTH DAKOTA ST PUBLIC FIN	07/27/2016	JEFFERIES & CO	08/10/2016	NATL FINANCIAL SERV	780,000	882,640	883,163	882,280	(360)		(360)			882	882	433			
67756C	CL 0	OHIO ST HOSP REV	02/10/2016	BANK AMERICA MERRILL	03/22/2016	WACHOVIA	900,000	1,079,550	1,074,420	1,079,550			0			(5,130)	(5,130)				
67760H	CD 1	OHIO ST TURNPIKE COMMISSION	08/08/2016	WACHOVIA	08/12/2016	WACHOVIA	980,000	1,099,237	1,099,491	1,098,193	(1,044)		(1,044)			1,299	1,299	27,249	26,052		
677659	TF 1	OHIO ST WTR DEV AUTH WTR	06/16/2016	WACHOVIA	08/09/2016	WACHOVIA	2,160,000	2,350,339	2,342,650	2,336,545	(13,795)		(13,795)			6,105	6,105	22,365	6,300		
67765Q	DU 7	OHIO ST WTR DEV AUTH WTR	08/22/2016	BARCLAYS	09/12/2016	PERSHING DLJ	835,000	1,088,974	1,078,052	1,087,713	(1,260)		(1,260)			(9,662)	(9,662)	4,871	2,551		
67766W	VN 9	OHIO ST WTR DEV AUTH WTR	05/09/2016	NATL FINANCIAL SERV	05/18/2016	WACHOVIA	1,040,000	1,288,321	1,284,265	1,287,205	(1,116)		(1,116)			(2,940)	(2,940)	24,844	23,256		
67766W	XG 2	OHIO ST WTR DEV AUTH WTR	04/15/2016	JANNEY MONTGOME	06/21/2016	USBCORP	1,500,000	1,905,285	1,935,285	1,898,438	(6,847)		(6,847)			36,847	36,847	30,417	17,083		
682001	EV 0	OMAHA NE PUBLIC PWR DIST	08/22/2016	VARIOUS	10/04/2016	VARIOUS	3,580,000	4,505,215	4,492,224	4,498,429	(6,786)		(6,786)			(6,205)	(6,205)	10,302	240		
682001	EZ 1	OMAHA NE PUBLIC PWR DIST	09/26/2016	WACHOVIA	09/29/2016	JP MORGAN	2,175,000	2,757,944	2,767,970	2,757,316	(627)		(627)			10,654	10,654	11,781	10,573		
682001	FB 3	OMAHA NE PUBLIC PWR DIST	08/17/2016	RAYMOND JAMES	09/15/2016	WACHOVIA	835,000	1,053,520	1,046,297	1,051,987	(1,532)		(1,532)			(5,690)	(5,690)	3,015			
68428T	CL 9	ORANGE CNTY CA SANTIN DIST	04/13/2016	VARIOUS	04/21/2016	VARIOUS	2,760,000	3,451,310	3,454,622	3,451,152	(158)		(158)			3,470	3,470	1,390	963		
68450L	EC 5	ORANGE CNTY FL HLTH FACS	04/14/2016	GOLDMAN SACHS	04/21/2016	FIRST TENNESSEE	515,000	635,191	636,798	635,191			0			1,607	1,607				
684517	JV 8	ORANGE CNTY FL SCH BRD	07/15/2016	WACHOVIA	08/01/2016	ISSUE CALLED at 100.0000	2,000,000	2,002,760	2,000,000	2,002,760			0			(2,760)	(2,760)	50,000	46,944		
685869	ER 6	OREGON ST HLTH & SCIENCE	05/24/2016	MORGAN STANLEY	06/13/2016	JANNEY MONTGOME	880,000	1,064,686	1,085,392	1,064,379	(307)		(307)			21,013	21,013	13,567	11,244		
686507	GS 7	ORLANDO FL UTILITIES COMM	06/23/2016	CITIGROUP	07/14/2016	PERSHING DLJ	810,000	966,265	971,303	966,265			0			5,038	5,038				
702282	PN 8	PASADENA CA UNIF SCH DIST	05/11/2016	RBC CAP	07/21/2016	MORGAN STANLEY	670,000	846,579	867,074	843,920	(2,659)		(2,659)			23,154	23,154	5,676			
709224	RB 7	PENNSYLVANIA ST TURNPIKE	08/24/2016	HUTCHINSON SHOCKLIY E& CO	09/08/2016	BANK AMERICA MERRILL	595,000	745,434	748,308	744,741	(692)		(692)			3,566	3,566	7,933	6,446		
709224	RP 6	PENNSYLVANIA ST TPK COMMN	09/23/2016	GOLDMAN SACHS	11/09/2016	BANK AMERICA MERRILL	395,000	488,335	480,028	487,588	(746)		(746)			(7,561)	(7,561)	1,372			
720424	YV 6	PIERCE CNTY WA SCH DIST	03/23/2016	PIPER JAFFRAY	04/21/2016	MORGAN STANLEY	1,000,000	1,262,610	1,280,870	1,260,772	(1,838)		(1,838)			20,098	20,098	23,889	20,139		
73358W	WS 9	PORT AUTH OF NY & NJ	03/14/2016	JEFFERIES & CO	03/30/2016	PERSHING DLJ	1,150,000	1,388,510	1,400,884	1,387,818	(692)		(692)			13,066	13,066	24,438	21,403		
736742	VC 8	PORTLAND ORE SWR SYS	05/16/2016	MORGAN STANLEY	05/23/2016	WACHOVIA	1,325,000	1,667,499	1,652,712	1,666,391	(1,108)		(1,108)			(13,679)	(13,679)	10,122	8,465		
736742	WJ 2	PORTLAND OR SWR SYS	10/04/2016	BANK OF NOVA SCOTIA	12/15/2016	NATL FINANCIAL SERV	1,085,000	1,200,607	1,177,019	1,191,851	(8,756)		(8,756)			(14,832)	(14,832)	29,988	18,988		
736742	WL 7	PORTLAND OR SWR SYS	03/16/2016	BANK AMERICA MERRILL	12/15/2016	NATL FINANCIAL SERV	1,300,000	1,544,413	1,473,030	1,510,235	(34,178)		(34,178)			(37,205)	(37,205)	68,431	19,861		
762197	KC 4	RHODE ISLAND HEALTH & EDL	06/23/2016	BARCLAYS	12/14/2016	WILLIAM BLAIR	2,785,000	3,326,766	3,165,960	3,278,340	(48,426)		(48,426)			(112,380)	(112,380)	111,400	45,256		
762322	AJ 4	RI ST TRUNPIKE & BRIDGE AUTH	02/02/2016	JP MORGAN	09/11/2016	PIPER JAFFRAY	395,000	485,218	489,081	479,384	(5,834)		(5,834)			9,697	9,697	12,069	55		
763261	N2 6	RICHARDSON TX INDEP SCH DIST	02/01/2016	BLAIR, WM	03/14/2016	CITIGROUP	1,630,000	2,019,114	1,992,626	2,012,810	(6,304)		(6,304)			(20,184)	(20,184)	26,714	16,979		
76541V	MJ 3	RICHMOND VA PUB IMPT SER A	04/19/2016	BARCLAYS US FUN	04/20/2016	BARCLAYS US FUN	490,000	581,380	581,792	581,074	(306)		(306)			717	717	3,675	3,199		
792895	F4 1	SAINT PAUL MN INDEP SCH DIST	09/19/2016	BLAIR WILLIAM	10/11/2016	NATL FINANCIAL SERV	1,320,000	1,611,812	1,605,899	1,609,003	(2,809)		(2,809)			(3,104)	(3,104)	13,383	9,167		
792895	Q3 1	SAINT APUL MN INDEP SCH DIST	06/29/2016	PERSHING DLJ	08/15/2016	MORGAN STANLEY	2,085,000	2,382,905	2,387,221	2,378,018	(4,886)		(4,886)			9,202	9,202	6,081			
79574C	CD 3	SALT RIVER PROJ	11/28/2016	MORGAN STANLEY	12/08/2016	MORGAN STANLEY	1,440,000	1,645,819	1,659,787	1,645,591	(228)		(228)			14,196	14,196	2,400			
796253	5L 2	SAN ANTONIO TX ELEC & GAS	06/29/2016	BANCAM ROBERTS	07/11/2016	NATL FINANCIAL SERV	1,425,000	1,863,743	1,866,807	1,863,743			0			3,064	3,064				
796253	5U 2	SAN ANTONIO TX ELEC & GAS	08/19/2016	JANNEY MONTGOME	09/15/2016	WACHOVIA	1,465,000	1,851,687	1,825,434	1,849,143	(2,544)		(2,544)			(23,709)	(23,709)	10,581	5,290		
797355	4T 8	SAN DIEGO CA UNIF SCH DIST	05/12/2016	JP MORGAN	05/23/2016	RBC CAP	645,000	827,632	825,329	827,333	(298)		(298)			(2,004)	(2,004)	1,971	1,165		
833221	VN 1	SNOHOMISCH CNTY WA SCH	01/13/2016	WACHOVIA	02/22/2016	BARCLAYS US FUN	830,000	1,000,822	1,009,355	998,016	(2,807)		(2,807)			11,339	11,339	9,683	5,533		
837545	KF 8	OUTH DAKOTA ST CONERVANCY	07/15/2016	WACHOVIA	08/09/2016	WACHOVIA	1,425,000	1,608,412	1,607,001	1,604,752	(3,660)		(3,660)			2,249	2,249	37,802	33,448		
840610	RN 1	SOUTH WASHINGTON CNTY MN	10/14/2016	BARCLAYS	10/31/2016	WACHOVIA	600,000	631,068	630,822	630,132	(936)		(936)			690	690	7,667	6,500		
845267	WZ 2	S W TX INDEP SCH DIST	07/18/2016	MORGAN STANLEY	08/15/2016	RBC CAPITAL	2,280,000	2,676,196	2,680,550	2,674,029	(2,167)		(2,167)			6,522	6,522	14,883	12,033		
875139	AD 9	TAMPA FL NON-AD VALOREM	01/26/2016	VARIOUS	04/06/2016	VARIOUS	3,650,000	4,521,727	4,563,810	4,514,031	(7,696)		(7,696)			49,778	49,778	78,194	56,069		
88283L	JR 8	TEXAS ST TRANSPRTN COMM ST	10/31/2016	GOLDMAN SACHS	12/05/2016	BANK AMERICA MERRILL	3,000,000	3,341,910	3,281,730	3,330,331	(11,579)		(11,579)			(48,601)	(48,601)	27,917	12,917		

E15.6

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
88283L	JV 9 TEXAS ST TRANSPRTN COMM ST		06/01/2016	MORGAN STANLEY	06/20/2016	JANNEY MONTGOME	1,445,000	1,790,919	1,813,374	1,788,808		(2,110)	(2,110)			24,566	24,566	16,457	13,045	
882854	YD 8 TEXAS WATER DEV BRD		11/02/2016	GOLDMAN SACHS	11/09/2016	FIRST TENNESSEE	1,800,000	2,288,970	2,261,430	2,287,913		(1,057)	(1,057)			(26,483)	(26,483)	8,000	6,000	
89546R	MT 8 TRI-CNTY OR MET TRANSPRTN		09/20/2016	BONY	10/01/2016	PERSHING DLJ	1,505,000	1,935,475	1,946,672	1,934,336		(1,139)	(1,139)			12,336	12,336	6,689	3,972	
91417K	S3 6 UNIV OF COLORADO ENTERPRISE		05/05/2016	STIEFL-F	05/24/2016	PERSHING DLJ	320,000	409,597	408,368	409,597		0	0			(1,229)	(1,229)		8,749	
914402	S2 9 UNIV SYS OF MARYLAND MD		08/03/2016	BARCLAYS	08/09/2016	MORGAN STANLEY	635,000	691,261	691,198	690,853		(408)	(408)			345	345	9,243		
914402	V2 5 UNIVERSITY MD SYS AU		12/02/2016	GOLDMAN SACHS	12/07/2016	GOLDMAN SACHS	2,605,000	2,734,937	2,736,344	2,733,576		(1,361)	(1,361)			2,768	2,768	25,688	23,879	
914440	KU 5 UNIV OF MASSACHUSETTS MA		10/04/2016	BANK AMERICA MERRILL	10/13/2016	BARCLAYS	3,000,000	3,133,560	3,129,240	3,129,089		(4,471)	(4,471)			151	151	69,583	64,167	
914460	PK 0 UNIV OF MINNESOTA MN		03/30/2016	BARCLAYS	04/08/2016	PIPER JAFFRAY	1,400,000	1,685,138	1,713,978	1,685,138		0	0			28,840	28,840			
915137	3V 3 UNIV OF TEXAS TX		05/05/2016	HUNTINGTON	05/18/2016	WELLS FARGO	1,920,000	2,357,837	2,358,451	2,355,222		(2,615)	(2,615)			3,229	3,229	26,133	22,400	
91514A	EL 5 UNIVERSITY OF TEXAS TX		08/09/2016	RBC CAPITAL	09/01/2016	NATL FINANCIAL SERV	2,495,000	3,274,613	3,285,017	3,271,599		(3,013)	(3,013)			13,418	13,418	5,198		
915183	WF 0 UNIV OF UTAH UT REVENUE		02/03/2016	MORGAN STANLEY	02/22/2016	FIRST-TE	600,000	721,932	724,200	721,932		0	0			2,268	2,268			
915217	WH 2 UNIVERSITY OF VA UNIV REV		03/21/2016	MORGAN STANLEY	04/26/2016	MORGAN STANLEY	2,665,000	3,191,791	3,201,838	3,182,252		(9,539)	(9,539)			19,586	19,586	32,572	19,247	
917565	ER 0 UTAH ST TRNSIT AUTH SALES TAX		06/13/2016	FTN FINANCIAL	08/03/2016	HUTCHINSON SHOCKLY E& CO	2,135,000	2,775,735	2,778,873	2,765,611		(10,124)	(10,124)			13,262	13,262	72,546	55,421	
927793	YR 2 VIRGINIA COMWLTH TRANSN BRD		06/17/2016	WACHOVIA	07/11/2016	JEFFERIES & CO	5,150,000	6,134,783	6,141,581	6,122,761		(12,022)	(12,022)			18,820	18,820	42,201	26,465	
927793	YP 8 VIRGINIA COMWLTH TRANSN BRD		04/13/2016	NATL FINANCIAL SERV	04/20/2016	JANNEY MONTGOME	1,280,000	1,559,475	1,560,755	1,558,245		(1,230)	(1,230)			2,510	2,510	10,844	9,067	
928172	N5 0 VIRGINIA ST PUBLIC BLDG AUTH		09/22/2016	HUTCHINSON SHOCKLY E& CO	10/06/2016	WACHOVIA	1,130,000	1,440,648	1,432,591	1,440,009		(640)	(640)			(7,417)	(7,417)	1,099		
928172	Q3 2 VIRGINIA ST PUBLIC BLDG AUTH		09/21/2016	WACHOVIA	10/11/2016	BARCLAYS	1,720,000	2,074,630	2,071,035	2,073,159		(1,471)	(1,471)			(2,124)	(2,124)	2,150		
928172	SK 2 VIRGINIA ST PUBLIC BLDG AUTH		09/08/2016	GOLDMAN SACHS	09/16/2016	FIRST-TE	1,000,000	1,118,550	1,114,200	1,117,759		(791)	(791)			(3,559)	(3,559)	6,806	5,833	
952347	TY 8 W CONTRA COSTA CA UNIF SCH		06/17/2016	MORGAN STANLEY	07/21/2016	COREMARK	2,120,000	2,860,389	2,852,057	2,851,807		(8,581)	(8,581)			250	250	61,833	48,053	
952530	Y3 1 WEST DES MOINES IA		06/22/2016	PERSHING DLJ	08/15/2016	WACHOVIA	1,045,000	1,170,390	1,170,296	1,164,163		(6,227)	(6,227)			6,133	6,133	9,144	1,016	
952530	Y4 9 WEST DES MOINES IA		06/22/2016	PERSHING DLJ	07/26/2016	CITIGROUP	1,185,000	1,369,730	1,371,792	1,365,367		(4,362)	(4,362)			6,424	6,424	7,242	1,152	
953429	JA 6 WEST ISLIP NY UNION FREE SCH		09/01/2016	JANNEY MONTGOME	09/27/2016	BANK AMERICA MERRILL	865,000	924,382	918,518	922,715		(1,668)	(1,668)			(4,197)	(4,197)	2,691	673	
977092	WY 7 WISCONSIN ST CLEAN WTR		04/19/2016	OPPENHEIMER	04/21/2016	WACHOVIA	1,650,000	2,014,931	2,012,126	2,014,259		(672)	(672)			(2,133)	(2,133)	3,208	2,292	
977123	M6 2 WISCONSIN ST TRANSPRTN		04/13/2016	WACHOVIA	04/26/2016	BARCLAYS US FUN	2,130,000	2,542,389	2,537,043	2,539,407		(2,983)	(2,983)			(2,364)	(2,364)	41,121	36,979	
977123	N6 1 WISCONSIN ST TRANSPRTN		03/08/2016	BANC OF AMERICA	03/15/2016	VARIOUS	3,250,000	3,929,608	3,941,243	3,928,465		(1,142)	(1,142)			12,777	12,777	44,236	39,722	
977123	ZW 1 WISCONSIN ST TRANSPRTN		01/12/2016	WACHOVIA	02/22/2016	WACHOVIA	2,645,000	3,166,991	3,194,763	3,156,701		(10,289)	(10,289)			38,062	38,062	19,838	5,143	
977228	AD 7 WISE CNTY VA INDL DEV AUTH		01/11/2016	PERSHING DLJ	12/08/2016	JP MORGAN	1,585,000	1,599,994	1,560,575	1,599,817		(177)	(177)			(39,242)	(39,242)	33,103	5,944	
981306	MS 9 WORCESTER MASS		12/02/2016	BANK AMERICA MERRILL	12/14/2016	PERSHING DLJ	960,000	1,048,397	1,053,466	1,048,086		(311)	(311)			5,379	5,379	533		
981306	NB 5 WORCESTER MASS		12/02/2016	BANK AMERICA MERRILL	12/13/2016	BANK AMERICA MERRILL	1,950,000	2,192,288	2,238,503	2,192,243		(44)	(44)			46,259	46,259	271		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						288,120,000	344,976,993	344,942,866	344,346,175	0	(630,802)	(630,802)	0	0	596,673	596,673	3,574,018	2,454,869	
<b>Bonds - Industrial and Miscellaneous</b>																				
00101N	AB 3 ADS WASTE HOLDINGS INC		03/29/2016	VARIOUS	12/12/2016	ISSUE CALLED at 104.1250	300,000	304,250	312,375	303,678		(572)	(572)			8,697	8,697	21,244	3,735	
00165A	AF 5 AMC ENTERTAINMENT INC		01/12/2016	JEFFERIES & CO	08/02/2016	PERSHING DLJ	50,000	51,125	51,094	51,039		(86)	(86)			55	55	2,856	1,224	
00404A	AL 3 ACADIA HEALTH CO INC		02/04/2016	BANC OF AMERICA	02/04/2016	VARIOUS	150,000	150,000	151,625	150,000		0	0			1,625	1,625			
00782L	AA 5 ADVANCEPIERRE FOOD HOLDING		12/02/2016	BANC OF AMERICA	12/02/2016	VARIOUS	450,000	450,000	452,625	450,000		0	0			2,625	2,625			
007903	AU 1 ADVANCED MICRO DEVICES		08/31/2016	VARIOUS	09/23/2016	VARIOUS	500,000	495,580	513,540	495,679		99	99			17,861	17,861	11,410	8,188	
007903	AZ 0 ADVANCED MICRO DEVICES		06/22/2016	VARIOUS	09/23/2016	TENDER EX	500,000	469,438	545,000	472,282		2,844	2,844			72,718	72,718	18,938	9,778	
007903	BD 8 ADVANCED MICRO DEVICES		09/09/2016	BARCLAYS US FUN	09/20/2016	BARCLAYS US FUN	50,000	50,000	51,000	50,000		0	0			1,000	1,000	27		
02005N	BB 5 ALLY FINANCIAL INC		02/02/2016	CITIGROUP	08/02/2016	BARCLAYS	450,000	444,938	456,876	446,024		1,087	1,087			10,852	10,852	11,385	3,240	
02005N	BE 9 ALLY FINANCIAL INC		01/20/2016	VARIOUS	08/02/2016	BARCLAYS	600,000	582,375	603,948	585,626		3,251	3,251			18,322	18,322	14,571	4,112	
02155F	AA 3 ALTICE FINANCING SA		01/25/2016	CS FIRST	05/04/2016	JP MORGAN	200,000	200,500	204,000	200,487		(13)	(13)			3,513	3,513	3,404	388	

## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
02155F AC 9	ALTICE US FINANCE I CORP		05/05/2016	JP MORGAN	10/18/2016	VARIOUS	650,000	657,250	672,750	656,915		(335)		(335)			15,835	15,835	18,583	1,344
030981 AH 7	AMERIGAS PARTNERS LP		06/20/2016	BANC OF AMERICA	06/21/2016	BANC OF AMERICA	100,000	100,000	100,500	100,000				0			500	500	500	
030981 AJ 3	AMERIGAS PARTNERS LP		06/21/2016	BANC OF AMERICA	12/13/2016	VARIOUS	600,000	600,250	617,000	600,250				0			16,750	16,750	15,047	
03674X AF 3	ANTERO RESOURCES FINANCE		09/09/2016	JP MORGAN	12/07/2016	JP MORGAN	100,000	100,875	103,750	100,857		(18)		(18)			2,893	2,893	2,984	1,609
038522 AM 0	ARAMARK SVCS INC		05/16/2016	WELLS FARGO	05/16/2016	VARIOUS	400,000	400,000	400,599	400,000				0			599	599		
03938L AU 8	ARCELORMITTAL		04/21/2016	CIT GROUP	11/09/2016	JP MORGAN	100,000	106,000	108,500	105,386		(614)		(614)			3,114	3,114	4,586	993
03938L AZ 7	ARCELORMITTAL		01/25/2016	BARCLAYS US FUN	06/29/2016	TENDER EX	250,000	196,875	265,938	200,867		3,992		3,992			65,071	65,071	14,063	7,509
03969L AA 4	ARDAGH FIN HLDGS SA		06/15/2016	PIK - PAID IN KIND	09/16/2016	ISSUE CALLED at 104.3130	22,041	22,041	22,992	22,041				0			951	951	481	
07556Q BH 7	BEAZER HOMES USA INC		04/26/2016	VARIOUS	05/02/2016	VARIOUS	275,000	252,563	255,750	252,805		243		243			2,945	2,945	6,109	5,550
09739D AC 4	BOISE CASCADE CO DEL		08/16/2016	WELLS FARGO	11/28/2016	BARCLAYS US FUN	200,000	200,000	196,000	200,000				0			(4,000)	(4,000)	2,875	
12543D AR 1	CHS/COMMUNITY HEALTH SYS		02/29/2016	MORGAN STANLEY	05/16/2016	TENDER EX	400,000	402,250	397,200	402,076		(174)		(174)			(4,876)	(4,876)	19,744	2,975
13057Q AF 4	CALIFORNIA RES CORP		05/13/2016	VARIOUS	08/17/2016	VARIOUS	550,000	227,313	277,375	231,310		3,997		3,997			46,065	46,065	20,674	12,742
13057Q AG 2	CALIFORNIA RESOURCES CORP		04/28/2016	RBC CAP	07/27/2016	BANK AMERICA MERRILL	50,000	34,250	32,625	34,612		362		362			(1,987)	(1,987)	2,511	1,533
143436 AL 7	CARMIKE CINEMAS		03/09/2016	OPPENHEIMER	08/02/2016	STIEFL-F	40,000	42,500	41,996	42,390		(110)		(110)			(393)	(393)	1,733	593
144577 AH 6	CARRIZO OIL & GAS IN		05/26/2016	JP MORGAN	08/03/2016	JP MORGAN	150,000	147,000	139,500	147,072		72		72			(7,572)	(7,572)	2,943	1,198
156700 BA 3	CENTURYLINK INC		03/23/2016	JP MORGAN	07/20/2016	CIT GROUP	450,000	454,500	475,875	454,373		(127)		(127)			21,502	21,502	10,219	
16412X AB 1	CHEMIERE CORP CHRISTI HD		12/05/2016	BANC OF AMERICA	12/06/2016	VARIOUS	450,000	450,000	451,125	450,000				0			1,125	1,125		
165167 CC 9	CHESAPEAKE ENERGY CORP		06/28/2016	VARIOUS	08/19/2016	TENDER EX	400,000	344,063	398,000	348,148		4,086		4,086			49,852	49,852	7,169	1,178
172967 HQ 7	CITIGROUP INC		03/11/2016	VARIOUS	06/20/2016	VARIOUS	700,000	668,438	690,563	668,438				0			22,125	22,125	26,364	14,105
184502 BT 8	IHEART COMMUNICATIONS		10/11/2016	VARIOUS	12/22/2016	JEFFERIES & CO	668,000	406,708	494,320	460,978		54,270		54,270			33,342	33,342	45,246	20,251
19200E AA 5	CODERE FINANCE LUXEMBOURG		11/01/2016	BARCLAYS US FUN	12/05/2016	VARIOUS	500,000	500,000	489,375	500,000				0			(10,625)	(10,625)	1,589	
21036P AP 3	CONSTELLATION BRANDS INC		10/25/2016	CS FIRST	12/15/2016	BARCLAYS	300,000	334,625	316,200	334,147		(478)		(478)			(17,947)	(17,947)	7,877	5,766
212015 AF 8	CONTINENTAL RESOURCES INC		03/09/2016	BARCLAYS	11/10/2016	ISSUE CALLED at 103.5630	110,000	103,773	113,919	104,461		688		688			9,458	9,458	8,687	3,525
212015 AL 5	CONTINENTAL RESOURCES INC		03/11/2016	VARIOUS	03/11/2016	JEFFERIES & CO	250,000	210,879	210,625	210,879				0			(254)	(254)	4,719	4,719
212015 AN 1	CONTINENTAL RESOURCES		03/03/2016	VARIOUS	07/26/2016	VARIOUS	600,000	433,400	523,314	437,982		4,582		4,582			85,332	85,332	13,158	6,027
23331A BG 3	D.R. HORTON INC		05/10/2016	CITIGROUP	12/14/2016	CITIGROUP	300,000	312,000	309,000	311,076		(924)		(924)			(2,076)	(2,076)	12,033	3,483
23331A BH 1	DR HORTON INC		09/27/2016	BARCLAYS	12/14/2016	CITIGROUP	300,000	338,250	324,000	337,127		(1,123)		(1,123)			(13,127)	(13,127)	5,942	2,156
23918K AQ 1	DAVITA HELTHCARE PARTNER		07/07/2016	VARIOUS	08/25/2016	WELLS FARGO	300,000	307,500	310,500	307,354		(146)		(146)			3,146	3,146	9,567	7,510
23918K AR 9	DAVITA HELTHCARE PARTNER		07/05/2016	VARIOUS	09/21/2016	STIEFL-F	1,650,000	1,655,125	1,646,625	1,655,031		(94)		(94)			(8,406)	(8,406)	33,229	15,083
247916 AF 6	DENBURY RESORCES INC		05/04/2016	EXCHANGE	07/27/2016	VARIOUS	797,000	945,759	803,166	940,927		(4,833)		(4,833)			(137,760)	(137,760)	11,830	
25470X AL 9	DISH DBS CORP		03/04/2016	CS FIRST	03/23/2016	MORGAN STANLEY	500,000	458,750	452,500	459,019		269		269			(6,519)	(6,519)	13,472	12,083
25470X AY 1	DISH DBS CORP		06/29/2016	BANC OF AMERICA	08/02/2016	BANC OF AMERICA	400,000	408,250	415,500	408,195		(55)		(55)			7,305	7,305	4,392	1,442
29336U AB 3	ENLINK MIDSTREAM PARTNER		04/22/2016	BARCLAYS	10/18/2016	VARIOUS	250,000	214,063	251,355	215,756		1,694		1,694			35,599	35,599	3,697	
29336U AE 7	ENLINK MIDSTREAM PARTNER		04/13/2016	MORGAN STANLEY	10/18/2016	JP MORGAN	150,000	122,625	147,014	123,754		1,129		1,129			23,259	23,259	5,516	2,369
30257W AA 4	FAGE DAIRY IND S A I		07/27/2016	CITIGROUP	11/15/2016	CITIGROUP	200,000	200,000	200,000	200,000				0			0	0	3,281	
30283W AC 8	FTS INTERNATIONAL INC		08/25/2016	BANC OF AMERICA	11/30/2016	BANC OF AMERICA	100,000	81,500	95,000	82,648		1,148		1,148			12,352	12,352	3,962	1,721
32008D AA 4	FIRST DATA CORP NEW		06/29/2016	BARCLAYS	09/19/2016	VARIOUS	300,000	300,375	305,438	300,374		(1)		(1)			5,063	5,063	12,042	9,167
35671D AU 9	FREEPART-MCMORAN INC		04/21/2016	VARIOUS	04/28/2016	CS FIRST	350,000	278,375	294,000	279,173		798		798			14,827	14,827	2,140	1,203
35671D BC 8	FREEPART-MCMORAN INC		04/29/2016	CS FIRST	10/25/2016	VARIOUS	700,000	531,875	564,375	532,643		768		768			31,732	31,732	18,636	5,125
35671D BD 6	FREEPART-MCMORAN C & G		03/08/2016	VARIOUS	04/29/2016	CS FIRST	450,000	391,625	430,875	395,708		4,083		4,083			35,167	35,167	6,798	5,179
35671D BG 9	FREEPART-MCMORAN INC		04/07/2016	CS FIRST	05/25/2016	DEUTSCHE BANK	100,000	74,000	91,000	74,737		737		737			16,263	16,263	654	233
35671D BH 7	FREEPART-MCMORAN INC		03/08/2016	JP MORGAN	05/03/2016	CS FIRST	200,000	147,500	172,500	148,580		1,080		1,080			23,920	23,920	3,822	2,600

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## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
35671D	BK 0		03/08/2016	VARIOUS	11/30/2016	VARIOUS	550,000	491,088	546,500	513,484		22,397		22,397			33,016	33,016	12,216	3,805
361841	AB 5		03/23/2016	VARIOUS	05/11/2016	VARIOUS	125,000	128,313	129,688	128,134		(179)		(179)			1,554	1,554	2,639	2,139
361841	AG 4		04/11/2016	JP MORGAN	08/02/2016	MORGAN STANLEY	150,000	150,000	156,000	150,000				0			6,000	6,000	1,768	
404119	BN 8		06/29/2016	RBC CAP	10/11/2016	STIEFL-F	700,000	715,309	740,250	714,895		(414)		(414)			25,355	25,355	20,319	10,694
42704K	AA 4		05/25/2016	BANC OF AMERICA	05/26/2016	VARIOUS	650,000	650,000	652,063	650,000				0			2,063	2,063		
428040	CS 6		09/08/2016	BANK OF	09/08/2016	VARIOUS	550,000	550,000	553,910	550,000				0			3,910	3,910		
435765	AG 7		07/13/2016	HOLLY ENERGY PARTNERES LP	09/14/2016	DEUTSCHE BANK	400,000	400,000	408,000	400,000				0			8,000	8,000	4,000	
459745	GE 9		01/22/2016	INTERNATIONAL LEASE FIN	08/11/2016	BARCLAYS	150,000	160,875	160,688	157,189		(3,686)		(3,686)			3,499	3,499	12,758	5,399
46625H	HA 1		03/03/2016	VARIOUS	05/26/2016	MORGAN STANLEY	300,000	301,125	305,625	301,125				0			4,500	4,500	13,891	8,427
47215Y	AA 5		09/22/2016	BANC OF AMERICA	09/22/2016	BANC OF AMERICA	100,000	100,000	101,750	100,000				0			1,750	1,750		
48126H	AC 4		02/29/2016	BARCLAYS	06/15/2016	JP MORGAN	50,000	50,188	51,500	50,188				0			1,313	1,313	2,194	1,288
527298	BL 6		03/08/2016	CITIGROUP	08/02/2016	BARCLAYS	850,000	850,000	875,500	850,000				0			25,500	25,500	16,486	
532716	AU 1		05/11/2016	LIMITED BRANDS INC	11/04/2016	VARIOUS	450,000	495,469	485,478	492,019		(3,449)		(3,449)			(6,541)	(6,541)	18,250	5,992
546347	AJ 4		09/07/2016	BANK AMERICA MERRILL	09/07/2016	VARIOUS	400,000	400,000	403,750	400,000				0			3,750	3,750		
552953	CC 3		06/29/2016	MGM GRAND INC	10/27/2016	BANK AMERICA MERRILL	300,000	315,750	328,125	315,130		(620)		(620)			12,995	12,995	11,300	5,500
55336V	AG 5		04/14/2016	MPLX LP	10/26/2016	MORGAN STANLEY	350,000	328,750	367,624	329,855		1,105		1,105			37,769	37,769	15,600	6,270
55342U	AF 1		02/17/2016	MPT OPER PARTNERESP / FINL	08/02/2016	PERSHING DLJ	300,000	300,000	328,620	300,000				0			28,620	28,620	8,606	
55342U	AG 9		07/13/2016	MPT OPER PARTNERESP / FINL	08/02/2016	RBC CAPITAL	100,000	100,000	104,771	100,000				0			4,771	4,771	175	
574599	BL 9		03/10/2016	MASCO CORP	10/25/2016	CS FIRST	450,000	447,858	473,625	447,957		99		99			25,668	25,668	12,086	
595112	BH 5		04/15/2016	MICRON TECHNOLOGY INC	06/13/2016	PERSHING DLJ	100,000	101,250	104,000	101,219		(31)		(31)			2,781	2,781	1,042	
608328	BC 3		08/16/2016	MOHEGAN TRIBAL GAMING AUT	10/14/2016	TENDER EX	550,000	592,813	593,313	591,608		(1,205)		(1,205)			1,705	1,705	33,218	23,617
626717	AH 5		08/12/2016	MURPHY OIL CORP	08/12/2016	VARIOUS	200,000	200,000	204,469	200,000				0			4,469	4,469		
64189P	AA 1		11/16/2016	NEW AMETHYST CORP	11/16/2016	VARIOUS	400,000	400,000	403,625	400,000				0			3,625	3,625		
651290	AR 9		06/29/2016	NEWFIELD EXPLORATION CO	07/28/2016	DEUTSCHE BANK	350,000	327,585	334,250	328,143		558		558			6,107	6,107	6,995	2,260
65409Q	BB 7		07/28/2016	NIELSEN FIN LLC/ NIELSEN	10/26/2016	JP MORGAN	150,000	154,750	154,125	154,549		(201)		(201)			(424)	(424)	4,083	1,632
65504L	AC 1		03/31/2016	NOBLE HOLDINGS INTL LTD	12/28/2016	CORPORATE REORG	350,000	262,563	361,375	274,675		12,113		12,113			86,700	86,700	15,578	2,688
69354P	AA 9		04/25/2016	PNK ENTERTAINMENT	04/25/2016	VARIOUS	250,000	250,000	250,500	250,000				0			500	500		
702150	AC 7		01/04/2016	PARTY CITY HLDGS INC	08/02/2016	BANK AMERICA MERRILL	750,000	726,563	788,438	728,020		1,457		1,457			60,418	60,418	44,212	17,609
708160	CB 0		06/09/2016	J.C. PENNY CO INC	06/09/2016	VARIOUS	250,000	250,000	252,425	250,000				0			2,425	2,425		
71647N	AB 5		04/26/2016	PETROBRAS GLOBAL FIANCE	08/08/2016	VARIOUS	1,750,000	1,523,750	1,630,730	1,540,511		16,761		16,761			90,219	90,219	22,911	12,750
71647N	AP 4		05/17/2016	PETROBRAS GLOBAL FIANCE	07/01/2016	VARIOUS	800,000	792,016	824,150	792,168		152		152			31,982	31,982	7,793	
72347Q	AK 9		01/11/2016	PINNACLE FOODS INC	04/19/2016	BANK AMERICA MERRILL	150,000	150,000	158,625	150,000				0			8,625	8,625	2,374	
726505	AL 4		04/20/2016	PLAINS EXPL& PRODTN CO	04/21/2016	VARIOUS	200,000	177,500	178,125	177,509		9		9			616	616	3,225	3,150
76152R	AA 4		07/21/2016	REVLON ESCROW CORP	07/22/2016	STIEFL-F	225,000	225,000	227,925	225,000				0			2,925	2,925		
761735	AB 5		01/26/2016	REYNOLDS GRP ISS/REYNOLD	06/16/2016	TENDER EX	300,000	287,083	301,650	289,268		2,185		2,185			12,382	12,382	15,725	5,171
761735	AH 2		02/24/2016	REYNOLDS GROUP ISSUER LLC	11/01/2016	ISSUE CALLED at 102.4690	200,000	197,500	204,938	197,947		447		447			6,991	6,991	14,319	768
761735	AL 3		03/04/2016	REYNOLDS GROUP ISSUER LLC	06/16/2016	TENDER EX	350,000	357,000	358,750	356,438		(562)		(562)			2,312	2,312	22,050	12,600
779382	AK 6		04/25/2016	ROWAN COMPANIES	12/12/2016	ISSUE CALLED at 111.0000	162,000	156,543	179,820	157,553		1,010		1,010			22,267	22,267	11,269	2,733
78469X	AD 9		08/04/2016	SPX FLOW INC	08/05/2016	STIEFL-F	350,000	350,000	354,563	350,000				0			4,563	4,563		
78469X	AE 7		08/04/2016	SPX FLOW INC	08/05/2016	STIEFL-F	450,000	450,000	455,658	450,000				0			5,658	5,658		
79546V	AL 0		06/30/2016	SALLY HLDGS LLC	10/10/2016	VARIOUS	350,000	372,093	375,813	371,340		(753)		(753)			4,472	4,472	12,719	5,070

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Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
806261	AJ 2 SCHAEFFLER FIN B V	01/22/2016	CITIGROUP	05/10/2016	BANK AMERICA MERRILL	200,000	196,000	203,250	196,208		208		208			7,042	7,042	4,203	1,700	
852060	AG 7 SPRINT CAP CORP	07/12/2016	VARIOUS	08/04/2016	VARIOUS	700,000	640,500	699,500	646,066		5,566		5,566			53,434	53,434	24,917	13,905	
85208N	AA 8 SPRING SPECTRUM / SPEC I	10/20/2016	JP MORGAN	10/20/2016	STIEFL-F	200,000	199,997	202,000	199,997				0			2,003	2,003			
87612B	AH 5 TARGA RES PARTNERS	01/15/2016	VARIOUS	09/29/2016	TENDER EX	450,000	393,750	467,325	399,992		6,242		6,242			67,333	67,333	36,523	14,552	
878742	AT 2 TECK RESOURCRES LIMITED	08/10/2016	JP MORGAN	09/08/2016	VARIOUS	350,000	327,250	334,313	327,559		309		309			6,754	6,754	2,300	1,238	
878742	BA 2 TECK RESOURCRES LIMITED	05/26/2016	JP MORGAN	05/26/2016	VARIOUS	250,000	250,000	256,998	250,000				0			6,998	6,998			
878742	BC 8 TECK RESOURCRES LIMITED	05/26/2016	JP MORGAN	05/26/2016	VARIOUS	250,000	250,000	257,249	250,000				0			7,249	7,249			
878744	AB 7 TECK RESOURCRES LIMITED	09/08/2016	VARIOUS	11/17/2016	VARIOUS	250,000	188,375	220,375	188,541		166		166			31,834	31,834	2,781	289	
88160Q	AD 5 TESORO LOGISTICS LP	05/09/2016	CITIGROUP	06/14/2016	BANK AMERICA MERRILL	200,000	200,500	208,000	200,489		(11)		(11)			7,511	7,511	2,110	919	
893647	BA 4 TRANSDIGM INC	06/06/2016	MORGAN STANLEY	06/06/2016	STIFFEL NICOLAUS	300,000	300,000	300,563	300,000				0			563	563			
893830	AK 5 TRANSOCEAN INC	05/11/2016	VARIOUS	08/02/2016	PERSHING DLJ	200,000	183,500	198,260	185,275		1,775		1,775			12,985	12,985	4,466	1,066	
89469A	AC 8 TREEHOUSE FOODS INC	01/21/2016	BANKAMERICA	04/20/2016	JEFFERIES & CO	300,000	300,000	319,250	300,000				0			19,250	19,250	4,275		
912909	AK 4 UNITED STATES STEEL CORP	05/03/2016	JP MORGAN	05/03/2016	VARIOUS	650,000	650,000	656,656	650,000				0			6,656	6,656			
914906	AR 3 UNIVISION COMMUNICATIONS	03/02/2016	WELLS FARGO	09/08/2016	JP MORGAN	500,000	505,000	520,625	504,730		(270)		(270)			15,895	15,895	21,212	7,972	
947074	AK 6 WEATHERFORD INTL LLC	03/17/2016	VARIOUS	06/10/2016	JP MORGAN	150,000	108,750	114,000	108,924		174		174			5,076	5,076	5,100	2,635	
947075	AH 0 WEATHERFORD BERMUDA	06/02/2016	RBC CAPITAL	06/02/2016	VARIOUS	450,000	450,000	478,188	450,000				0			28,188	28,188			
947075	AL 1 WEATHERFORD INTL LTD	11/15/2016	MORGAN STANLEY	11/17/2016	VARIOUS	200,000	200,000	202,075	200,000				0			2,075	2,075	165		
94707V	AA 4 WEATHERFORD INTERNATIONAL	03/16/2016	GOLDMAN	06/02/2016	JP MORGAN	100,000	81,500	85,250	82,224		724		724			3,026	3,026	1,167	14	
94707V	AC 4 WEATHERFORD INTL LTD	03/16/2016	VARIOUS	06/09/2016	CS FIRST	450,000	358,125	389,813	360,896		2,771		2,771			28,917	28,917	13,444	8,700	
958102	AJ 4 WESTERN DIGITAL CORP	04/18/2016	VARIOUS	04/29/2016	VARIOUS	250,000	250,938	252,063	250,933		(5)		(5)			1,130	1,130	1,076	410	
958102	AK 1 WESTERN DIGITAL CORP	04/29/2016	VARIOUS	06/13/2016	VARIOUS	350,000	340,688	362,075	340,797		109		109			21,278	21,278	6,431	2,144	
966387	AV 4 WHITTING PETROLEUM CORP	05/26/2016	RBC CAP	12/20/2016	EXCHANGE	150,000	128,250	137,147	130,086		1,836		1,836			7,061	7,061	9,518	1,821	
969457	BU 3 WILLIAMS COS INC	06/01/2016	VARIOUS	10/20/2016	DEUTSCHE BANK	302,000	254,615	298,603	256,976		2,361		2,361			41,627	41,627	8,691	4,188	
969457	BV 1 WILLIAMS COS INC DEL	08/15/2016	VARIOUS	10/20/2016	VARIOUS	200,000	190,000	207,375	190,032		32		32			17,343	17,343	3,586	1,677	
96950F	AM 6 WILLIAMS PARTNERS L P	03/29/2016	VARIOUS	11/28/2016	VARIOUS	750,000	617,500	728,916	623,112		5,612		5,612			105,804	105,804	15,605	1,433	
98212B	AE 3 WPX ENERGY INC	05/24/2016	VARIOUS	06/17/2016	DEUTSCHE BANK	350,000	292,700	300,500	293,244		544		544			7,256	7,256	4,936	2,987	
98932K	AA 0 ZEKELMAN INDUSTRIES INC	06/07/2016	JP MORGAN	06/07/2016	STIEFL-F	150,000	150,000	152,438	150,000				0			2,438	2,438			
BL0002	39 6 PARTY CITY HLDGS INC	03/07/2016	GOLDMAN SACHS	05/02/2016	VARIOUS	74,807	72,933	74,653	72,963		30		30			1,691	1,691	1,755		
BL1266	03 2 RENAISSANCE HKDGS 2ND LIEN	03/31/2016	GOLDMAN SACHS	05/11/2016	VARIOUS	1,089	1,089	1,076	1,089				0				(14)	(14)	3	
BL1424	14 4 MAGNUM HUNTER RESOURCES	05/06/2016	GOLDMAN SACHS	05/06/2016	GOLDMAN SACHS	64,718	64,718	64,718	64,718				0							
BL1658	04 8 SS&C TECH HOLDINGS INC	03/31/2016	GOLDMAN SACHS	04/29/2016	GOLDMAN SACHS	125	126	126	126				0							
BL2136	43 2 EXAMWORKS GROUP INC	06/29/2016	GOLDMAN SACHS	08/08/2016	VARIOUS	425,000	424,700	426,344	424,700				0			1,644	1,644	214		
BL2280	19 8 ADVANCED DISPOSAL SRVCS INC	10/28/2016	GOLDMAN SACHS	12/15/2016	GOLDMAN SACHS	125,000	124,688	126,406	124,819		131		131			1,588	1,588	158		
BL7673	29 8 MAGNUM HUNTER RESOURCES	04/21/2016	GOLDMAN SACHS	04/25/2016	VARIOUS	136,568	136,569	136,569	136,569				0					6,483		
06367V	HF 5 BANK OF MONTREAL	01/11/2016	NESBITT/BURNS	07/12/2016	CIBC	6,000,000	6,274,680	6,251,400	6,224,011		(50,669)		(50,669)			27,389	27,389	161,731	64,904	
064151	BL 6 BANK NOVA SCOTIA HALIFAX	06/29/2016	T D SECURITES	07/06/2016	SCOTIA	1,730,000	1,766,365	1,772,056	1,766,218		(147)		(147)			5,838	5,838	2,625	2,019	
07813Z	BK 9 BELL CANADA	04/28/2016	ROYAL TRUST	08/09/2016	RBC DEXIA	10,500,000	11,580,660	11,512,620	11,473,029		(107,631)		(107,631)			39,591	39,591	266,775	100,041	
23384N	AV 9 DAIMLER CANADA FINANCE	07/19/2016	T D SECURITES	08/18/2016	T D SECURITES	3,000,000	3,001,350	3,007,230	3,001,329		(21)		(21)			5,901	5,901	7,221	2,198	
29250Z	AV 0 ENBRIDGE PIPELINES	08/04/2016	NATIONAL BANK	09/19/2016	NATIONSBANK	1,637,000	1,636,853	1,652,682	1,636,856		3		3			15,827	15,827	5,920		
34527A	BD 1 FORD CR CDA LTD	08/10/2016	WOOD GUNDY	09/29/2016	RBC DEXIA	7,700,000	7,973,504	7,965,804	7,953,614		(19,890)		(19,890)			12,190	12,190	49,175	7,805	
36158Z	BH 8 GE CAP CDA FDG CO	03/29/2016	SCOTIA	05/12/2016	VARIOUS	6,650,000	7,042,749	7,026,789	7,010,174		(32,575)		(32,575)			16,615	16,615	85,639	43,323	
36158Z	BN 5 GE CAP CAN FUNDING	01/12/2016	T D SECURITIES	04/28/2016	RBC DEXIA	2,100,000	2,395,617	2,402,316	2,372,397		(23,220)		(23,220)			29,919	29,919	75,980	40,523	

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											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
36158Z CA 2	GENERAL ELECTRIC CAP CAN.....	01/12/2016	RBC DEXIA.....	04/28/2016	RBC DEXIA.....	1,900,000	1,945,600	1,954,017	1,940,040		(5,560)		(5,560)			13,977	13,977	19,022	5,417	
40427H RV 7	HSBC BANK CDA.....	09/07/2016	SCOTIA.....	10/03/2016	T D SECURITIES.....	5,770,000	5,908,192	5,908,538	5,899,703		(8,489)		(8,489)			8,835	8,835	103,773	90,555	
45823Z AC 6	INTACT FINANCIAL CORP.....	06/29/2016	T D SECURITIES.....	09/14/2016	SCOTIA.....	1,250,000	1,408,425	1,408,450	1,402,332		(6,093)		(6,093)			6,118	6,118	34,526	22,212	
663307 AK 2	NORTH WEST REDWATER PRT.....	06/07/2016	GFI SECURITIES.....	06/07/2016	GFI SECURITIES.....	5,000,000	4,977,700	4,977,700	4,977,700				0			0	0			
68214W AN 8	OMERS REALTY CORP.....	02/17/2016	TD WATER.....	03/01/2016	T D SECURITIES.....	2,163,000	2,163,000	2,170,376	2,163,000				0			7,376	7,376	1,694		
780086 FE 9	ROYAL BANK CANADA.....	03/29/2016	SCOTIA.....	09/07/2016	VARIOUS.....	15,000,000	15,454,650	15,428,158	15,380,107		(74,543)		(74,543)			48,051	48,051	252,819	91,553	
780086 FX 7	ROYAL BANK OF CANADA.....	02/05/2016	RBC DEXIA.....	03/14/2016	NESBITT/BURNS.....	4,820,000	4,995,882	4,976,650	4,990,074		(5,808)		(5,808)			(13,424)	(13,424)	59,154	48,560	
780086 MH 4	ROYAL BANK OF CANADA.....	03/09/2016	RBC DEXIA.....	11/22/2016	VARIOUS.....	11,000,000	10,995,820	11,094,663	10,996,275		455		455			98,388	98,388	127,559		
891145 7U 2	TD BANK.....	03/03/2016	TD WATER.....	07/13/2016	SCOTIA BANK.....	7,940,000	7,940,000	8,103,643	7,940,000				0			163,643	163,643	58,721		
90664Z AW 0	UNION GAS LTD.....	05/26/2016	SCOTIA.....	08/18/2016	RBC DEXIA.....	1,000,000	999,460	1,068,620	999,461		1		1			69,159	69,159	8,745		
91831A AB 7	VRX ESCROW CORP.....	04/29/2016	VARIOUS.....	10/18/2016	JP MORGAN.....	550,000	472,375	457,188	476,196		3,821		3,821			(19,009)	(19,009)	29,963	15,120	
BL1668 87 2	VALEANT PHARMACEUTICALS.....	03/18/2016	GOLDMAN SACHS.....	05/18/2016	GOLDMAN SACHS.....	370,878	350,481	356,433	350,481				0			5,952	5,952			
BL1813 22 1	CONCORDIA HEALTHCARE.....	02/17/2016	GOLDMAN SACHS.....	09/29/2016	VARIOUS.....	275,000	263,563	252,779	265,780		2,218		2,218			(13,001)	(13,001)	5,685		
00772B AP 6	AERCAP IRELAND CAP LTD.....	02/29/2016	CITIGROUP.....	08/25/2016	JP MORGAN.....	250,000	251,250	264,845	251,178		(72)		(72)			13,667	13,667	7,676	1,991	
00772B AQ 4	AERCAP IRELAND CAP LTD/A.....	01/28/2016	JP MORGAN.....	08/02/2016	BARCLAYS.....	750,000	740,750	798,135	741,687		937		937			56,448	56,448	27,268	9,732	
80627D AC 0	SCHAEFFLER VERWALTUN.....	09/08/2016	CITIGROUP.....	09/21/2016	VARIOUS.....	600,000	600,000	600,079	600,000				0			79	79	261		
3899999.	Total - Bonds - Industrial and Miscellaneous.....					141,609,226	142,571,752	144,615,326	142,401,535		0		(170,210)		0	2,213,792	2,213,792	2,415,061	944,801	
8399998.	Total - Bonds.....					839,062,226	952,128,382	953,255,629	950,577,716		0		(1,550,641)		0	2,677,895	2,677,895	9,613,251	5,652,696	
<b>Common Stocks - Industrial and Miscellaneous</b>																				
000957 10 0	ABM INDUSTRIES INC.....	04/27/2016	SANFORD BERNST.....	11/23/2016	VARIOUS.....	7,389,000	235,992	300,396	235,992				0			64,404	64,404	3,077		
00287Y 10 9	ABBVIE INC.....	05/11/2016	BONY.....	12/09/2016	BONY.....	100,000,000	6,304,920	6,049,953	6,304,920				0			(254,967)	(254,967)	114,000		
00773T 10 1	ADVANSIX.....	10/06/2016	SPINOFF.....	11/10/2016	BONY.....	13,200,000	107,293	207,263	107,293				0			99,970	99,970			
013872 10 6	ALCOA CORP.....	11/04/2016	SPINOFF.....	11/23/2016	BONY.....	38,888,000	833,759	1,228,752	833,759				0			394,993	394,993	17		
01626P 40 3	ALIMENTATION COUCHE TARD.....	02/01/2016	VARIOUS.....	08/22/2016	VARIOUS.....	7,723,000	472,472	508,839	472,472				0			36,367	36,367	1,120		
025816 10 9	AMERICAN EXPRESS.....	01/11/2016	BONY.....	12/06/2016	MORGAN STANLEY.....	30,000,000	1,904,931	2,165,578	1,904,931				0			260,647	260,647	27,000		
032511 10 7	ANADARKO PETROLEUM CORP.....	08/25/2016	VARIOUS.....	11/21/2016	VARIOUS.....	185,000,000	8,894,650	10,158,030	8,894,650				0			1,263,380	1,263,380	4,250		
036752 10 3	ANTHEM INC.....	06/28/2016	SANFORD BERNST.....	12/01/2016	BONY.....	40,000,000	5,083,964	5,641,354	5,083,964				0			557,390	557,390	26,000		
037833 10 0	APPLE COMPUTER.....	04/27/2016	BONY.....	08/29/2016	BONY.....	50,000,000	5,044,348	5,415,573	5,044,348				0			371,226	371,226	57,000		
073302 10 1	BE AEROSPACE INC.....	09/23/2016	SANFORD BERNST.....	11/17/2016	VARIOUS.....	12,030,000	587,203	697,899	587,203				0			110,697	110,697	5,504		
12685J 10 5	CABLE ONE INC.....	01/13/2016	SANFORD BERNST.....	05/11/2016	SANFORD BERNST.....	240,000	101,441	116,339	101,441				0			14,898	14,898	360		
13057Q 10 7	CALIFORNIA RESOURCES CORP.....	02/29/2016	SPINOFF.....	04/25/2016	BONY.....	29,021,000	8,345	71,971	8,345				0			63,626	63,626			
14149Y 10 8	CARDINAL HEALTH INC.....	01/04/2016	CITIGROUP.....	03/17/2016	BONY.....	30,000,000	2,633,820	2,393,099	2,633,820				0			(240,721)	(240,721)			
168905 10 7	CHILDREN'S PLACE.....	02/24/2016	SANFORD BERNST.....	07/13/2016	VARIOUS.....	970,000	64,466	76,136	64,466				0			11,670	11,670	388		
25179M 10 3	DEVON ENERGY CORP NEW.....	08/03/2016	VARIOUS.....	11/21/2016	VARIOUS.....	480,000,000	16,078,504	18,157,103	16,078,504				0			2,078,599	2,078,599	54,000		
269246 40 1	E*TRADE FINANCIAL CORP.....	02/09/2016	SANFORD BERNST.....	04/15/2016	SANFORD BERNST.....	6,610,000	138,154	163,128	138,154				0			24,974	24,974			
29413U 10 3	ENVISION HEALTHCARE CORP.....	11/10/2016	VARIOUS.....	12/01/2016	MERGER.....	657,700,000	14,451,557	14,451,557	14,451,557				0			0	0	0		
402635 30 4	GULFPORT ENERGY CORP.....	05/23/2016	SANFORD BERNST.....	07/07/2016	SANFORD BERNST.....	7,850,000	240,830	239,760	240,830				0			(1,070)	(1,070)			
423452 10 1	HELMERICH & PAYNE.....	04/27/2016	SANFORD BERNST.....	10/10/2016	SANFORD BERNST.....	1,570,000	101,034	109,080	101,034				0			8,046	8,046	2,178		
42809H 10 7	HESS CORPORATION.....	07/05/2016	VARIOUS.....	12/02/2016	BONY.....	110,000,000	5,472,484	6,327,249	5,472,484				0			854,765	854,765	27,500		
436106 10 8	HOLLYFRONTIER CORP.....	02/22/2016	SANFORD BERNST.....	05/10/2016	SANFORD BERNST.....	19,690,000	611,869	576,486	611,869				0			(35,383)	(35,383)	6,498		
46625H 10 0	JP MORGAN CHASE & CO.....	10/14/2016	BONY.....	11/09/2016	BONY.....	30,000,000	2,036,208	2,184,837	2,036,208				0			148,629	148,629			

## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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	
49456B	10	1	11/03/2016	BONY	12/06/2016	PERSHING DLJ	80,000.000	1,576,120	1,662,516	1,576,120				0			86,396	86,396			
49803T	30	0	08/15/2016	SANFORD BERNST	11/30/2016	SANFORD BERNST	22,890.000	680,789	554,421	680,789							(126,368)	(126,368)		6,581	
521865	20	4	02/09/2016	SANFORD BERNST	06/29/2016	SANFORD BERNST	850.000	81,637	87,518	81,637							5,881	5,881		510	
548661	10	7	11/09/2016	BONY	11/18/2016	BONY	98,000.000	6,946,052	6,655,969	6,946,052							(290,082)	(290,082)		17,500	
55345K	10	3	06/08/2016	SANFORD BERNST	10/27/2016	SANFORD BERNST	4,880.000	73,621	74,501	73,621							880	880			
59522J	10	3	06/08/2016	SANFORD BERNST	07/08/2016	SANFORD BERNST	1,750.000	172,570	188,725	172,570							16,155	16,155			
626755	10	2	02/09/2016	SANFORD BERNST	03/16/2016	SANFORD BERNST	1,050.000	62,316	67,686	62,316							5,370	5,370			
676220	10	6	05/23/2016	SANFORD BERNST	10/11/2016	SANFORD BERNST	63,890.000	219,586	225,527	219,586							5,941	5,941		1,597	
68268W	10	3	04/22/2016	SANFORD BERNST	11/03/2016	SANFORD BERNST	2,150.000	67,750	58,651	67,750							(9,099)	(9,099)			
717081	10	3	02/02/2016	JP MORGAN	04/05/2016	BONY	80,000.000	2,402,896	2,476,762	2,402,896							73,866	73,866		24,000	
73172K	10	4	03/04/2016	SANFORD BERNST	07/15/2016	SANFORD BERNST	11,900.000	130,356	145,856	130,356							15,500	15,500			
749660	10	6	08/11/2016	SANFORD BERNST	11/03/2016	SANFORD BERNST	8,320.000	127,637	147,193	127,637							19,556	19,556			
82568P	30	4	07/20/2016	SANFORD BERNST	10/25/2016	SANFORD BERNST	4,110.000	188,682	176,354	188,682							(12,328)	(12,328)			
960413	10	2	02/24/2016	SANFORD BERNST	05/24/2016	VARIOUS	18,870.000	821,178	831,197	821,178							10,020	10,020		6,088	
989207	10	5	08/09/2016	VARIOUS	12/19/2016	BONY	92,000.000	5,065,538	7,270,880	5,065,538							2,205,341	2,205,341			
G16234	10	9	06/23/2016	SPINOFF	07/05/2016	CS FIRST	1,816.000	71,224	43,965	71,224							(27,259)	(27,259)			
G97822	10	3	02/18/2016	BONY	08/10/2016	BONY	30,000.000	3,960,039	2,545,201	3,960,039							(1,414,838)	(1,414,838)		8,700	
H84989	10	4	08/02/2016	BONY	11/30/2016	BONY	70,000.000	3,856,724	4,547,155	3,856,724							690,431	690,431		53,900	
Y2573F	10	2	01/20/2016	BONY	12/05/2016	BONY	100,000.000	899,480	1,452,998	899,480							553,518	553,518			
008916	10	8	01/29/2016	BMO CAPITAL	09/27/2016	VARIOUS	1,993.000	239,746	239,491	239,746							(256)	(256)		4,741	
063671	10	1	01/29/2016	BMO CAPITAL	10/06/2016	RBC DEXIA	3,070.000	228,113	257,841	228,113							29,727	29,727		5,219	
064149	10	7	02/16/2016	RBC DEXIA	08/29/2016	VARIOUS	14,600.000	804,240	952,612	804,240							148,373	148,373		10,788	
103309	10	0	01/29/2016	COREMARK	11/03/2016	VARIOUS	1,987.000	125,062	154,332	125,062							29,270	29,270		459	
124900	30	9	02/25/2016	BMO CAPITAL	08/11/2016	VARIOUS	1,564.000	328,079	373,108	328,079							45,029	45,029		943	
125491	10	0	01/29/2016	RAYMOND JAMES	05/05/2016	VARIOUS	4,998.000	151,881	133,199	151,881							(18,683)	(18,683)		1,733	
194693	10	7	02/17/2016	VARIOUS	10/28/2016	VARIOUS	12,079.000	565,916	580,133	565,916							14,217	14,217		706	
249906	10	8	01/29/2016	MERRILL LYNCH	11/21/2016	VARIOUS	8,579.000	212,292	240,575	212,292							28,284	28,284			
351858	10	5	07/19/2016	VARIOUS	09/26/2016	VARIOUS	9,445.000	878,310	922,195	878,310							43,885	43,885		1,018	
375916	10	3	01/29/2016	BMO CAPITAL	08/10/2016	VARIOUS	3,084.000	109,524	117,889	109,524							8,365	8,365		928	
39945C	10	9	11/14/2016	VARIOUS	12/16/2016	WILLIAM HOUGH	7,291.000	457,095	455,527	457,095							(1,567)	(1,567)			
554282	10	3	10/03/2016	VARIOUS	11/23/2016	RBC DEXIA	5,301.000	439,048	374,125	439,048							(64,923)	(64,923)		2,434	
68272K	10	3	01/29/2016	FIDELITY CAP	06/27/2016	VARIOUS	3,408.000	284,711	267,685	284,711							(17,027)	(17,027)		99	
73927C	10	0	03/23/2016	NBCS SECURITY	12/16/2016	WILLIAM HOUGH	2,071.000	68,426	70,791	68,426							2,365	2,365		2,439	
74339G	10	1	05/31/2016	VARIOUS	06/03/2016	VARIOUS	10,554.000	432,292	432,292	432,292								0		616	
780087	10	2	02/16/2016	VARIOUS	06/24/2016	VARIOUS	17,242.000	1,192,848	1,324,282	1,192,848							131,434	131,434		12,072	
81373C	10	2	02/16/2016	VARIOUS	04/19/2016	VARIOUS	62,578.000	406,341	549,581	406,341							143,239	143,239		2,644	
85472N	10	9	01/29/2016	LAURENTI	12/15/2016	SCOTIA	1,824.000	61,677	64,405	61,677							2,729	2,729		616	
866796	10	5	03/18/2016	VARIOUS	08/10/2016	VARIOUS	13,642.000	561,692	576,787	561,692							15,095	15,095		7,597	
867224	10	7	02/17/2016	CIBC	12/21/2016	VARIOUS	6,671.000	219,573	260,452	219,573							40,879	40,879		4,174	
89156V	10	6	01/29/2016	FIDELITY CAP	10/26/2016	VARIOUS	4,401.000	125,881	155,690	125,881							29,809	29,809			
89353D	10	7	08/08/2016	VARIOUS	12/16/2016	WILLIAM HOUGH	1,255.000	76,793	75,846	76,793							(947)	(947)		709	
Y09827	10	9	09/09/2016	VARIOUS	11/02/2016	VARIOUS	65,000.000	9,623,125	11,316,416	9,623,125							1,693,292	1,693,292		47,350	

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### SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							116,405,104	126,348,711	116,405,104	0	0	0	0	0	0	9,943,610	9,943,610	555,053	0
9799998.	Total - Common Stocks.....							116,405,104	126,348,711	116,405,104	0	0	0	0	0	0	9,943,610	9,943,610	555,053	0
9899999.	Total - Preferred and Common Stocks.....							116,405,104	126,348,711	116,405,104	0	0	0	0	0	0	9,943,610	9,943,610	555,053	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,068,533,486	1,079,604,340	1,066,982,820	0	(1,550,641)	0	(1,550,641)	0	0	12,621,505	12,621,505	10,168,304	5,652,696

## SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2	3	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
<b>Common Stocks - Alien Insurer</b>											
30247@ 10 8	FM INSURANCE COMPANY LIMITED.....	..D.....		AA-1120610....	2ciB4	NO		703,030,851		110,000,012.000	100.0
30257@ 10 5	FM INSURANCE EUROPE S.A.....	..D.....			2ciB4	NO				30,000.000	100.0
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.....	..D.....		AA-2730043....	2ciB4	NO		34,082,721		42,282.000	100.0
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTACAO BRASIL LTDA .....	..D.....			2ciB4	NO				128,598.000	100.0
1499999.	Total - Common Stocks - Alien Insurer.....						0	737,113,572	0	XXX	XXX
<b>Common Stocks - Non-Insurer Which Controls Insurer</b>											
30277@ 10 1	FMIC HOLDINGS, INC.....				2ciB2	NO		2,148,494,419		42,029.000	100.0
1599999.	Total - Common Stocks - Non-Insurer Which Controls Insurer.....						0	2,148,494,419	0	XXX	XXX
<b>Common Stocks - Other Affiliates</b>											
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....				2ciB2	NO				500.000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....						0	0	0	XXX	XXX
1899999.	Total - Common Stocks.....						0	2,885,607,991	0	XXX	XXX
1999999.	Total - Preferred and Common Stock.....						0	2,885,607,991	0	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: \$....11,232,187,619.

2. Total amount of intangible assets nonadmitted \$.....0.

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## SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2	3	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
<b>Preferred Stocks</b>					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		47,500.000	65.5
0199999.	Total Preferred Stock.....		0	XXX	XXX
<b>Common Stocks</b>					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		80,000.000	100.0
000000 00 0	APPALACHIAN INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		705,000.000	100.0
000000 00 0	CORPORATE INSURANCE SERVICES, INC.....	FMIC HOLDINGS, INC.....		1,000.000	100.0
000000 00 0	FM GLOBAL SERVICIOS S. DE R.L. DE C.V.....	FMIC HOLDINGS, INC.....		2.000	66.6
000000 00 0	RISK ENGINEERING INSURANCE COMPANY LTD.....	FMIC HOLDINGS, INC.....		120,000.000	100.0
000000 00 0	FM ENGINEERING INTERNATIONAL LTD.....	FM INSURANCE COMPANY LIMITED.....		50,000.000	100.0
0299999.	Total - Common Stock.....		0	XXX	XXX
0399999.	Total - Preferred and Common Stock.....		0	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 Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	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 B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>																					
	UNIV HOUSTON TX.....			08/30/2016	EXCHANGE.....	02/15/2017	134,901		(27,228)			125,000	162,129	2,361		5.000	(.46.036)	FA.....			
	UNIVERSITY OF DELAWARE DE REVENUE.....			12/13/2016	BANK AMERICA MERRILL.....	11/01/2017	3,153,623		(2,673)			3,100,000	3,156,296	15,500		3.000	0.911	MN.....		11,625	
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....							3,288,524	0	(29,901)	0	0	3,225,000	3,318,425	17,861	0	XXX	XXX	XXX	0	11,625
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....							3,288,524	0	(29,901)	0	0	3,225,000	3,318,425	17,861	0	XXX	XXX	XXX	0	11,625
<b>Total Bonds</b>																					
7799999	Subtotals - Issuer Obligations.....							3,288,524	0	(29,901)	0	0	3,225,000	3,318,425	17,861	0	XXX	XXX	XXX	0	11,625
8399999	Subtotals - Bonds.....							3,288,524	0	(29,901)	0	0	3,225,000	3,318,425	17,861	0	XXX	XXX	XXX	0	11,625
<b>All Other Money Market Mutual Funds</b>																					
09248U	61	9		08/03/2016	BLACKROCK LIQUIDITY TEMPFUND INST'L.....		173,226,427	51,953					173,174,473							479,945	
26188J	20	6		07/21/2016	DREYFUS CASH MGT INST'L.....		12,245,066	1,224					12,243,842							35,135	
31607A	20	8		08/17/2016	FIDELITY PRIME MON MAR-INS COMMON.....		100,600,719	40,224					100,560,495							269,715	
38141W	23	2		08/01/2016	GOLDMAN SACHS FINANCIAL SQUARE INST'L.....		54,458,447	5,445					54,453,002							217,622	
4812A0	36	7		12/22/2016	JPM PRIME MMKT-CAPITAL.....		94,766,761	4,663					94,762,098							34,719	
8999999	Total - All Other Money Market Mutual Funds.....							435,297,420	103,509	0	0	0	XXX	435,193,910	0	0	XXX	XXX	XXX	1,037,136	0
9199999	Total - Short-Term Investments.....							438,585,944	103,509	(29,901)	0	0	XXX	438,512,335	17,861	0	XXX	XXX	XXX	1,037,136	11,625

E17

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. A - Sn. 2**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 2**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

Annual Statement for the year 2016 of the **FACTORY MUTUAL INSURANCE COMPANY**  
**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**  
Reinvested Collateral Assets Owned December 31 Current Year

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Cash Equivalents (Schedule E Part 2 Type)</b>							
628988 51 7	KBC, BRUSSELS.....		C.....		1,000,000	1,000,000	01/06/2017.....
000000 00 0	SHINKIN CENTRAL BANK.....		C.....		1,000,000	1,000,000	01/17/2017.....
86563Y HS 5	SUMITOMO BK NY.....		C.....		1,000,000	1,000,000	01/12/2017.....
55607K NK 8	MACQUARIE BANK LTD.....		C.....		997,623	997,623	01/19/2017.....
91127P PN 5	UNITED OVERSEAS BANK LTD.....		C.....		1,496,550	1,496,550	02/22/2017.....
16706B B4 9	THE CHIBA BANK LTD NEW YORK BRANCH.....		C.....		1,500,000	1,500,000	02/03/2017.....
69034A PU 0	OVERSEA-CHINESE BANKING CORP. LTD.....		C.....		997,700	997,700	02/28/2017.....
153911 27 4	NATIONAL BANK OF CANADA LONDON.....		C.....		1,000,000	1,000,000	01/06/2017.....
000000 00 0	BANK OF TOKYO UFJ LTD LONDON.....		C.....		600,000	600,000	12/23/2016.....
000000 00 0	BANK OF MONTREAL, LONDON.....		C.....		1,000,000	1,000,000	12/23/2016.....
000000 00 0	SKANDANAVISKA ENSKILDA BANKEN.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	DEN NORSKE BANK OSLO.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	RABOBANK NETHERLANDS.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	CREDIT INDUSTRIAL ET COMMERCIAL.....		C.....		2,000,000	2,000,000	12/23/2016.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....		C.....		227,272	227,272	12/23/2016.....
000000 00 0	HSBC SECURITIES,INC.....		C.....		2,000,000	2,000,000	12/23/2016.....
000000 00 0	HSBC SECURITIES,INC.....		C.....		2,000,000	2,000,000	12/23/2016.....
000000 00 0	PERSHING LLC.....		C.....		5,000,000	5,000,000	12/23/2016.....
000000 00 0	ABBAY NATL TSY SERV GRAND CAYMAN.....		C.....		1,000,000	1,000,000	12/23/2016.....
000000 00 0	AUSTRALIA NEW ZEALAND LONDON.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	BANK OF MONTREAL, LONDON.....		C.....		600,000	600,000	12/28/2016.....
000000 00 0	BRED BANQUE POPULAIRE.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	CREDIT AGRICOLE SA LONDON.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	LANDESBANK BADEN WUERTTEMBERG, STUT.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	NATIONAL AUSTRALIA BANK LONDON.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	SOCIETE GENERALE PARIS.....		C.....		1,600,000	1,600,000	12/23/2016.....
000000 00 0	STANDARD CHARTERED LONDON.....		C.....		1,600,000	1,600,000	12/23/2016.....
90275D CR 9	UNION BANK OF SWITZERLAND, STAMFORD.....		C.....		1,000,000	1,000,000	03/13/2017.....
60689D L5 0	MIZUHO BANK LIMITED NEW YORK.....		C.....		2,000,000	2,000,000	03/24/2017.....
40433F HR 3	HSBC PLC.....		C.....		1,000,000	1,000,000	04/25/2017.....
151636 15 2	SUMITOMO MITSUI TRUST BANK LTD, LDN.....		C.....		1,000,000	1,000,000	05/08/2017.....
60682A 3L 8	MIT UFJ TR NY.....		C.....		1,000,000	1,000,000	03/23/2017.....
000000 00 0	BNP Paribas Paris.....		C.....		3,000,000	3,000,000	01/26/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....				48,419,145	48,419,145	XXX
9999999.	Totals.....				48,419,145	48,419,145	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(14,686,580) Book/Adjusted Carrying Value \$.....(14,686,580)
- Average balance for the year: Fair Value \$.....56,056,185 Book/Adjusted Carrying Value \$.....56,056,185
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....48,419,145 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

Annual Statement for the year 2016 of the **FACTORY MUTUAL INSURANCE COMPANY**  
**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 *
<b>Open Depositories</b>						
ANZ BANKING GROUP LIMITED .....	SINGAPORE .....				11,461,430	XXX
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....				(8,681,450)	XXX
BANK OF AMERICA (LOSS PAYMENT).....	HARTFORD, CT.....				(51,661,853)	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....				(23,980,927)	XXX
BANK OF AMERICA (PAYROLL).....	HARTFORD, CT.....				(11,072,699)	XXX
BANK OF AMERICA - SINGAPORE.....	WILMINGTON, DE.....				11,346,566	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT.....	AUSTRALIA.....				32,173,584	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	HONG KONG.....				12,701,271	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	HONG KONG.....				7,581,048	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	SINGAPORE.....				2,239,255	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	SINGAPORE.....	0.250	27,062		9,266,463	XXX
HSBC-BANK MALAYSIA BERHAD.....	MALAYSIA.....				13,711,439	XXX
HSBC-BANK MALAYSIA BERHAD USD ACCOUNT.....	MALAYSIA.....				274,077	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD.....	NEW ZEALAND.....				1,310,739	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD.....	NEW ZEALAND.....				14,006,383	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD.....	NEW ZEALAND.....				512,897	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....	0.280	110,153		20,677,604	XXX
JP MORGAN PRIV EQ-M.STANLEY.....	NEW YORK, NY.....	0.280	466,645		10,943,630	XXX
JP MORGAN CHASE SINGAPORE BRANCH.....	SAN ANTONIO, TX.....				11,345,941	XXX
JP MORGAN CHASE LONDON BRANCH.....	LONDON.....	0.280	1,596		5,740,016	XXX
NORTHERN TRUST DDA .....	CHICAGO, IL.....				89,032,873	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	0.365	164,480	13,707	9,788,476	XXX
ROYAL BANK (USD ACCT).....	TORONTO, ON, CAN.....	0.365	4,141	345	13,778,618	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				26,332,171	XXX
0199998. Deposits in.....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	256		110,891	XXX
0199999. Total - Open Depositories.....	XXX	XXX	774,333	14,052	208,938,442	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	774,333	14,052	208,938,442	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	9,924	XXX
0599999. Total Cash.....	XXX	XXX	774,333	14,052	208,948,366	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	225,666,010	4. April.....	154,914,840	7. July.....	214,259,887	10. October.....	198,119,566
2. February.....	220,667,872	5. May.....	176,641,060	8. August.....	272,994,052	11. November.....	237,470,081
3. March.....	163,652,492	6. June.....	188,549,841	9. September.....	211,990,709	12. December.....	208,938,442

## 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 & Accrued	8 Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA T-BILL.....		12/13/2016.....	0.483	03/09/2017.....	2,148,095		567
CANADA T-BILL.....		11/03/2016.....	0.444	01/26/2017.....	1,699,484		1,218
0699999. All Other Government Bonds - Issuer Obligations.....					3,847,579	0	1,785
1099999. Total - All Other Government Bonds .....					3,847,579	0	1,785
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					3,847,579	0	1,785
8399999. Subtotals - Bonds.....					3,847,579	0	1,785
<b>Sweep Accounts</b>							
HSBC AUSTRALIA TERM DEPOSIT.....		12/31/2014.....	0.700		8,644,968	5,973	52,579
HSBC BRAZIL.....		01/30/1990.....			5,060,496		
BANK OF AMERICA AUSTRALIAN TERM DEPOSIT.....		07/01/2015.....	1.890		9,405,741	4,214	209,802
BANK OF AMERICA (USD) TERM DEPOSIT.....		07/01/2015.....	0.400		26,455,733	7,080	101,103
ANZ AUSTRALIAN TERM DEPOSIT.....		03/31/2015.....	0.250		17,419,428	26,315	370,864
8499999. Total - Sweep Accounts.....					66,986,366	43,582	734,348
8699999. Total - Cash Equivalents.....					70,833,945	43,582	736,133



**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/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
			1. Alabama.....AL			
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA	B...	Workers Compensation.....			253,471	253,120
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Property & Casualty.....			211,226	210,934
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...	Property & Casualty.....			105,613	105,467
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...	Property & Casualty.....			802,659	801,548
33. New York.....NY						
34. North Carolina.....NC	B...	Property & Casualty.....				
35. North Dakota.....ND					501,662	500,967
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property & Casualty.....			295,717	295,307
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property & Casualty.....	3,178,953	3,174,551		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI	B...	Property & Casualty.....			528,065	527,334
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,178,953	3,174,551	2,698,414	2,694,677

**DETAILS OF WRITE-INS**

5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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