

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 3075 Sanders Road, Suite I2W (Street and Number), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Main Administrative Office 3075 Sanders Road, Suite I2W (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact Cynthia Quadros (Name), 847-402-5345 (Area Code) (Telephone Number)
cquad@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President	MARY JANE FORTIN	Chief Financial Officer	MARIO IMBARRATO
Secretary	ANGELA KAY FONTANA	Actuary	THERESA MARY RESNICK

OTHER

DOGAN CIVGIN, Executive Vice President, Annuities	JESSE EDWARD MERTEN, Treasurer	SAMUEL HENRY PILCH*, Senior Group Vice President
STEVEN EMIL SHEBIK #, Executive Vice President	MATTHEW EVAN WINTER, Chief Executive Officer	

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	ANGELA KAY FONTANA	MARY JANE FORTIN
MARIO IMBARRATO	KATHERINE ANNE MABE	HARRY ROBERT MILLER
SAMUEL HENRY PILCH	PETER JOHN RUGEL #	STEVEN EMIL SHEBIK
STEVEN PAUL SORENSON	THOMAS MICHAEL TROY #	THOMAS JOSEPH WILSON II
MATTHEW EVAN WINTER		

State of Illinois
County of Cook SS:

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

MARY JANE FORTIN
President

ANGELA KAY FONTANA
Secretary

MARIO IMBARRATO
Chief Financial Officer

Subscribed and sworn to before me this
17TH day of FEBRUARY 2017

MIGUEL SAUCEDO
NOTARY
11/4/2020

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

* Person having charge of the accounts and finances of the insurer.

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/20

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	18,429,744,152		18,429,744,152	18,506,605,409
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	19,027,185		19,027,185	25,033,179
	2.2 Common stocks	1,714,078,801	21,002,803	1,693,075,998	1,839,664,391
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,251,573,921		3,251,573,921	3,082,734,036
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ 94,586,172 encumbrances)	94,586,172		94,586,172	60,706,884
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 30,297,180 , Schedule E - Part 1), cash equivalents ($ 326,760,856 , Schedule E - Part 2) and short-term investments ($ 252,158,316 , Schedule DA)	609,216,352		609,216,352	717,811,573
6.	Contract loans (including $ premium notes)	557,885,016	1,634,719	556,250,297	560,176,864
7.	Derivatives (Schedule DB)	75,580,526		75,580,526	50,745,589
8.	Other invested assets (Schedule BA)	3,176,297,174	5,932,723	3,170,364,450	3,077,214,804
9.	Receivables for securities	1,296,238		1,296,238	20,929,721
10.	Securities lending reinvested collateral assets (Schedule DL)	144,508		144,508	13,138,476
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	27,929,430,044	28,570,245	27,900,859,799	27,954,760,926
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	213,930,509		213,930,509	214,385,117
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(3,162,588)		(3,162,588)	(3,419,742)
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	302,139,521		302,139,521	307,268,711
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	16,330,766	428,807	15,901,959	15,747,898
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	82,917,881		82,917,881	34,703,375
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				13,858,477
18.2	Net deferred tax asset	192,214,248		192,214,248	233,026,516
19.	Guaranty funds receivable or on deposit	7,053,642		7,053,642	12,825,787
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	12,290,313		12,290,313	9,974,151
24.	Health care ($) and other amounts receivable	4,734,417	4,734,417		
25.	Aggregate write-ins for other than invested assets	303,706,506	261,490,977	42,215,529	44,360,316
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,061,585,258	295,224,446	28,766,360,812	28,837,491,532
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,360,614,989		3,360,614,989	3,510,650,390
28.	Total (Lines 26 and 27)	32,422,200,247	295,224,446	32,126,975,801	32,348,141,922
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	37,942,341		37,942,341	40,802,130
2502.	Prepaid expenses	1,570,785		1,570,785	417,236
2503.	Collateral and related receivables	1,523,472		1,523,472	2,153,995
2598.	Summary of remaining write-ins for Line 25 from overflow page	262,669,907	261,490,977	1,178,930	986,956
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	303,706,506	261,490,977	42,215,529	44,360,316

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 21,411,320,722 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	21,411,320,722	21,822,779,272
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	103,076,620	104,229,550
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,348,986,669	2,603,514,495
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	90,306,263	102,610,312
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	13,063,031	13,481,928
5.	Policyholders' dividends $ 57 and coupons $ due and unpaid (Exhibit 4, Line 10)	57	1,004
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	5,227	5,734
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	191,491	129,516
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,259,360 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,285,681	3,204,589
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 5,567,825 assumed and $ 10,319,261 ceded	15,887,086	6,488,825
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,896,829 accident and health $ 1,196,328 and deposit-type contract funds $	10,093,157	10,547,034
11.	Commissions and expense allowances payable on reinsurance assumed	5,614,427	5,346,698
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	12,218,013	10,439,940
13.	Transfers to Separate Accounts due or accrued (net) (including $ (15,224,749) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(29,256,892)	(28,306,108)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	8,934,807	20,306,250
15.1	Current federal and foreign income taxes, including $ 32,188,744 on realized capital gains (losses)	12,788,507	
15.2	Net deferred tax liability		
16.	Unearned investment income	313,613	320,025
17.	Amounts withheld or retained by company as agent or trustee		
18.	Amounts held for agents' account, including $ agents' credit balances	10,104	10,586
19.	Remittances and items not allocated	4,494,468	1,798,898
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	751,694,246	657,136,356
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	57,906,487	60,227,756
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	226,303,304	
	24.08 Derivatives	31,532,776	5,443,417
	24.09 Payable for securities	95,009,383	20,534,054
	24.10 Payable for securities lending	484,324,086	439,258,234
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	61,641,824	109,273,889
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,719,745,158	25,968,782,253
27.	From Separate Accounts Statement	3,360,614,989	3,510,650,390
28.	Total liabilities (Lines 26 and 27)	29,080,360,147	29,479,432,643
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,887,510,317	1,887,510,317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,153,702,737	975,796,362
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	3,041,213,054	2,863,306,679
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,046,615,654	2,868,709,279
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	32,126,975,801	32,348,141,922
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	27,723,309	29,889,207
2502.	Commitment to invest in limited partnership - letter of credit	20,100,000	39,553,969
2503.	Collateral and related interest payable	5,310,953	11,251,379
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,507,562	28,579,335
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	61,641,824	109,273,889
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	1,212,230,450	773,155,082
2.	Considerations for supplementary contracts with life contingencies	425,420	(21,333)
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,270,039,405	1,342,330,255
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	15,602,867	22,032,893
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	47,986,887	47,841,666
7.	Reserve adjustments on reinsurance ceded	(484,934,196)	(666,529,658)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	35,580,557	35,613,619
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	82,435,194	55,146,422
9.	Total (Lines 1 to 8.3)	2,179,366,584	1,609,568,946
10.	Death benefits	623,699,292	633,443,052
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,267,093	2,700,758
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	949,176,498	997,507,641
13.	Disability benefits and benefits under accident and health contracts	44,755,761	45,405,317
14.	Coupons, guaranteed annual pure endowments and similar benefits	238,331	220,044
15.	Surrender benefits and withdrawals for life contracts	783,639,070	978,966,331
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	125,070,873	137,334,988
18.	Payments on supplementary contracts with life contingencies	175,897	133,840
19.	Increase in aggregate reserves for life and accident and health contracts	(412,611,479)	(1,017,912,591)
20.	Totals (Lines 10 to 19)	2,116,411,336	1,777,799,382
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	35,994,502	29,145,377
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	70,722,687	116,460,331
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	171,413,137	232,396,895
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	11,793,235	21,728,068
25.	Increase in loading on deferred and uncollected premiums	(2,933,528)	6,402,346
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(517,050,389)	(686,452,853)
27.	Aggregate write-ins for deductions	7,443,189	(20,699,544)
28.	Totals (Lines 20 to 27)	1,893,794,169	1,476,780,001
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	285,572,415	132,788,945
30.	Dividends to policyholders	4,392	5,904
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	285,568,023	132,783,041
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	12,343,146	(21,614,146)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	273,224,877	154,397,187
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,525,633) (excluding taxes of $ (10,405,738) transferred to the IMR)	(41,356,910)	(138,528,869)
35.	Net income (Line 33 plus Line 34)	231,867,967	15,868,318
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,868,709,279	2,712,255,289
37.	Net income (Line 35)	231,867,967	15,868,318
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 29,355,700	61,574,794	(26,633,828)
39.	Change in net unrealized foreign exchange capital gain (loss)	6,717,775	(28,836,069)
40.	Change in net deferred income tax	(11,453,470)	72,555,583
41.	Change in nonadmitted assets	(16,242,802)	178,392,880
42.	Change in liability for reinsurance in unauthorized and certified companies		32,198
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(94,557,890)	45,074,908
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	177,906,375	156,453,989
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,046,615,654	2,868,709,279
	DETAILS OF WRITE-INS		
08.301.	Experience refund on reinsurance	81,194,110	54,325,115
08.302.	Fund manager fees	1,236,776	849,650
08.303.	Allocated share of gain (loss) on sale of fixed assets	4,308	(25,533)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		(2,810)
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	82,435,194	55,146,422
2701.	Transfer of IMR due to reinsurance agreement	6,650,974	(20,708,904)
2702.	Funds withheld expense	783,959	
2703.	Fines and penalties	18,867	9,360
2798.	Summary of remaining write-ins for Line 27 from overflow page	(10,611)	
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	7,443,189	(20,699,544)
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,220,542,525	1,259,717,578
2.	Net investment income	1,253,313,320	1,378,566,704
3.	Miscellaneous income	117,788,131	153,378,235
4.	Total (Lines 1 through 3)	2,591,643,976	2,791,662,517
5.	Benefit and loss related payments	2,894,177,631	3,343,897,433
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(516,099,605)	(653,016,708)
7.	Commissions, expenses paid and aggregate write-ins for deductions	294,723,149	395,089,707
8.	Dividends paid to policyholders	5,845	5,309
9.	Federal and foreign income taxes paid (recovered) net of $ 75,054,594 tax on capital gains (losses)	(29,100,618)	167,995,725
10.	Total (Lines 5 through 9)	2,643,706,401	3,253,971,467
11.	Net cash from operations (Line 4 minus Line 10)	(52,062,425)	(462,308,950)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,609,292,177	9,071,875,200
	12.2 Stocks	882,416,213	678,079,745
	12.3 Mortgage loans	280,037,297	402,559,538
	12.4 Real estate		
	12.5 Other invested assets	622,831,658	502,567,964
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(629,551)	189,182
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,393,947,794	10,655,271,629
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,213,529,686	7,439,182,549
	13.2 Stocks	677,414,842	1,265,116,305
	13.3 Mortgage loans	440,579,902	455,321,150
	13.4 Real estate	36,316,876	32,557,782
	13.5 Other invested assets	732,996,393	622,555,518
	13.6 Miscellaneous applications	12,060,534	15,039,399
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,112,898,233	9,829,772,703
14.	Net increase (decrease) in contract loans and premium notes	(3,739,340)	4,504,860
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	284,788,901	820,994,066
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(377,538,829)	(301,458,821)
	16.5 Dividends to stockholders		16,402,896
	16.6 Other cash provided (applied)	36,217,132	(18,369,985)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(341,321,697)	(336,231,702)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(108,595,221)	22,453,415
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	717,811,573	695,358,158
	19.2 End of year (Line 18 plus Line 19.1)	609,216,352	717,811,573

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

20.0001. Portfolio investments exchanged	510,075,250	439,541,238
20.0002. Internal investments transferred due to reinsurance	231,195,613	
20.0003. Increased payable for securities acquired	67,419,503	
20.0004. Reinvestment of non-cash distributions from other invested assets	49,810,335	12,572,334
20.0005. Investment in a subsidiary written off as result of merger	22,039,917	
20.0006. Decreased receivable from securities sold	21,024,106	
20.0007. Stock dividends received	14,309,541	5,901,722
20.0008. Net assets transferred from a subsidiary as result of merger	10,734,109	
20.0009. Change in commitment on low income housing investments	7,084,477	38,634
20.0010. Real estate expenses capitalized	1,762,882	322,890
20.0011. Investment income due and accrued transferrred due to reinsurance	1,742,580	
20.0012. Bonds transferred to limited partnerships as contribution	1,607,500	
20.0013. Bonds transferred to an affiliate through reinsurance		368,434,437

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

20.0014. Dividends to parent in the form of non-cash invested assets		83,597,104
20.0015. Mortgage loans transferred to an affiliate through reinsurance		78,639,403
20.0016. Contract loans transferred to an affiliate through reinsurance		42,825,088
20.0017. Commitment to invest in limited partnership - letter of credit		39,553,969
20.0018. Single LLC investment reclassed to real estate		2,000,000

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	1,212,230,449		1,081,124,962	33,213,579			21,015,539	2,954,092	25,514,805		48,407,472	
2.	Considerations for supplementary contracts with life contingencies	425,420				425,420							
3.	Net investment income	1,270,039,405		381,483,903	703,855,359	6,819,098		13,957,103	157,859,346	5,399,109		665,487	
4.	Amortization of Interest Maintenance Reserve (IMR)	15,602,867		4,843,582	8,653,506	78,654		130,752	1,821,962	53,814		20,596	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	47,986,886		32,062,362	14,286,451			1,324,373	(67,974)	353,114		28,560	
7.	Reserve adjustments on reinsurance ceded	(484,934,196)			(238,702,435)				(246,231,761)				
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	35,580,557		32,962,445	659,272			1,958,840					
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	82,435,194		81,882,273	511,106	(5)		41,747	117	(40)		(4)	
9.	Totals (Lines 1 to 8.3)	2,179,366,582		1,614,359,528	522,476,837	7,323,167		38,428,355	(83,664,218)	31,320,802		49,122,112	
10.	Death benefits	623,699,292		599,030,101				24,669,191					
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,267,093		2,267,093									
12.	Annuity benefits	949,176,498			712,470,524				236,705,974				
13.	Disability benefits and benefits under accident and health contracts	44,755,761		2,065,084				21,188		19,847,265		22,822,224	
14.	Coupons, guaranteed annual pure endowments and similar benefits	238,331		238,331									
15.	Surrender benefits and withdrawals for life contracts	783,639,070		219,032,943	396,728,885			4,036,304	163,840,939				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	125,070,873		1,901,634	121,199,042	960,884		9,275	999,762			277	
18.	Payments on supplementary contracts with life contingencies	175,897				175,897							
19.	Increase in aggregate reserves for life and accident and health contracts	(412,611,479)		276,636,319	(435,989,315)	424,308		2,354,212	(254,884,073)	(1,711,503)		558,573	
20.	Totals (Lines 10 to 19)	2,116,411,336		1,101,171,505	794,409,136	1,561,089		31,090,169	146,662,602	18,135,762		23,381,074	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	35,994,502		21,034,239	14,007,463	(5,041)		595,718	362,121	3			
22.	Commissions and expense allowances on reinsurance assumed	70,722,687		52,933,208	1,261,709	604		120,605	544	7,317,686		9,088,331	
23.	General insurance expenses	171,413,137		134,484,884	13,880,068	1,409,221		5,401,117	4,774,742	4,666,842		6,796,263	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,793,235		9,980,131	(709,153)	(35,625)		548,629	(241,781)	1,005,514		1,245,522	
25.	Increase in loading on deferred and uncollected premiums	(2,933,528)		(2,943,429)				9,902					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(517,050,389)		24,789,582	(293,455,106)			(2,031,204)	(246,353,661)				
27.	Aggregate write-ins for deductions	7,443,189		7,453,749	2,791	214		(7,305)	473	(3,986)		(2,747)	
28.	Totals (Lines 20 to 27)	1,893,794,169		1,348,903,868	529,396,907	2,930,461		35,727,629	(94,794,961)	31,121,821		40,508,443	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	285,572,413		265,455,659	(6,920,070)	4,392,705		2,700,726	11,130,743	198,980		8,613,669	
30.	Dividends to policyholders	4,392		4,392									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	285,568,021		265,451,268	(6,920,070)	4,392,705		2,700,726	11,130,743	198,980		8,613,669	
32.	Federal income taxes incurred (excluding tax on capital gains)	12,343,146		3,428,855	7,423,574	55,681		92,562	1,289,799	38,096		14,580	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	273,224,875		262,022,412	(14,343,644)	4,337,025		2,608,164	9,840,944	160,884		8,599,088	
	DETAILS OF WRITE-INS												
08.301.	Experience refund on reinsurance	81,194,110		81,193,869				241					
08.302.	Fund manager fee	1,236,776		682,977	512,419			41,380					
08.303.	Allocated share of gain (loss) on sale of fixed assets	4,308		5,427	(1,313)	(5)		126	117	(40)		(4)	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	82,435,194		81,882,273	511,106	(5)		41,747	117	(40)		(4)	
2701.	Transfer of IMR due to reinsurance agreement	6,650,974		6,650,974									
2702.	Funds withheld expense	783,959		783,957				2					
2703.	Fines and penalties	18,867		18,819	2,791	214		608	473	(1,290)		(2,747)	
2798.	Summary of remaining write-ins for Line 27 from overflow page	(10,611)						(7,915)		(2,696)			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	7,443,189		7,453,749	2,791	214		(7,305)	473	(3,986)		(2,747)	

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

		1	2	Ordinary			6	Group	
				3	4	5		7	8
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1.	Reserve December 31, prior year	21,822,779,272		7,254,194,373	11,391,213,546	826,687		258,389,925	2,918,154,742
2.	Tabular net premiums or considerations	1,095,701,180		1,047,653,065	33,213,579			11,880,445	2,954,092
3.	Present value of disability claims incurred	1,036,160		1,036,160		XXX			
4.	Tabular interest	1,143,188,079		341,181,044	652,036,811	60,937		11,777,799	138,131,488
5.	Tabular less actual reserve released	(164,095,097)		(981,366)	(167,914,572)	323,934			4,476,908
6.	Increase in reserve on account of change in valuation basis								
7.	Other increases (net)	134,301,613		32,485,499	101,781,222			34,892	
8.	Totals (Lines 1 to 7)	24,032,911,207		8,675,568,775	12,010,330,585	1,211,557		282,083,060	3,063,717,230
9.	Tabular cost	678,921,846		665,755,749		XXX		13,166,097	
10.	Reserves released by death	120,367,021		114,817,048	XXX	XXX		5,549,973	XXX
11.	Reserves released by other terminations (net)	895,541,436		337,289,432	389,757,007			4,654,058	163,840,939
12.	Annuity, supplementary contract and disability payments involving life contingencies	948,257,114		2,086,272	709,494,086	(39,438)			236,716,194
13.	Net transfers to or (from) Separate Accounts	(21,496,932)		24,789,582	(44,144,738)			(2,031,204)	(110,572)
14.	Total Deductions (Lines 9 to 13)	2,621,590,485		1,144,738,083	1,055,106,355	(39,438)		21,338,923	400,446,561
15.	Reserve December 31, current year	21,411,320,722		7,530,830,692	10,955,224,230	1,250,995		260,744,137	2,663,270,669

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 7,187,745	8,106,134
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 844,595,312	843,213,151
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 686,425	663,773
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	26,302,445	26,942,452
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 165,341,289	165,081,905
4.	Real estate	(d) 13,473,787	13,473,787
5	Contract loans	32,534,351	32,534,351
6	Cash, cash equivalents and short-term investments	(e) 5,052,665	6,189,183
7	Derivative instruments	(f) 6,303,161	13,211,587
8.	Other invested assets	250,906,244	220,739,111
9.	Aggregate write-ins for investment income	(1,195,487)	(1,195,487)
10.	Total gross investment income	1,351,187,936	1,328,959,947
11.	Investment expenses		(g) 53,557,799
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,162,272
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 4,200,471
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		58,920,542
17.	Net investment income (Line 10 minus Line 16)		1,270,039,405
	DETAILS OF WRITE-INS		
0901.	Securities lending fees	(1,145,424)	(1,145,424)
0902.	Swap collateral income	(28,610)	(28,610)
0903.	Other fees	(21,453)	(21,453)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(1,195,487)	(1,195,487)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 52,035,506 accrual of discount less $ 21,674,982 amortization of premium and less $ 22,010,232 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 64,080 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 9,796,004 accrual of discount less $ 2,820,791 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ 1,026,644 interest on encumbrances.

(e) Includes $ 4,459,196 accrual of discount less $ 1,218,171 amortization of premium and less $ 1,436,114 paid for accrued interest on purchases.

(f) Includes $ 39,202,767 accrual of discount less $ 26,894,114 amortization of premium.

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

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

(i) Includes $ 4,200,471 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(2,637,304)		(2,637,304)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(2,720,962)	(38,870,172)	(41,591,134)	12,671,110	1,347,805
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	38,641	(13,386,592)	(13,347,952)	1,712,771	(35,555)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	36,662,467	(37,703,639)	(1,041,173)	48,533,072	(6,436,714)
2.21	Common stocks of affiliates				25,581,593	
3.	Mortgage loans	1,322,068		1,322,068		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(629,551)		(629,551)		
7.	Derivative instruments	(3,032,550)		(3,032,550)	(218,184)	2,571,813
8.	Other invested assets	(2,427,234)	(24,047,462)	(26,474,696)	2,650,132	9,270,427
9.	Aggregate write-ins for capital gains (losses)	198,631		198,631		
10.	Total capital gains (losses)	26,774,205	(114,007,865)	(87,233,660)	90,930,493	6,717,775
	DETAILS OF WRITE-INS					
0901.	Litigation on CDS swaps gain	198,631		198,631		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	198,631		198,631		

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	1,071,409		(141,528)					731,181		481,756	
2.	Deferred and accrued	7,049,582		7,049,582								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	6,939,522		6,939,522								
	3.2 Reinsurance assumed	1,458,518		245,581					731,181		481,756	
	3.3 Reinsurance ceded	277,049		277,049								
	3.4 Net (Line 1 + Line 2)	8,120,991		6,908,054					731,181		481,756	
4.	Advance	137,697		30,213					80,689		26,795	
5.	Line 3.4 - Line 4	7,983,294		6,877,841					650,492		454,961	
6.	Collected during year:											
	6.1 Direct	20,278,712		20,278,712								
	6.2 Reinsurance assumed	55,715,115		33,513,111			3,374,023		10,979,890		7,848,091	
	6.3 Reinsurance ceded	1,784,293		1,784,486			(193)					
	6.4 Net	74,209,534		52,007,337			3,374,216		10,979,890		7,848,091	
7.	Line 5 + Line 6.4	82,192,828		58,885,178			3,374,216		11,630,382		8,303,052	
8.	Prior year (uncollected + deferred and accrued - advance)	20,192,420		18,943,792					660,320		588,308	
9.	First year premiums and considerations:											
	9.1 Direct	16,689,044		16,689,044								
	9.2 Reinsurance assumed	47,088,622		25,029,793			3,374,023		10,970,062		7,714,744	
	9.3 Reinsurance ceded	1,777,257		1,777,450			(193)					
	9.4 Net (Line 7 - Line 8)	62,000,409		39,941,387			3,374,216		10,970,062		7,714,744	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	46,357,611		1,158,089	37,972,830			7,226,692				
	10.2 Reinsurance assumed	6,791,316		537,879	6,108,219			145,057			161	
	10.3 Reinsurance ceded	20,410,186		498,830	15,380,967		111,407	4,418,982				
	10.4 Net	32,738,741		1,197,138	28,700,082		(111,407)	2,952,767			161	
	RENEWAL											
11.	Uncollected	(4,172,180)		(7,100,375)			(124,286)		955,636		2,096,845	
12.	Deferred and accrued	208,946,122		207,995,997			950,125					
13.	Deferred, accrued and uncollected:											
	13.1 Direct	65,686,374		64,060,519			1,027,373		554,059		44,423	
	13.2 Reinsurance assumed	187,925,402		184,562,661			345,913		919,880		2,096,948	
	13.3 Reinsurance ceded	48,837,834		47,727,558			547,447		518,302		44,527	
	13.4 Net (Line 11 + Line 12)	204,773,942		200,895,622			825,839		955,637		2,096,844	
14.	Advance	3,147,983		1,986,677	93		9,337		179,493		972,383	
15.	Line 13.4 - Line 14	201,625,959		198,908,945	(93)		816,502		776,144		1,124,461	
16.	Collected during year:											
	16.1 Direct	412,055,392		362,314,694	709,059		26,655,342		20,815,566		1,560,731	
	16.2 Reinsurance assumed	1,038,553,363		963,496,636	3,804,438		18,059,547	1,325	12,459,179		40,732,238	
	16.3 Reinsurance ceded	337,458,481		289,985,810			26,905,544		19,039,006		1,528,121	
	16.4 Net	1,113,150,274		1,035,825,520	4,513,497		17,809,345	1,325	14,235,739		40,764,848	
17.	Line 15 + Line 16.4	1,314,776,233		1,234,734,465	4,513,404		18,625,847	1,325	15,011,883		41,889,309	
18.	Prior year (uncollected + deferred and accrued - advance)	197,284,932		194,748,027	(93)		873,117		467,139		1,196,742	
19.	Renewal premiums and considerations:											
	19.1 Direct	416,564,519		366,731,690	709,059		26,645,290		20,911,533		1,566,947	
	19.2 Reinsurance assumed	1,033,704,016		958,433,657	3,804,438		18,041,768	1,325	12,762,619		40,660,209	
	19.3 Reinsurance ceded	332,777,236		285,178,910			26,934,328		19,129,409		1,534,589	
	19.4 Net (Line 17 - Line 18)	1,117,491,299		1,039,986,437	4,513,497		17,752,730	1,325	14,544,743		40,692,567	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	479,611,174		384,578,823	38,681,889		26,645,290	7,226,692	20,911,533		1,566,947	
	20.2 Reinsurance assumed	1,087,583,954		984,001,329	9,912,657		21,415,791	146,382	23,732,681		48,375,114	
	20.3 Reinsurance ceded	354,964,679		287,455,190	15,380,967		27,045,542	4,418,982	19,129,409		1,534,589	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,212,230,449		1,081,124,962	33,213,579		21,015,539	2,954,092	25,514,805		48,407,472	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	141		141								
22.	All other	102,729		102,729								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	1,533,859		1,533,923			(64)					
	23.2 Reinsurance assumed	34,479,004		23,335,083			6,471		6,243,259		4,894,191	
	23.3 Net ceded less assumed	(32,945,145)		(21,801,160)			(6,535)		(6,243,259)		(4,894,191)	
24.	Single:											
	24.1 Reinsurance ceded	14,162,650		32,987	14,156,387			(26,724)				
	24.2 Reinsurance assumed	1,326,625		72,256	1,253,832			537				
	24.3 Net ceded less assumed	12,836,025		(39,269)	12,902,555			(27,261)				
25.	Renewal:											
	25.1 Reinsurance ceded	32,290,377		30,495,452	130,064		1,324,437	(41,250)	353,114		28,560	
	25.2 Reinsurance assumed	34,917,058		29,526,473	7,877		114,134	7	1,074,427		4,194,140	
	25.3 Net ceded less assumed	(2,626,681)		968,979	122,187		1,210,303	(41,257)	(721,313)		(4,165,580)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	47,986,886		32,062,362	14,286,451		1,324,373	(67,974)	353,114		28,560	
	26.2 Reinsurance assumed (Page 6, Line 22)	70,722,687		52,933,812	1,261,709		120,605	544	7,317,686		9,088,331	
	26.3 Net ceded less assumed	(22,735,801)		(20,871,450)	13,024,742		1,203,768	(68,518)	(6,964,572)		(9,059,771)	
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	14,501,133		14,501,205	(72)							
28.	Single	15,457,338		553,668	14,007,519		534,030	362,121				
29.	Renewal	6,036,032		5,974,325	16		61,688		3			
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	35,994,502		21,029,198	14,007,463		595,718	362,121	3			

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	4,337,039		9,248		1,006,992	5,353,279
2.	Salaries and wages	85,166,683		200,322		22,740,562	108,107,568
3.11	Contributions for benefit plans for employees	13,154,163		30,706		2,571,133	15,756,002
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,564,530		6,429		1,194,058	2,765,018
3.32	Other agent welfare						
4.1	Legal fees and expenses	3,837,505		507		365,910	4,203,921
4.2	Medical examination fees	2,558,756					2,558,756
4.3	Inspection report fees	256,464		10			256,474
4.4	Fees of public accountants and consulting actuaries	7,028,708		11,958		3,481,424	10,522,091
4.5	Expense of investigation and settlement of policy claims	391,676					391,676
5.1	Traveling expenses	2,225,420		22,656		302,736	2,550,813
5.2	Advertising	11,948,107		12,717			11,960,824
5.3	Postage, express, telegraph and telephone	5,365,154		4,998		122,029	5,492,181
5.4	Printing and stationery	1,544,465		6,653		2,377,482	3,928,600
5.5	Cost or depreciation of furniture and equipment	885,707		1,441		254,416	1,141,564
5.6	Rental of equipment	9,751,124		12,191		1,980,313	11,743,628
5.7	Cost or depreciation of EDP equipment and software	1,668,191		1,336		349,692	2,019,219
6.1	Books and periodicals	236,281		213		40,242	276,737
6.2	Bureau and association fees	709,757		769		89,181	799,706
6.3	Insurance, except on real estate	230,156		(68)		68,850	298,938
6.4	Miscellaneous losses	386,064				71,725	457,789
6.5	Collection and bank service charges	2,132,996				4,673,788	6,806,784
6.6	Sundry general expenses	1,303,276		329,291		278,767	1,911,335
6.7	Group service and administration fees	(17,762,633)		(1,108,397)			(18,871,030)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	183,390		3,462		1	186,853
7.2	Agents' balances charged off (less $ recovered)	65,948					65,948
7.3	Agency conferences other than local meetings	1,234,406		21,951			1,256,358
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere					9,114,775	9,114,775
9.3	Aggregate write-ins for expenses	19,546,699	127,087	11,767,624		2,473,723	33,915,132
10.	General expenses incurred	159,950,032	127,087	11,336,019		53,557,799	(a) 224,970,937
11.	General expenses unpaid December 31, prior year	10,374,936		65,003			10,439,940
12.	General expenses unpaid December 31, current year	12,011,933		105,430		100,650	12,218,013
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	158,313,035	127,087	11,295,592		53,457,149	223,192,863
	DETAILS OF WRITE-INS						
09.301.	Professional services - contract programming	23,869,949		37,090		2,473,723	26,380,763
09.302.	Expenses assumed from subsidiaries and affiliates	39,759	127,087	11,730,533			11,897,380
09.303.	Capital support agreement	10,000,000					10,000,000
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	(14,363,010)					(14,363,010)
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	19,546,699	127,087	11,767,624		2,473,723	33,915,132

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

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	(3,867,864)	518			(3,867,346)
3.	State taxes on premiums	6,394,306	379,519			6,773,825
4.	Other state taxes, including $ for employee benefits	1,212,051	103		67,900	1,280,054
5.	U.S. Social Security taxes	5,615,276	13,174		1,094,372	6,722,822
6.	All other taxes	188,431	1,857,721			2,046,152
7.	Taxes, licenses and fees incurred	9,542,200	2,251,035		1,162,272	12,955,507
8.	Taxes, licenses and fees unpaid December 31, prior year	20,306,250				20,306,250
9.	Taxes, licenses and fees unpaid December 31, current year	8,934,807				8,934,807
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	20,913,642	2,251,035		1,162,272	24,326,950

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	141	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	102,729	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	102,869	
6.	Paid in cash	7,447	
7.	Left on deposit	71,884	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	182,200	
10.	Amount due and unpaid	57	
11.	Provision for dividends or refunds payable in the following calendar year	196,718	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	196,776	
16.	Total from prior year	136,253	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	242,722	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 2.5% NLP 45-55,57,59-60,65-68	104,266		104,266		
0100002.	AE 2.5% ILL 46,48,51	3,605		3,605		
0100003.	AE 3% NLP 42-51,54,58-59,66	107,467		107,467		
0100004.	AE 3% CRVM 48	879		879		
0100005.	AE 3% ILL 47-54,56	17,243		17,243		
0100006.	AE 3.5% NLP 37-46,48-52,55,57-76,78	572,211		572,211		
0100007.	AE 3.5% CRVM 57-64,66-67,69-73	38,179		38,179		
0100008.	AE 3.5% ILL 36-45	25,809		25,809		
0100009.	AE 4% NLP 34-35,37-44	19,946		19,946		
0100010.	AE 4% CRVM 38	1,008		1,008		
0100011.	AM (5) 3.5% NLP 47,51-60	30,459		30,459		
0100012.	06 STD IND 3% NLP 43-67	298,735		298,735		
0100013.	06 STD IND 3% CRVM 53-68	28,435		28,435		
0100014.	06 STD IND 3.5% NLP 34,36,48-49,51,62,65,81,85	2,282		2,282		
0100015.	41 CSO 2.5% NLP 48,50-66,69-70,73-74	376,684		351,643		25,041
0100016.	41 CSO 2.5% CRVM 47,49-51,53-65,68-69,72,74-75,77	393,371		393,371		
0100017.	41 CSO 2.75% NLP 50-69,77	155,854		155,854		
0100018.	41 CSO 2.75% CRVM 55,62	4,892		4,892		
0100019.	41 CSO 3% NLP 45,47-48,50-89	5,402,993		5,402,993		
0100020.	41 CSO 3% CRVM 49,51-72,84,87	6,850,655		6,831,880		18,775
0100021.	41 CSO 3% CRVM GC 59	7,028		7,028		
0100022.	41 CSO 3.5% NLP 51-53,55,57-62,67,70-71,75-76	32,605		32,605		
0100023.	41 CSO 3.5% CRVM 55-70	133,997		133,997		
0100024.	41 CSO 3.5% FPT 49-54	9,768		9,768		
0100025.	41 CSO 4% NLP 60	1,445		1,445		
0100026.	41 CSO 5% CRVM 91-92	58,167		58,167		
0100027.	41 CSO (130%) 2.5% NLP 52,55,60,63	2,262		2,262		
0100028.	41 CSO (130%) 2.75% NLP 64	885		885		
0100029.	41 CSO (130%) 3% NLP 55,57-64,67-68	264,840		264,840		
0100030.	41 CSO (130%) 3% CRVM 57,59-68,86	17,868		16,804		1,064
0100031.	41 CSO SPECIAL 2.5% CRVM 62,64-65	4,597		4,597		
0100032.	41 CSO SPECIAL 3.5% CRVM 63	6,382		6,382		
0100033.	41 IND 3.5% NLP 48	439		439		
0100034.	41 STD IND 3% CRVM 54-67	4,019		4,019		
0100035.	58 CSO 1.5% CRVM ALB 84-88	154,384		154,384		
0100036.	58 CSO 2% NLP GC 72-83	1,114,998		1,114,998		
0100037.	58 CSO 2% CRVM MOD GC 79-83	3,085,242		3,085,242		
0100038.	58 CSO 2% CRVM GC 72-79,81	1,944,851		1,944,851		
0100039.	58 CSO 2.25% CRVM 69	7,760		7,760		
0100040.	58 CSO 2.5% NLP 56,58,61-80,82-88	1,000,231		1,000,231		
0100041.	58 CSO 2.5% NLP ALB 68-71,73-81,83-87	104,251		104,251		
0100042.	58 CSO 2.5% CRVM 64-71,73-79,81-82,84	518,905		518,905		
0100043.	58 CSO 2.5% CRVM ALB 67-77,79,83-88	1,350,084		1,350,084		
0100044.	58 CSO 3% NLP 52,59-89,97	21,987,674		21,883,930		103,745
0100045.	58 CSO 3% NLP ALB 62-71,74-81,83-88,91-92	215,251		215,251		
0100046.	58 CSO 3% CRVM 60-89,93	62,714,181		62,670,603		43,578
0100047.	58 CSO 3% CRVM ALB 65-83,93	647,936		645,010		2,926
0100048.	58 CSO 3% NJ 65	1,345		1,345		
0100049.	58 CSO 3% CAN MOD 65-73	9,421,621		9,421,621		
0100050.	58 CSO 3.5% NLP 42,46,48,50-88,91	18,611,233		18,529,273		81,960
0100051.	58 CSO 3.5% NLP ALB 66-88,92-95	958,445		958,445		
0100052.	58 CSO 3.5% CRVM 62-04	89,484,463		89,041,761		442,702
0100053.	58 CSO 3.5% CRVM ALB 63,66-87	1,031,738		1,031,738		
0100054.	58 CSO 3.5%/10/2% NLP GC 61-73,79-81	391,432		391,432		
0100055.	58 CSO 3.5%/10/2% CRVM MOD 79-81	653,070		653,070		
0100056.	58 CSO 3.5%/10/2% CRVM GC 61-73	838,253		838,253		
0100057.	58 CSO 3.5%/10/2% CAN MOD GC 67-68,70-73	400,584		400,584		
0100058.	58 CSO 4% NLP 56-57,75-88	1,330,718		702,454		628,264
0100059.	58 CSO 4% NLP ALB 76,78-86,92	51,849		51,849		
0100060.	58 CSO 4% CRVM 77-87,93,95	2,306,333		2,306,333		
0100061.	58 CSO 4% CRVM ALB 55,61,64,76-88,93-94	495,622		495,622		
0100062.	58 CSO 4%/20/2% NLP 79-81	500,396		500,396		
0100063.	58 CSO 4%/20/2% CRVM MOD 79-81	24,801,589		24,801,589		
0100064.	58 CSO 4.5% NLP 80-88,90-91	6,263,627		5,900,459		363,168
0100065.	58 CSO 4.5% NLP ALB 82	1,272		1,272		
0100066.	58 CSO 4.5% NLP GC 84-89	379,759		379,759		
0100067.	58 CSO 4.5% CRVM 81-06,09,NB	43,486,665		42,128,730		1,357,935
0100068.	58 CSO 4.5% CRVM ANB 83-84	24,591,373		24,591,373		
0100069.	58 CSO 4.5% CRVM ALB 82-88	262,859		262,859		
0100070.	58 CSO 4.5% CRVM MOD GC 84-91	3,525,749		3,525,749		
0100071.	58 CSO 4.5%/20/2% NLP 72,74-78,80-83	6,536,712		6,536,712		
0100072.	58 CSO 4.5%/20/2% CRVM MOD 79-83	55,259,054		55,259,054		
0100073.	58 CSO 4.5%/20/2% CRVM MOD GC 83-84,86-88	331,087		331,087		
0100074.	58 CSO 4.5%/20/2% MOD 81-83	231,875		231,875		
0100075.	58 CSO 4.5%/20/3.5% CRVM 84,87	441,474		441,474		
0100076.	58 CSO 5.5% NLP 81-82	50,519		50,519		
0100077.	58 CSO 5.5% CRVM ALB 87	29,381		29,381		
0100078.	58 CSO 6% CRVM ALB 85-86	611,521		611,521		
0100079.	58 CET 2% NLP GC 73-76,79-83	127,705		127,705		
0100080.	58 CET 2.5% NLP 59-60,62,68-70,72,75,77,79,84	8,560		8,560		
0100081.	58 CET 2.5% NLP ALB 75,79,85-86	2,378		2,378		
0100082.	58 CET 2.5% CRVM 70,74,78	3,929		3,929		
0100083.	58 CET 2.5% CRVM ALB 74	1,980		1,980		
0100084.	58 CET 3% NLP 60-82	5,277,292		5,277,292		
0100085.	58 CET 3% NLP ALB 64-65,74-78,80,91	9,580		9,580		
0100086.	58 CET 3% CRVM 62-63,65-66,68-85,88-89	28,593		28,441		152
0100087.	58 CET 3% CRVM ALB 65-68,71-72,74,76-78,82	16,564		16,564		
0100088.	58 CET 3.5% NLP 62,70-82	5,367,516		5,366,867		649

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100089.	58 CET 3.5% NLP ALB 67-70,74,77,80,83-86	44,016		44,016		
0100090.	58 CET 3.5% CRVM 62,64,66,76-78	15,324		15,255		69
0100091.	58 CET 3.5% CRVM ALB 67,72-74,77-78,81	7,984		7,984		
0100092.	58 CET 3.5%/10/2% NLP GC 66-67,69-71,73,80-81	60,038		60,038		
0100093.	58 CET 4% NLP 77,82-86	4,664		4,664		
0100094.	58 CET 4% NLP ALB 66	35		35		
0100095.	58 CET 4% CRVM ALB 77,82	1,195		1,195		
0100096.	58 CET 4%/20/2% NLP 79-81,84,86	1,587,869		1,587,869		
0100097.	58 CET 4.5% NLP 82-88	2,372,392		2,372,392		
0100098.	58 CET 4.5% NLP GC 84-89,91	81,024		81,024		
0100099.	58 CET 4.5%/20/2% NLP 81-83	2,761,029		2,761,029		
0100100.	58 CET 4.5%/20/3.5% NLP 84-85	26,469		26,469		
0100101.	60 CSG 4.5% CRVM 93-03	56,118,287				56,118,287
0100102.	60 CSG 5% CRVM 93-94	9,684,571				9,684,571
0100103.	80 CSO 4% CRVM ANB 06-09	192,422,915		191,357,187		1,065,728
0100104.	80 CSO 4% CRVM ALB 86-92,94-NB	367,803,621		354,010,949		13,792,671
0100105.	80 CSO 4% CRVM ALB S & U 00-02,04,06-08	174,234,743		174,230,099		4,644
0100106.	80 CSO 4% CRVM MOD 85	207,530,856		207,530,856		
0100107.	80 CSO 4.5% NLP 89-97	79,304		79,304		
0100108.	80 CSO 4.5% NLP ANB 89-97,01	103,030		103,030		
0100109.	80 CSO 4.5% NLP ALB 69,92-95	594,372		594,372		
0100110.	80 CSO 4.5% NLP GC 89,03	4,999		4,999		
0100111.	80 CSO 4.5% CRVM 82-05,07,14	75,744,151		72,909,842		2,834,309
0100112.	80 CSO 4.5% CRVM ANB 86-05	874,660,948		668,879,792		205,781,156
0100113.	80 CSO 4.5% CRVM ALB 87,90-07,09,14,NB	1,979,897,635		1,934,238,549		45,659,086
0100114.	80 CSO 4.5% CRVM ALB S & U 89-05	887,699,352		886,254,623		1,444,729
0100115.	80 CSO 4.5% CRVM MOD GC 89-00,02-04	6,255,540		6,255,540		
0100116.	80 CSO 4.5%-5% CRVM 91-94	8,629,169		8,629,169		
0100117.	80 CSO 4.75% CRVM ALB S & U 99-03	47,052		47,052		
0100118.	80 CSO 5% NLP 86-90	137,964		137,964		
0100119.	80 CSO 5% CRVM 88-89,92-94	17,365,264		17,109,825		255,439
0100120.	80 CSO 5% CRVM ANB 93-94	153,284,477		153,284,477		
0100121.	80 CSO 5% CRVM ALB 88-94	229,666,089		228,818,696		847,393
0100122.	80 CSO 5% CRVM ALB S & U 94	4,482,203		4,482,203		
0100123.	80 CSO 5.25% CRVM ALB S & U 97-98	7,735		7,735		
0100124.	80 CSO 5.5% NLP 82-89	188,597		188,597		
0100125.	80 CSO 5.5% CRVM 84-09,11-NB	43,829,158		43,829,158		
0100126.	80 CSO 5.5% CRVM ANB 87-92	931,133,547		931,133,547		
0100127.	80 CSO 5.5% CRVM ALB 85-95	189,498,143		188,621,634		876,509
0100128.	80 CSO 5.5% CRVM CRF 86-88	1,531,148		1,531,148		
0100129.	80 CSO 6% NLP 84-89	5,675,560		5,670,650		4,910
0100130.	80 CSO 6% CRVM 83-92	11,456,675		8,844,820		2,611,855
0100131.	80 CSO 6% CRVM ANB 83-86	212,055,727		212,055,727		
0100132.	80 CSO 6% CRVM ALB 84-87	29,647,423		29,647,423		
0100133.	80 CSO 7% NLP 87-92	58,468		58,468		
0100134.	80 CSO (135%) VARIOUS CRVM 91-98	15,867,366		15,867,366		
0100135.	BLENDED 80 CSO 4.5% NLP ALB 98-01	2,264,156		2,264,156		
0100136.	BLENDED 80 CSO 4.5% CRVM ALB 99-00	227,052		227,052		
0100137.	80 CET 4% CRVM 06-08	75,310		75,310		
0100138.	80 CET 4.5% NLP 89-03	682,129		682,129		
0100139.	80 CET 4.5% NLP GC 89-93,97,00-01	257,840		257,840		
0100140.	80 CET 4.5% CRVM 89-05	3,356,411		3,356,411		
0100141.	80 CET 4.5% CRVM ALB 95-NB	3,022		3,022		
0100142.	80 CET 5.5% NLP 87-91,95	858		858		
0100143.	01 CSO 3.5% CRVM ALB 13-NB	487,084,325		487,084,325		
0100144.	01 CSO 3.75% CRVM ALB 13-NB	7,705,411		7,705,411		
0100145.	01 CSO 4% CRVM ALB 02-13	2,332,777,426		2,332,777,426		
0100146.	01 CSO 4.25% CRVM ALB 11-12	1,950,956		1,950,956		
0100147.	GIO NLP 85-02	90,689		90,689		
0100148.	GIO 3.5% CRVM 13-NB	9,219		9,219		
0100149.	GIO 4% CRVM 93-99,07-12	221,894		221,894		
0100150.	SUBSTANDARD NLP 59,61-65,67,69,73,76-77,79-80,82-03	35,563		32,569		2,994
0100151.	UNEARNED PREMIUM	2,790		2,790		
0199997.	Totals (Gross)	9,945,053,918		9,600,999,610		344,054,308
0199998.	Reinsurance ceded	2,255,520,719		2,171,146,131		84,374,588
0199999.	Life Insurance: Totals (Net)	7,689,533,198		7,429,853,479		259,679,720
0200001.	McClintok's 2.5% DEF CARVM 87-88,90-91	42,945	XXX	42,945	XXX	
0200002.	McClintok's 3.5% DEF CARVM 69-74,77-79,81-82,87	79,714	XXX	79,714	XXX	
0200003.	McClintok's 4% DEF CARVM 87	1,323	XXX	1,323	XXX	
0200004.	McClintock's 4.65% IMM 98	23,730	XXX	23,730	XXX	
0200005.	37 SA 2.5% IMM 70,72-73,75-78	165,740	XXX	165,740	XXX	
0200006.	37 SA 2.5% DEF NLP 72-80	194,792	XXX	194,792	XXX	
0200007.	37 SA 2.5% DEF CARVM 66-82	599,148	XXX	599,148	XXX	
0200008.	37 SA 3% DEF CARVM 75,79,84	3,979	XXX	3,979	XXX	
0200009.	37 SA 3.5% DEF CARVM 73,75-82,90-92	466,834	XXX	466,834	XXX	
0200010.	37 SA 4% DEF CARVM 76-85	137,685	XXX	137,685	XXX	
0200011.	37 SA 4.5% DEF CARVM 78-81,86-87	40,815	XXX	40,815	XXX	
0200012.	37 SA 5% DEF CARVM 74	17,928	XXX	17,928	XXX	
0200013.	37 SA 5.5% DEF CARVM 75,77-79	73,371	XXX	73,371	XXX	
0200014.	American Annuity 3.5% DEF CARVM 70,82,86,89-90,92	180,525	XXX	180,525	XXX	
0200015.	71 IAM 3% DEF CARVM 78-81,83-84,86	123,598	XXX	123,598	XXX	
0200016.	71 IAM 3.5% IMM 80-83	3,754,235	XXX	3,754,235	XXX	
0200017.	71 IAM 3.5% DEF CARVM 69,73-76,78,80-81	260,112	XXX	260,112	XXX	
0200018.	71 IAM 4% DEF 79	3,015,932	XXX	3,015,932	XXX	
0200019.	71 IAM 4% DEF CARVM 69-70,74-78,80-88,90-91	1,309,169	XXX	1,309,169	XXX	
0200020.	71 IAM 4.5% DEF 79-92	16,717,942	XXX	16,717,942	XXX	
0200021.	71 IAM 4.5% DEF CARVM 80-89	35,768,638	XXX	35,768,638	XXX	
0200022.	71 IAM 5% DEF CARVM 73-75,78-83,86-89	643,252	XXX	643,252	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200023. 71 IAM 5.5% DEF 80-86	3,811,264	XXX	3,811,264	XXX	
0200024. 71 IAM 5.5% DEF CARVM 77-80,94,96	1,325,783	XXX	1,325,783	XXX	
0200025. 71 IAM 5.75% DEF 83-85	942,064	XXX	942,064	XXX	
0200026. 71 IAM 5.75% DEF CARVM 93	560,524	XXX	560,524	XXX	
0200027. 71 IAM 6% DEF CARVM 75-88,95	1,555,227	XXX	1,555,227	XXX	
0200028. 71 IAM 6.25% DEF CARVM 92	1,091,038	XXX	1,091,038	XXX	
0200029. 71 IAM 6.5% DEF CARVM 87,90	2,767,910	XXX	2,767,910	XXX	
0200030. 71 IAM 6.7% IMM 90	22,767	XXX	22,767	XXX	
0200031. 71 IAM 6.75% DEF CARVM 86,91,NB	3,163,019	XXX	3,163,019	XXX	
0200032. 71 IAM 7% DEF CARVM 86-89	4,619,149	XXX	4,619,149	XXX	
0200033. 71 IAM 7.25% DEF CARVM 86	829,111	XXX	829,111	XXX	
0200034. 71 IAM 7.5% IMM 84,87	149,055	XXX	149,055	XXX	
0200035. 71 IAM 7.75% IMM 84-86	7,222	XXX	7,222	XXX	
0200036. 71 IAM 7.75%/5.75% IMM & DEF 83	324,121	XXX	324,121	XXX	
0200037. 71 IAM 8% DEF CARVM 84-85	41,413,844	XXX	41,413,844	XXX	
0200038. 71 IAM 8.25% DEF CARVM 83	43,450,807	XXX	43,450,807	XXX	
0200039. 71 IAM 8.5% DEF CARVM 85	213,721	XXX	213,721	XXX	
0200040. 71 IAM 9.25% IMM 86	11,672	XXX	11,672	XXX	
0200041. 71 IAM 9.32% IMM 83	329,496	XXX	329,496	XXX	
0200042. 71 IAM 9.5% IMM 85	2,909	XXX	2,909	XXX	
0200043. 71 IAM 10.75% IMM 82	1,772,841	XXX	1,772,841	XXX	
0200044. 71 IAM 11.25% IMM 84	9,542,452	XXX	9,542,452	XXX	
0200045. 71 GAM 7.5% IMM	178,125	XXX		XXX	178,125
0200046. 83a 2.5% IMM 79	157,602	XXX	157,602	XXX	
0200047. 83a 3.5% IMM 83	1,925,322	XXX	1,925,322	XXX	
0200048. 83a 3.75% DEF CARVM 12-13	28,469	XXX	28,469	XXX	
0200049. 83a 4% IMM 13	4,148,181	XXX	4,148,181	XXX	
0200050. 83a 4.25% IMM 12	9,135,908	XXX	9,135,908	XXX	
0200051. 83a 4.5% DEF CARVM 07-08	11,100,699	XXX	1,602,177	XXX	9,498,522
0200052. 83a 4.65% IMM 98	13,272	XXX	13,272	XXX	
0200053. 83a 4.75% DEF 99	114,742	XXX	114,742	XXX	
0200054. 83a 4.77% IMM 93	6,140	XXX	6,140	XXX	
0200055. 83a 4.8% IMM 97	26,290	XXX	26,290	XXX	
0200056. 83a 5% IMM 11	65,198,430	XXX	65,198,430	XXX	
0200057. 83a 5% DEF CARVM 98,09	10,427,155	XXX	10,418,403	XXX	8,752
0200058. 83a 5.2% IMM 96	20,424	XXX	20,424	XXX	
0200059. 83a 5.25% IMM 05-06,10	399,378,503	XXX	399,378,503	XXX	
0200060. 83a 5.25% DEF 98	196,240	XXX	196,240	XXX	
0200061. 83a 5.25% DEF CARVM 97-98	3,560,427	XXX	3,560,427	XXX	
0200062. 83a 5.5% IMM 04,07-08	425,826,276	XXX	425,826,276	XXX	
0200063. 83a 5.5% DEF 94,96-97	1,680,501	XXX	1,680,501	XXX	
0200064. 83a 5.5% DEF CARVM 94,96-97	19,065,684	XXX	19,065,684	XXX	
0200065. 83a 5.55% IMM 95	21,261	XXX	21,261	XXX	
0200066. 83a 5.75% DEF 93,99	1,000,165	XXX	1,000,165	XXX	
0200067. 83a 5.75% DEF CARVM 93	4,944,415	XXX	4,944,415	XXX	
0200068. 83a 6% IMM 03,09	176,558,680	XXX	176,558,680	XXX	
0200069. 83a 6% DEF 95	315,796	XXX	315,796	XXX	
0200070. 83a 6% DEF CARVM 95	3,538,995	XXX	3,538,995	XXX	
0200071. 83a 6.25% IMM 98-99	421,409,654	XXX	420,360,867	XXX	1,048,787
0200072. 83a 6.25% DEF 87,92	2,160,667	XXX	2,160,667	XXX	
0200073. 83a 6.25% DEF CARVM 87,92	40,697,287	XXX	40,697,287	XXX	
0200074. 83a 6.33% DEF CARVM 97	69,790	XXX	69,790	XXX	
0200075. 83a 6.5% IMM 94,02	340,606,110	XXX	340,210,207	XXX	395,903
0200076. 83a 6.5% DEF 87,90	1,396,318	XXX	1,396,318	XXX	
0200077. 83a 6.5% DEF CARVM 90-91	531,840	XXX	531,840	XXX	
0200078. 83a 6.63% DEF CARVM 96	3,082,171	XXX	3,082,171	XXX	
0200079. 83a 6.7% IMM 90	96,493	XXX	96,493	XXX	
0200080. 83a 6.75% IMM 92-93,96-97,01	825,076,815	XXX	824,080,168	XXX	996,647
0200081. 83a 6.75% DEF 91	1,860,870	XXX	1,860,870	XXX	
0200082. 83a 6.75% DEF CARVM 86,91-92	34,555,837	XXX	34,555,837	XXX	
0200083. 83a 6.99% DEF CARVM 95	14,882,070	XXX	14,882,070	XXX	
0200084. 83a 7% IMM 93,00	564,921,122	XXX	564,578,365	XXX	342,756
0200085. 83a 7% DEF 88-89	2,630,547	XXX	2,630,547	XXX	
0200086. 83a 7% DEF CARVM 89	156,529	XXX	156,529	XXX	
0200087. 83a 7.15% IMM 91	6,889	XXX	6,889	XXX	
0200088. 83a 7.25% IMM 95	378,828,132	XXX	378,221,937	XXX	606,195
0200089. 83a 7.45% DEF CARVM 94	21,294,501	XXX	21,294,501	XXX	
0200090. 83a 7.75% IMM 85,92	275,982,604	XXX	275,566,560	XXX	416,043
0200091. 83a 7.75%/5.75% IMM & DEF 88,91	101,732	XXX	101,732	XXX	
0200092. 83a 7.77% DEF CARVM 88	11,020,052	XXX	11,020,052	XXX	
0200093. 83a 8% IMM 87	241,993,509	XXX	241,993,509	XXX	
0200094. 83a 8% DEF CARVM 85	11,103	XXX	11,103	XXX	
0200095. 83a 8.1% DEF CARVM 93	28,001,056	XXX	28,001,056	XXX	
0200096. 83a 8.16% DEF CARVM 89	7,967,703	XXX	7,967,703	XXX	
0200097. 83a 8.25% IMM 90-91	765,625,656	XXX	764,325,332	XXX	1,300,324
0200098. 83a 8.37% DEF CARVM 90	11,099,413	XXX	11,099,413	XXX	
0200099. 83a 8.4% DEF CARVM 92	24,828,168	XXX	24,828,168	XXX	
0200100. 83a 8.42% DEF CARVM 91	15,491,506	XXX	15,491,506	XXX	
0200101. 83a 8.75% IMM 88-89	609,105,843	XXX	608,708,047	XXX	397,796
0200102. 83a 9.25% IMM 86	56,971,149	XXX	56,971,149	XXX	
0200103. 83a 9.5% IMM 85	12,167	XXX	12,167	XXX	
0200104. 83a 11% IMM 85	13,133,036	XXX	13,133,036	XXX	
0200105. 83a 11.25% IMM 84	543,170	XXX	543,170	XXX	
0200106. 83 GAM 5.5% 98	49,814	XXX		XXX	49,814
0200107. 83 GAM 5.5% IMM & DEF 85-97	750,767,805	XXX		XXX	750,767,805
0200108. 1994 GAR 4.5% DEF CARVM 05-06	9,542,040	XXX	1,476,821	XXX	8,065,219
0200109. 1994 GAR 4.75% DEF CARVM 04,07	34,288,959	XXX	5,300,932	XXX	28,988,027
0200110. 1994 GAR 5% DEF CARVM 03	14,184,468	XXX	2,723,524	XXX	11,460,945
0200111. 1994 GAR 5.25% DEF CARVM 98-99	2,374,507	XXX	1,589,139	XXX	785,367
0200112. 1994 GAR 5.5% DEF CARVM 94,96-97,01-02	11,033,433	XXX	1,777,013	XXX	9,256,420
0200113. 1994 GAR 5.75% DEF CARVM 93,00	1,427,067	XXX	538,129	XXX	888,938
0200114. 1994 GAR 6% DEF CARVM 95	3,709,872	XXX	94,350	XXX	3,615,522

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200115.	1994 GAR 6.25% DEF CARVM 92	3,373,149	XXX	49,369	XXX	3,323,781
0200116.	1994 GAR 6.5% DEF CARVM 87,90	58,548,301	XXX	4,619,730	XXX	53,928,572
0200117.	1994 GAR 6.75% DEF CARVM 91	17,531,325	XXX	1,663,617	XXX	15,867,708
0200118.	1994 GAR 7% DEF CARVM 88-89	35,748,376	XXX	2,346,944	XXX	33,401,432
0200119.	1994 GAR 7.25% DEF CARVM 86	5,120,264	XXX	81,395	XXX	5,038,868
0200120.	1994 GAR 8.5% DEF CARVM 85	4,082,129	XXX	109,237	XXX	3,972,892
0200121.	1994 GAR CIF DEF CARVM 92-09	2,697,364,214	XXX	1,951,062,020	XXX	746,302,194
0200122.	1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-13	1,387,248,456	XXX	778,059,567	XXX	609,188,889
0200123.	a-2000 4% IMM 13,15	147,528,971	XXX	95,715,336	XXX	51,813,635
0200124.	a-2000 4% DEF CARVM 78-79	428,525	XXX	428,525	XXX	
0200125.	a-2000 4.25% IMM 12,NB	132,245,858	XXX	80,366,832	XXX	51,879,025
0200126.	a-2000 4.5% IMM 14	122,750,149	XXX	63,629,221	XXX	59,120,927
0200127.	a-2000 4.5% DEF CARVM 80-81,05-06	43,051,056	XXX	25,828,820	XXX	17,222,235
0200128.	a-2000 4.75% DEF CARVM 04,07-08	44,169,935	XXX	24,394,910	XXX	19,775,026
0200129.	a-2000 4.82% DEF CARVM 04	7,506,227	XXX	7,506,227	XXX	
0200130.	a-2000 4.94% IMM 02	98,961	XXX	98,961	XXX	
0200131.	a-2000 5% IMM 11	126,745,758	XXX	70,274,365	XXX	56,471,393
0200132.	a-2000 5% DEF CARVM 98-99,03	109,055,870	XXX	64,004,760	XXX	45,051,110
0200133.	a-2000 5.15% IMM 99	8,822	XXX	8,822	XXX	
0200134.	a-2000 5.25% IMM 01,05-06,10	251,837,962	XXX	149,450,357	XXX	102,387,605
0200135.	a-2000 5.25% DEF CARVM 98-99,02	80,878,540	XXX	44,273,218	XXX	36,605,322
0200136.	a-2000 5.27% DEF CARVM 03	18,975,513	XXX	18,975,513	XXX	
0200137.	a-2000 5.5% IMM 04,07-08	107,987,281	XXX	93,141,425	XXX	14,845,855
0200138.	a-2000 5.5% DEF CARVM 94,96-97,00-02	196,588,818	XXX	106,958,619	XXX	89,630,199
0200139.	a-2000 5.71% DEF CARVM 02	6,324,756	XXX	6,324,756	XXX	
0200140.	a-2000 5.75% DEF CARVM 93,00-01	123,230,022	XXX	79,702,132	XXX	43,527,890
0200141.	a-2000 5.77% IMM 00	47,419	XXX	47,419	XXX	
0200142.	a-2000 6% IMM 03,09	167,225,891	XXX	128,476,879	XXX	38,749,012
0200143.	a-2000 6% DEF CARVM 95,01	15,935,643	XXX	13,348,712	XXX	2,586,931
0200144.	a-2000 6.09% DEF CARVM 00	9,292,893	XXX	9,292,893	XXX	
0200145.	a-2000 6.25% IMM 99	10,423,254	XXX	10,025,966	XXX	397,288
0200146.	a-2000 6.25% DEF CARVM 92	4,467,688	XXX	751,421	XXX	3,716,266
0200147.	a-2000 6.3% DEF CARVM 99	9,298,073	XXX	9,298,073	XXX	
0200148.	a-2000 6.31% DEF CARVM 98	6,746,764	XXX	6,746,764	XXX	
0200149.	a-2000 6.33% DEF CARVM 97	4,537,329	XXX	4,537,329	XXX	
0200150.	a-2000 6.5% IMM 02	75,672,463	XXX	74,230,773	XXX	1,441,690
0200151.	a-2000 6.5% DEF CARVM 87,90	2,581,502	XXX	2,176,092	XXX	405,410
0200152.	a-2000 6.63% DEF CARVM 96	4,970,113	XXX	4,970,113	XXX	
0200153.	a-2000 6.75% IMM 01	31,786,585	XXX	30,436,738	XXX	1,349,847
0200154.	a-2000 6.75% DEF CARVM 91	2,684,850	XXX	600,363	XXX	2,084,486
0200155.	a-2000 7% IMM 00	19,659,955	XXX	18,554,554	XXX	1,105,401
0200156.	a-2000 7% DEF CARVM 88-89	698,727	XXX	698,727	XXX	
0200157.	a-2000 7.25% DEF CARVM 86	1,233,675	XXX	1,233,675	XXX	
0200158.	a-2000 8.25% IMM 90	1,543	XXX	1,543	XXX	
0200159.	a-2000 8.5% DEF CARVM 84-85	1,401,438	XXX	1,401,438	XXX	
0200160.	a-2000 CIF DEF CARVM 94-09,12-14	1,429,788,167	XXX	1,254,842,660	XXX	174,945,507
0200161.	2012 IAR 3.75% DEF CARVM 14-NB	361,083	XXX	361,083	XXX	
0200162.	2012 IAR 4% IMM 15-NB	204,305,061	XXX	115,296,920	XXX	89,008,141
0200163.	Actuarial Guideline 43 Additional Reserve 94-95,97-98,10-NB	327,911,121	XXX	153,970,297	XXX	173,940,824
0299997.	Totals (Gross)	14,923,085,055	XXX	11,544,931,785	XXX	3,378,153,270
0299998.	Reinsurance ceded	1,304,189,906	XXX	589,236,646	XXX	714,953,260
0299999.	Annuities: Totals (Net)	13,618,895,149	XXX	10,955,695,139	XXX	2,663,200,010
0300001.	71 IAM 9.32% IMM 83	260,708		260,708		
0300002.	83a 6.25% IMM 98	26,355		26,355		
0300003.	83a 6.5% IMM 94	20,382		20,382		
0300004.	83a 6.75% IMM 96	32,871		32,871		
0300005.	83a 7.25% IMM 95	8,216		8,216		
0300006.	a-2000 4% IMM 13	70,659				70,659
0300007.	a-2000 4.25% IMM 12	13,534		13,534		
0300008.	a-2000 5% IMM 11	19,022		19,022		
0300009.	a-2000 5.25% IMM 05	16,474		16,474		
0300010.	a-2000 5.5% IMM 04	181,397		181,397		
0300011.	a-2000 6.25% IMM 99	24,653		24,653		
0300012.	a-2000 6.75% IMM 01	73,820		73,820		
0300013.	a-2000 7% IMM 00	102,577		102,577		
0399997.	Totals (Gross)	850,668		780,010		70,659
0399998.	Reinsurance ceded					
0399999.	SCWLC: Totals (Net)	850,668		780,010		70,659
0400001.	51 ADB W/ 58 CSO 3% ANN CRF 60-61,64-67,69-83	1,008		988		20
0400002.	51 ADB W/ 58 CSO 3% ANN CRF ALB 68,73-74,78,80,82-84,86,98-01	670		666		4
0400003.	59 ADB W/ 58 CSO 2.5% ANN CRF 61-62,64-66,68-72,74-02,04,06	416,590		415,059		1,531
0400004.	59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,83,85-86,95,97-10,12	102,619		102,259		360
0400005.	59 ADB W/ 58 CSO 3.5% MO CRF 72-81,88	102,418		102,418		
0400006.	59 ADB W/ 58 CSO 4.5% ANN CRF 81-90,95-96	100,404		100,404		
0400007.	59 ADB W/ 01 CSO 3.5% ANN CRF ALB 13-NB	3,268		3,268		
0400008.	59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12	2,954		2,954		
0400009.	59 ADB W/ 80 CSO 3% ANN CRF 58-60	27		27		
0400010.	59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-NB	2,302		2,302		
0400011.	59 ADB W/ 80 CSO 4.5% ANN CRF 84,87,89-99,01	2,859		2,859		
0400012.	59 ADB W/ 80 CSO 4.5% ANN CRF ALB 95-05	41,509		41,509		
0400013.	59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05	82,414		82,414		
0400014.	59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 01-02	18		18		
0400015.	59 ADB W/ 80 CSO 5% ANN CRF 84-01	58,305		58,305		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400016. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94	9,442		9,442		
0400017. 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 94	9,340		9,340		
0400018. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 97-98	61		61		
0400019. 59 ADB W/ 80 CSO 5.5% ANN CRF 87-98,00,09,12	44,936		44,936		
0400020. 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88	4,743		4,743		
0400021. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB S & U 13-15	30,021		30,021		
0400022. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12	38,351		38,351		
0499997. Totals (Gross)	1,054,258		1,052,343		1,915
0499998. Reinsurance ceded	423,427		421,896		1,531
0499999. Accidental Death Benefits: Totals (Net)	630,831		630,447		384
0500001. 01 CSO 3.5% CRVM ALB 13	6,056		6,056		
0500002. 01 CSO 4% CRVM ALB 10-12	286,169		286,169		
0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-51,61,64,67-73,75-80,82,84,86-87,89	1,721		1,721		
0500004. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88	38		38		
0500005. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	1,669		1,669		
0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	488,390		488,390		
0500007. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 95-11	42,101		38,970		3,131
0500008. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-93,96-01	2,043		2,043		
0500009. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 66,69-73	13,100		13,100		
0500010. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81	96,313		96,313		
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 69-72,76-04,06,10	1,289,642		1,256,118		33,524
0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-90,93-97,99,01,09	209,426		209,426		
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB	4,676		4,676		
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 89-05	13,664		13,664		
0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB	105,113		105,113		
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99	3		3		
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94	593		593		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	21,590		21,590		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 96-98	201		201		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-98,01,06-07,12	79,376		79,376		
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-92	1,138		1,138		
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88	15,252		15,252		
0500023. 52 INTERCO DISA, PER 2, W/ 01 CSO 3.5% ANN CRF 13-NB	9,678		9,678		
0500024. 52 INTERCO DISA W/ 01 CSO 3.5% ANN CRF ALB S & U 13-15	180,964		180,964		
0500025. 52 INTERCO DISA, PER 2, W/ 01 CSO 4% ANN CRF 06,08,10-12	8,429		8,428		
0500026. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-12	179,533		179,533		
0500027. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03	102,219		90,909		11,311
0599997. Totals (Gross)	3,159,097		3,111,130		47,966
0599998. Reinsurance ceded	1,369,682		1,348,220		21,461
0599999. Disability-Active Lives: Totals (Net)	1,789,415		1,762,910		26,505
0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	5,263		5,263		
0600002. 52 INTERCO DISA W/ 58 CSO 2.5%	1,000		1,000		
0600003. 52 INTERCO DISA W/ 58 CSO 3% 90-01	44,487		44,487		
0600004. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	5,664,485		5,664,485		
0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 58,62-66,69-71,76,79-04,06,10	2,800,746		2,800,654		92
0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB	22,516,785		22,516,785		
0600007. 70 INTERCO DISA 2%	94,957				94,957
0600008. 70 INTERCO DISA 3%	57,655				57,655
0600009. 70 INTERCO DISA 3.5%	2,590				2,590
0600010. 70 INTERCO DISA 4.5% 84-88	254,148				254,148
0600011. 26 Class (3) W/ 41 CSO 3% 58-62	1,894		1,894		
0699997. Totals (Gross)	31,444,008		31,034,567		409,442
0699998. Reinsurance ceded	640,724		291,527		349,197
0699999. Disability-Disabled Lives: Totals (Net)	30,803,285		30,743,040		60,245
0700001. Deficiency Reserve	67,702,130		67,246,831		455,299
0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium	44,119,076		43,896,200		222,876
0700003. Cash Surrender Value in Excess of Reserve	6,909,696		6,909,696		
0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies	9,330,823		8,868,528		462,294
0799997. Totals (Gross)	128,061,725		126,921,256		1,140,469
0799998. Reinsurance ceded	59,243,549		59,080,363		163,185
0799999. Miscellaneous Reserves: Totals (Net)	68,818,176		67,840,892		977,284
9999999. Totals (Net) - Page 3, Line 1	21,411,320,722		18,487,305,917		2,924,014,806

EXHIBIT 5 - INTERROGATORIES

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

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

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

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

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

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,865,884,913
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 3,727,122,423
Attach statement of methods employed in their valuation.

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 825,061,974
9.2 State the amount of reserves established for this business: ..... $ 809,931,024
9.3 Identify where the reserves are reported in the blank:
Section 2 of Exhibit 5

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

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

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	2,929,926	2,415,962			1,909	435,704	2,398	72,911	1,043
2.	Additional contract reserves (a)	145,938,209	117,640,324			60,257	28,176,961	1,282		59,385
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	148,868,136	120,056,286			62,166	28,612,665	3,680	72,911	60,428
8.	Reinsurance ceded	75,297,572	70,994,099			24,585	4,145,549		72,911	60,428
9.	Totals (Net)	73,570,564	49,062,187			37,582	24,467,116	3,680		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	29,727,192	26,785,833			74,866	2,862,862	3,632		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	29,727,192	26,785,833			74,866	2,862,862	3,632		
15.	Reinsurance ceded	221,136	182,192			38,944				
16.	Totals (Net)	29,506,056	26,603,641			35,922	2,862,862	3,632		
17.	TOTAL (Net)	103,076,620	75,665,828			73,503	27,329,977	7,312		
18.	TABULAR FUND INTEREST	11,139,467	9,737,707			6,240	1,395,370	151		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES

ALLSTATE LIFE INSURANCE COMPANY

VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES

December 31, 2016

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

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

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

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

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

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

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

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

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6, Line 16 - 2016
Additional Information For Certain Annual Statement Res

Exhibit 6 Column	Policy Coverage	Annual Statement Reserve	Discounted At Interest?
1	All	$29,506,056	n/a
2	Disability Income	762,396	YES*
2	Medical	25,841,245	YES*
5	Disability Income	35,922	YES*
6	Disability Income	2,862,862	YES*
7	Disability Income	3,632	YES*

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

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6, Line 16 - 2016
Page 2 - Additional Information For Certain Annual Statement Reserves

Exhibit 6 Column	Description	Incurral Year	Mortality Table	Morbidity Table	Interest Rate	Annual Statement Reserve	Reserve** Without Discounting	Amount of Discount
2	Medical	2009	None	Company's	4.00%	20,594	21,444	851
		2010	None	Insured	4.00%	175,207	178,647	3,440
		2011	None	Data	4.00%	841,935	868,434	26,499
		2012	None		4.00%	1,929,061	2,016,506	87,445
		2013	None		4.00%	2,477,922	2,601,025	123,103
		2014	None		4.00%	3,970,186	4,201,037	230,850
		2015	None		4.00%	7,754,735	8,253,637	498,902
		2016	None		4.00%	8,671,605	9,281,680	610,075
					Subtotal	**$25,841,245**	**$27,422,411**	**$1,581,166**
2		2011	None		4.00%	762,396	777,495	15,098
5		Various	None		4.00%	35,922	36,633	711
6		Various	None		4.00%	2,862,862	2,919,557	56,696
7		Various	None		4.00%	3,632	3,704	72
GRAND TOTAL						**$29,506,056**	**$31,159,800**	**$1,653,743**

** Computed as if interest rate is 0%.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,422,747,935		2,046,605,721	47,952,315	3,809	328,186,090
2. Deposits received during the year	36,031,647			36,024,937	6,711	
3. Investment earnings credited to the account	118,034,636		84,954,713	381,694	7	32,698,222
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	390,280,684		205,584,862	35,611,868	1,159	149,082,794
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,186,533,535		1,925,975,571	48,747,077	9,368	211,801,519
10. Reinsurance balance at the beginning of the year	180,766,560		99,701,589	77,046,800	2,162,513	1,855,659
11. Net change in reinsurance assumed	(18,313,280)		(20,722,487)	2,574,989	(67,376)	(98,406)
12. Net change in reinsurance ceded	146					146
13. Reinsurance balance at the end of the year (Lines 10+11-12)	162,453,134		78,979,102	79,621,789	2,095,137	1,757,106
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,348,986,669		2,004,954,673	128,368,866	2,104,504	213,558,625

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	1,818,373			1,329,147				489,226			
	1.2 Reinsurance assumed	137,232			96,297				40,934			
	1.3 Reinsurance ceded											
	1.4 Net	1,955,605			1,425,444				530,161			
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed	6,404,713		6,404,713								
	2.13 Reinsurance ceded	4,807,386		4,807,386								
	2.14 Net	1,597,327		(b) 1,597,327	(b)		(b)	(b)				
2.2 Other	2.21 Direct	30,571,290		28,811,809				569,481		1,190,000		
	2.22 Reinsurance assumed	65,857,963		61,315,292	13,662			3,645,852		203,478		679,679
	2.23 Reinsurance ceded	27,305,209		25,636,273				478,936		1,190,000		
	2.24 Net	69,124,044		(b) 64,490,829	(b) 13,662		(b)	(b) 3,736,397		(b) 203,478	(b)	(b) 679,679
3. Incurred but unreported:												
	3.1 Direct	19,521,151		10,524,355				2,052,054		6,636,790		307,952
	3.2 Reinsurance assumed	20,745,354		10,435,357						3,085,792		7,224,205
	3.3 Reinsurance ceded	9,574,186		2,450,768				2,048,554		4,776,579		298,285
	3.4 Net	30,692,319		(b) 18,508,944	(b)		(b)	(b) 3,500		(b) 4,946,003	(b)	(b) 7,233,872
4. TOTALS	4.1 Direct	51,910,814		39,336,164	1,329,147			2,621,534	489,226	7,826,790		307,952
	4.2 Reinsurance assumed	93,145,261		78,155,363	109,959			3,645,852	40,934	3,289,269		7,903,884
	4.3 Reinsurance ceded	41,686,781		32,894,427				2,527,490		5,966,579		298,285
	4.4 Net	103,369,294	(a)	(a) 84,597,100	1,439,106			(a) 3,739,897	530,161	5,149,480		7,913,551

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 30,743,040 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 60,245 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 26,603,641 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 2,902,415 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,448,058,680		380,140,358	667,256,430	24,389		31,071,328	343,872,625	24,305,533		1,388,017
1.2 Reinsurance assumed	680,442,956		490,113,709	129,766,478	151,508		16,821,871	12,479,615	8,079,589		23,030,187
1.3 Reinsurance ceded	496,182,990		256,468,897	83,513,113			23,257,455	119,231,286	12,894,967		817,273
1.4 Net	(d) 1,632,318,646		613,785,169	713,509,796	175,897		24,635,745	237,120,954	19,490,155		23,600,930
2. Liability December 31, current year from Part 1:											
2.1 Direct	51,910,814		39,336,164	1,329,147			2,621,534	489,226	7,826,790		307,952
2.2 Reinsurance assumed	93,145,261		78,155,363	109,959			3,645,852	40,934	3,289,269		7,903,884
2.3 Reinsurance ceded	41,686,781		32,894,427				2,527,490		5,966,579		298,285
2.4 Net	103,369,294		84,597,100	1,439,106			3,739,897	530,161	5,149,480		7,913,551
3. Amounts recoverable from reinsurers December 31, current year	16,330,766		15,493,566	3,393			571,572	259,535			2,700
4. Liability December 31, prior year:											
4.1 Direct	60,542,567		46,376,333	1,870,769			3,259,844	607,784	7,857,726		570,111
4.2 Reinsurance assumed	101,163,556		86,182,057	608,197			2,747,564	100,478	2,869,181		8,656,079
4.3 Reinsurance ceded	45,613,883		36,248,996				2,893,718		5,934,537		536,633
4.4 Net	116,092,240		96,309,394	2,478,965			3,113,690	708,262	4,792,371		8,689,557
5. Amounts recoverable from reinsurers December 31, prior year	16,809,607		16,782,969	3,981				22,657			
6. Incurred Benefits											
6.1 Direct	1,439,426,927		373,100,189	666,714,809	24,389		30,433,018	343,754,067	24,274,597		1,125,858
6.2 Reinsurance assumed	672,424,662		482,087,014	129,268,240	151,508		17,720,159	12,420,071	8,499,677		22,277,992
6.3 Reinsurance ceded	491,777,047		251,824,925	83,512,525			23,462,799	119,468,164	12,927,009		581,626
6.4 Net	1,620,074,541		603,362,278	712,470,524	175,897		24,690,379	236,705,974	19,847,265		22,822,224

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,958,405 in Line 1.1, $ 2,267,093 in Line 1.4.
$ 1,958,405 in Line 6.1, and $ 2,267,093 in Line 6.4.

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

(d) Includes $ 173,869 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	21,002,803	19,640,111	(1,362,691)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,634,719	1,447,492	(187,227)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	5,932,723	12,411,763	6,479,040
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	28,570,245	33,499,366	4,929,121
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	428,807	1,061,709	632,902
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	4,734,417	2,325,388	(2,409,029)
25.	Aggregate write-ins for other than invested assets	261,490,977	242,095,181	(19,395,796)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	295,224,446	278,981,644	(16,242,802)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	295,224,446	278,981,644	(16,242,802)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Negative interest maintenance reserve	250,944,620	211,124,819	(39,819,801)
2502.	Prepaid commissions	10,478,078	27,577,564	17,099,485
2503.	Accounts receivable	68,279	62,854	(5,425)
2598.	Summary of remaining write-ins for Line 25 from overflow page		3,329,943	3,329,943
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	261,490,977	242,095,181	(19,395,796)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Life Insurance Company (the "Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2016 and 2015.

(in millions)		SSAP #	F/S Page #	F/S Line #	2016	2015
Net Income						
(1)	The Company's state basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	$ 232	$ 16
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 232	$ 16
Surplus						
(5)	The Company's state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	$ 3,047	$ 2,869
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 3,047	$ 2,869

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 through 5, including loan-backed and structured securities ("LBASS"), are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*.

Redeemable preferred stocks are reported at cost, amortized cost or the lower of cost, amortized cost or fair value, depending on the assigned NAIC designation. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned NAIC designation. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries are recorded based on the underlying statutory equity of the subsidiary.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances.

Cash equivalents are reported at amortized cost. They are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are reported at cost or amortized cost.

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

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited Generally Accepted Accounting Principles equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. The change in net unrealized capital gains and losses is reported in unassigned surplus, as well as used in the calculation of the asset valuation reserve ("AVR") provision. Single real estate property investments, that are wholly-owned by a limited liability company that is directly and wholly-owned by the reporting entity, are reported as real estate investments. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Collateral loans are reported at the outstanding principal balance and any related accrued interest. Surplus notes are reported at either amortized cost, face value or at a reduced face value based on a prescribed statement factor calculation.

Realized capital losses recognized on all bonds due to other-than-temporary impairment ("OTTI") and net realized capital gains and losses on certain qualifying surplus notes included in other invested assets resulting from changes in the general level of interest rates are reported in the interest maintenance reserve ("IMR"), net of tax and amortized into the Summary of Operations. All other net realized capital gains and losses for other invested assets resulting from changes in the general level of interest rates and OTTI realized capital losses for other invested assets and bonds that are not a result of changes in the general level of interest rates are reported in the Summary of Operations and used in the calculation of the AVR provision, which is reported within unassigned surplus.

Investment income primarily consists of interest, dividends and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS that are purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, the effective yield is recalculated on a prospective basis. In periods subsequent to the recognition of an OTTI on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on

NOTES TO FINANCIAL STATEMENTS

nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value and periodic changes in fair value and settlements of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the bond's decline in value is considered other-than-temporarily impaired, a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline is considered other than temporary and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded. For stocks managed by a third party, either the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes an unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

OTTI adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

Derivative financial instruments

Derivative financial instruments include interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized capital gains or losses in unassigned surplus. The determination of the AVR and IMR impact of realized capital gains and losses on derivatives is based on how the realized capital gains and losses of the underlying asset is reported. The Company's accounting policy for the various types of derivative instruments is discussed in detail in Note 8, Parts A, B & C.

Off-balance sheet financial instruments

Commitments to invest in limited partnership interests and purchase private placement securities have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premiums and annuity considerations

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

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted.

Reserves for policy benefits

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

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

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

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

Asset valuation and interest maintenance reserves

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

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

Reinsurance

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

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, limited partnerships, and derivatives carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

Separate Accounts

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

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

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

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of December 31, 2016 or 2015.

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2016 or 2015.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company did not participate in business combinations taking the form of a statutory purchase in 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

B. Statutory Merger

Charter National Life Insurance Company ("CNL"), one of the Company's wholly owned subsidiaries, merged into the Company effective January 1, 2016. The Company is now the surviving legal entity and CNL has ceased to exist as an independent entity. Per SSAP No. 3, *Accounting Changes and Corrections of Errors*, CNL was effectively a shell company and the Company is exempt from prior year restatement. In conjunction with the merger, Charter National Variable Separate Account merged with Allstate Life Variable Life Separate Account A. In addition, the Company became the depositor of the Charter National Variable Annuity Separate Account, which was renamed Allstate Life Insurance Company Variable Annuity Separate Account C.

C. Assumption Reinsurance

The Company did not participate in business combinations taking the form of assumption reinsurance in 2016 or 2015.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2016 or 2015.

4. Discontinued Operations

The Company did not have discontinued operations in 2016 or 2015.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2016 and 2015 were 3.17% and 5.50%, and 3.40% and 4.35%, respectively. All new mortgage loans were commercial.

2. For loans acquired during 2016 and 2015, the maximum percentage of any one loan to the value of the property at the time of the loan was 74.6% and 74.8%, respectively.

(in millions)	2016	2015
3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2016 and 2015 is presented in the table below:

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 3,252	$ -	$ 3,252
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 3,060	$ 23	$ 3,083
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %

5. The recorded investment in impaired mortgage loans with or without an allowance for credit losses as of December 31, 2016 and 2015 was as follows:

(in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 5	$ -	$ 5
b. Prior year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 6	$ -	$ 6

NOTES TO FINANCIAL STATEMENTS

6. The average recorded investment in impaired mortgage loans, interest income recognized, recorded investments on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting as of December 31, 2016 and 2015 were as follows:

(in millions)	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 6	$ -	$ 6
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 5	$ -	$ 5
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 11	$ -	$ 11
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 6	$ -	$ 6
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -

7. The Company did not have any activity to report for 2016 or 2015 within the allowance for credit losses account.

8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2016 or 2015.

9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

B. Debt Restructuring

(in millions)	2016	2015
1. The total recorded investment in restructured loans, as of December 31	$ 69	$ 66
2. The realized capital losses related to these loans	$ -	$ -
3. Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

4. Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2016 or 2015.

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and internal estimates.

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the aggregate amortized cost of LBASS before recognized OTTI adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in millions)

	2016			2015		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	2	-	2	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	48	4	46	26	1	32
d. Total 1st Quarter	$ 50	$ 4	$ 48	$ 26	$ 1	$ 32
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	17	-	17
g. Present value of cash flows expected to be collected is less than the amortized cost basis	43	2	47	41	1	43
h. Total 2nd Quarter	$ 43	$ 2	$ 47	$ 58	$ 1	$ 60
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	24	-	24
k. Present value of cash flows expected to be collected is less than the amortized cost basis	65	5	62	58	5	53
l. Total 3rd Quarter	$ 65	$ 5	$ 62	$ 82	$ 5	$ 77
OTTI recognized 4th Quarter						
m. Intent to sell	$ -	-	-	$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	5	-	5
o. Present value of cash flows expected to be collected is less than the amortized cost basis	53	7	45	53	2	52
p. Total 4th Quarter	$ 53	7	45	$ 58	$ 2	$ 57
q. Annual Aggregate Total		$ 18			$ 9	

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired LBASS where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05363WAA7	$ 4	$ 3	$ 1	$ 3	$ 3	03/31/2016
12549MAA2	$ 3	$ 3	-	$ 3	$ 2	03/31/2016
143108AA6	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
2254586G8	$ 3	$ 3	-	$ 3	$ 3	03/31/2016
36185MBN1	$ 1	$ 1	-	$ 1	$ 2	03/31/2016
46629GAM0	$ 5	$ 4	1	$ 4	$ 2	03/31/2016
59020UH32	$ 2	$ 2	-	$ 2	$ 3	03/31/2016
60687UAK3	$ 4	$ 4	-	$ 4	$ 11	03/31/2016
64090AAG9	$ -	$ -	-	$ -	$ -	03/31/2016
759950EP9	$ 9	$ 9	-	$ 9	$ 8	03/31/2016
76200RAV0	$ 7	$ 7	-	$ 7	$ 8	03/31/2016
82842RAJ9	$ 3	$ 2	1	$ 2	$ -	03/31/2016
86176Y201	$ 4	$ 3	1	$ 3	$ 2	03/31/2016
86176YAH5	$ 1	$ 1	-	$ 1	$ -	03/31/2016
05363WAA7	$ 3	$ 3	-	$ 3	$ 3	06/30/2016
36828QSC1	$ 4	$ 4	-	$ 4	$ 5	06/30/2016
46629GAM0	$ 4	$ 3	1	$ 3	$ 2	06/30/2016
50184YAA6	$ 2	$ 2	-	$ 2	$ 2	06/30/2016

NOTES TO FINANCIAL STATEMENTS

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
59020UH32	$ 2	$ 2	-	$ 2	$ 3	06/30/2016
60687UAK3	$ 4	$ 4	-	$ 4	$ 11	06/30/2016
64090AAG9	$ -	$ -	-	$ -	$ -	06/30/2016
65536VAD9	$ 10	$ 9	1	$ 9	$ 9	06/30/2016
759950EP9	$ 9	$ 9	-	$ 9	$ 8	06/30/2016
82842RAJ9	$ 2	$ 2	-	$ 2	$ 1	06/30/2016
94985WDZ1	$ 3	$ 3	-	$ 3	$ 3	06/30/2016
05363WAA7	$ 3	$ 3	-	$ 3	$ 3	09/30/2016
059500AG3	$ 9	$ 7	2	$ 7	$ 6	09/30/2016
12513XAH5	$ 20	$ 19	1	$ 19	$ 19	09/30/2016
12549MAA2	$ 3	$ 3	-	$ 3	$ 3	09/30/2016
225470Q89	$ 2	$ 2	-	$ 2	$ 2	09/30/2016
36828QSC1	$ 4	$ 3	1	$ 3	$ 5	09/30/2016
606935AM6	$ 8	$ 7	1	$ 7	$ 8	09/30/2016
64129VAB9	$ 5	$ 5	-	$ 5	$ 5	09/30/2016
759950EP9	$ 9	$ 9	-	$ 9	$ 8	09/30/2016
94985WDZ1	$ 2	$ 2	-	$ 2	$ 3	09/30/2016
059500AG3	$ 7	$ 2	5	$ 2	$ 1	12/31/2016
12513XAH5	$ 18	$ 17	1	$ 17	$ 17	12/31/2016
36828QSC1	$ 3	$ 3	-	$ 3	$ 4	12/31/2016
46629GAM0	$ 4	$ 3	1	$ 3	$ 2	12/31/2016
64129VAC7	$ -	$ -	-	$ -	$ -	12/31/2016
65536VAD9	$ 9	$ 9	-	$ 9	$ 9	12/31/2016
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	12/31/2016
759950EP9	$ 9	$ 9	-	$ 9	$ 8	12/31/2016
94985WDZ1	$ 2	$ 2	-	$ 2	$ 3	12/31/2016
Total			$ 18			
60687UAK3	$ 4	$ 4	$ -	$ 4	$ 10	03/31/2015
65536VAD9	$ 11	$ 10	1	$ 10	$ 11	03/31/2015
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2015
70556MAA0	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
86176Y20 1	$ 5	$ 5	-	$ 5	$ 5	03/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
12549MAA2	$ 4	$ 4	-	$ 4	$ 4	06/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
60687UAK3	$ 5	$ 5	-	$ 5	$ 10	06/30/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
64129VAB9	$ 8	$ 8	-	$ 8	$ 8	06/30/2015
70556MAA0	$ 1	$ -	1	$ -	$ -	06/30/2015
73316PGK0	$ 2	$ 2	-	$ 2	$ 2	06/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 7	06/30/2015
86176Y201	$ 5	$ 5	-	$ 5	$ 5	06/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	06/30/2015
05363WAA7	$ 5	$ 5	-	$ 5	$ 4	09/30/2015
12549MAA2	$ 4	$ 4	-	$ 4	$ 3	09/30/2015
14844RAA9	$ 4	$ 4	-	$ 4	$ 2	09/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
60687UAK3	$ 5	$ 3	2	$ 3	$ 10	09/30/2015
606935AM6	$ 8	$ 8	-	$ 8	$ 8	09/30/2015
64090AAE4	$ 4	$ 3	1	$ 3	$ 2	09/30/2015
64090AAG9	$ -	$ -	-	$ -	$ -	09/30/2015
64129VAB9	$ 8	$ 7	1	$ 7	$ 6	09/30/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 8	09/30/2015
82842RAJ9	$ 3	$ 2	1	$ 2	$ 2	09/30/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 4	09/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	09/30/2015
05363WAA7	$ 5	$ 4	1	$ 4	$ 3	12/31/2015
12549MAA2	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
143108AA6	$ 2	$ 2	-	$ 2	$ 2	12/31/2015
14844RAA9	$ 1	$ 1	-	$ 1	$ -	12/31/2015
17310MAK6	$ 1	$ 1	-	$ 1	$ 1	12/31/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
60687UAK3	$ 3	$ 3	-	$ 3	$ 11	12/31/2015
606935AM6	$ 8	$ 8	-	$ 8	$ 9	12/31/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 2	12/31/2015
64129VAB9	$ 7	$ 6	1	$ 6	$ 5	12/31/2015
759950EP9	$ 9	$ 9	-	$ 9	$ 8	12/31/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 3	12/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ -	12/31/2015
94985WDZ1	$ 3	$ 3	-	$ 3	$ 4	12/31/2015
Total			$ 9			

NOTES TO FINANCIAL STATEMENTS

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI adjustments. Every LBASS with unrealized losses was included in the portfolio monitoring process.

   The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time these individual securities have been in a continuous unrealized loss position as of December 31.

(in millions)		2016	2015
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (7)	$ (66)
	2. 12 months or longer	$ (44)	$ (21)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 294	$ 1,522
	2. 12 months or longer	$ 223	$ 90

5. As of December 31, 2016, the aggregate amount of unrealized losses related to LBASS was $51 million. Of the $51 million of unrealized losses, $33 million were related to LBASS with an unrealized loss position greater than or equal to 20% of amortized cost. Of the $33 million, $28 million of unrealized losses were related to investment grade LBASS and $5 million were related to below investment grade LBASS. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. Unrealized losses on below investment grade LBASS were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads were largely due to the risk associated with the underlying collateral supporting certain LBASS.

   As of December 31, 2016, the remaining $18 million of unrealized losses were related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $18 million, $10 million of unrealized losses were related to investment grade LBASS and $2 million were related to below investment grade LBASS that had been in an unrealized loss position for twelve or more consecutive months. Of the remaining $6 million of unrealized losses, $5 million were related to investment grade LBASS and $1 million were related to below investment grade LBASS that had been in an unrealized loss position for less than twelve consecutive months.

   LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (3) for certain LBASS in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

   As of December 31, 2016, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis. As of December 31, 2016, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.

2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2016 or 2015.

3. Collateral Received

   a. Aggregate Amount Collateral Received

      1. The Company did not enter into repurchase agreements in 2016 or 2015.

      2. The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in millions)		Fair Value 2016	Fair Value 2015
Securities lending			
(a)	Open	$ 484	$ 439
(b)	30 days or less	-	-
(c)	31 to 60 days	-	-
(d)	61 to 90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 484	$ 439
(g)	Securities received	-	-
(h)	Total collateral received	$ 484	$ 439

      3. The Company did not enter into dollar repurchase agreements in 2016 or 2015.

   b.

(in millions)	December 31, 2016	December 31, 2015
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 482	$ 443

   c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.

4. The Company did not use affiliated agents for its securities lending transactions.

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

   a. Aggregate Amount Collateral Reinvested

      1. The Company did not enter into repurchase agreements in 2016 or 2015.

      2. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)	2016		2015	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 1	$ 1	$ 80	$ 80
(b) 30 days or less	206	206	363	363
(c) 31 to 60 days	-	-	-	-
(d) 61 to 90 days	-	-	-	-
(e) 91 to 120 days	1	1	-	-
(f) 121 to 180 days	25	25	-	-
(g) 181 to 365 days	145	145	-	-
(h) 1 to 2 years	95	94	-	-
(i) 2 to 3 years	10	10	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 483	$ 482	$ 443	$ 443
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 483	$ 482	$ 443	$ 443

      3. The Company did not enter into dollar repurchase agreements in 2016 or 2015.

   b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term investments and bonds that can easily be liquidated on demand to match the liability.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

F. Real Estate

1. The Company did not recognize impairment losses related to its real estate investments in 2016 or 2015.

2. None of the Company's real estate investments were sold in 2016 or 2015 or held for sale as of December 31, 2016 or 2015.

3. There were no properties held for sale as of December 31, 2016 or 2015.

4. The Company did not engage in retail land sales operations in 2016 or 2015.

5. The Company did not hold real estate with participating mortgage loan features in 2016 or 2015.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 1 to 12 years and 2 to 13 years as of December 31, 2016 and 2015, respectively. These investments have a required holding period of 15 years.

2. The amount of LIHTC and other tax benefits recognized during 2016 and 2015 was $44 million and $46 million, respectively.

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $201 million and $222 million as of December 31, 2016 and 2015, respectively.

4. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2016 or 2015.

5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2016 or 2015.

6. The Company did not recognize OTTI losses for its LIHTC property investments in 2016 or 2015.

7. In 2016 and 2015, the Company did not write-down or reclassify LIHTC property investments.

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31:

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted 2016 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2015	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	484	-	-	-	484	439	45
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	91	-	-	-	91	1,660	(1,569)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	21	-	-	-	21	21	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	26	-	-	-	26	19	7
n. Other restricted assets	1	-	-	-	1	-	1
o. Total restricted assets	$ 623	$ -	$ -	$ -	$ 623	$ 2,139	$ (1,516)

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

(continued)

Restricted Asset Category	2016 Percentage 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	484	1.5	1.5
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	91	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	21	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	26	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 623	1.9 %	1.9 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

($ in millions)

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted 2015 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2014	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	439	-	-	-	439	407	32
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock k	1,660	-	-	-	1,660	1,427	233
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	21	-	-	-	21	18	3
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	17	-	2	-	19	37	(18)
n. Other restricted assets	-	-	-	-	-	1	(1)
o. Total restricted assets	$ 2,137	$ -	$ 2	$ -	$ 2,139	$ 1,890	$ 249

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

(continued)

Restricted Asset Category	2015 Percentage 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	439	1.3	1.3
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1	1,659	5.1	5.1
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	21	0.1	0.1
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	19	0.1	0.1
n. Other restricted assets	-	-	-	-
o. Total restricted assets	$ 1	$ 2,138	6.6 %	6.6 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. The following tables summarize the detail of the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

Description of Assets	Gross (Admitted and Nonadmitted) Restricted 2016 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From 12/31/2015	7 Increase/ (Decrease) (5 minus 6)
Collateral pledged for limited liability company commitment	$ 20	$ -	$ -	$ -	$ 20	$ -	$ 20
Collateral pledged for derivatives	6	-	-	-	6	19	(13)
Total (c)	$ 26	$ -	$ -	$ -	$ 26	$ 19	$ 7

(continued)

Description of Assets	Percentage 8 Total 12/31/16 Admitted Restricted	9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Collateral pledged for limited liability company commitment	$ 20	0.1 %	0.1 %
Collateral pledged for derivatives	6	-	-
Total (c)	$ 26	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(H)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(H)(1)(m) columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted 2015						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2014	Increase/ (Decrease) (5 minus 6)
Collateral pledged for limited liability company commitment	$ -	$ -	$ -	$	$ -	$ -	$ -
Collateral pledged for derivatives	17	-	2	-	19	37	(18)
Total (c)	$ 17	$ -	$ 2	$ -	$ 19	$ 37	$ (18)

(continued)

	Percentage		
	8	9	10
Description of Assets	Total 12/31/15 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for limited liability company commitment	$ -	- %	- %
Collateral pledged for derivatives	19	0.1	0.1
Total (c)	$ 19	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(H)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(H)(1)(m) columns 9 through 11 respectively.

3. The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted 2016						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2015	Increase/ (Decrease) (5 minus 6)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1	$ -	$ 1
Total (c)	$ 1	$ -	$ -	$ -	$ 1	$ -	$ 1

(continued)

	Percentage		
	8	9	10
Description of Assets	Total 12/31/16 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	- %	- %
Total (c)	$ 1	- %	- %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(H)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(H)(1)(n) columns 9 through 11 respectively.

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted 2015						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2014	Increase/ (Decrease) (5 minus 6)
Puerto Rico bonds required to be held	$ -	$ -	$ -	$ -	$ -	$ 1	$ (1)
Total (c)	$ -	$ -	$ -	$ -	$ -	$ 1	$ (1)

(continued)

	Percentage		
	8	9	10
Description of Assets	Total 12/31/15 Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ -	- %	- %
Total (c)	$ -	- %	- %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(H)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(H)(1)(n) columns 9 through 11 respectively.

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31, 2016.

($ in millions)

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a. Cash	$ 490	$ 490	1.7 %	1.7 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	-	-	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 490	$ 490	1.7 %	1.7 %

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

NOTES TO FINANCIAL STATEMENTS

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31, 2016:

($ in millions)	1	2
	Amount	% of Liability to Total Liabilities*
k. Recognized obligations to return collateral assets	$ 490	1.9 %

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

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of December 31, 2016 or 2015.

J. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

K. Structured Notes

The Company held the following structured notes as of December 31:

(in millions)

2016				
CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Yes/No)
29265WAA6	$ 7	$ 7	$ 7	No
931142BB8	15	15	15	No
Total	$ 22	$ 22	$ 22	

2015				
CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Yes/No)
09071*AA3	$ 3	$ 4	$ 3	No
29265WAA6	7	7	7	No
58940*AA9	7	7	7	No
Total	$ 17	$ 18	$ 17	

L. 5* Securities

The Company held the following 5* securities as of December 31:

($ in millions)	Number of 5* Securities		Aggregate Book/Adjusted Carrying Value		Aggregate Fair Value	
Investment	2016	2015	2016	2015	2016	2015
(1) Bonds - AC	2	3	$ 12	$ 14	$ 12	$ 14
(2) LBASS - AC	1	1	-	-	-	-
(3) Preferred stocks - AC	1		10	-	10	-
(4) Preferred stocks - FV	-	1	-	13	-	13
(5) Total (1+2+3+4)	4	5	$ 22	$ 27	$ 22	$ 27

AC – Amortized cost FV – Fair value

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2016 or 2015.

B. The Company recognized impairment write-downs on its investments in partnerships as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

($ in millions)	Number of Assets		Impairment Amount			
Asset description	2016	2015	2016	2015	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	3	1	$ 17	$ 9	Decline in the fair value of the underlying investments deemed to be other-than-temporary	Assessment of market value of partnership's investments
	3	1	$ 17	$ 9		

The Company did not recognize impairment write-downs on its investments in joint ventures or limited liability companies in 2016 or 2015.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. All due and accrued investment income was admitted as of December 31, 2016 and 2015.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2016 and 2015 included interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts, futures contracts, interest rate cap agreements and index option contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not

representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate), based upon designated market rates or rate indices and a notional amount. The Company primarily uses interest rate swap agreements to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, reducing the credit risk in a particular bond or bond portfolio, while leaving the security or bond intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection or indices also as a less expensive alternative to the cash market.

Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. The Company enters into these agreements primarily to hedge the currency risk associated with holding foreign currency denominated investments. Cash settlements are required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by a specified notional amount.

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

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are used to hedge foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates; (2) hedge the equity exposure contained in equity indexed life and annuity product contracts that offer equity returns to contractholders and (3) to offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus and used in the calculation of the AVR provision. Futures contracts are reported in Schedule

NOTES TO FINANCIAL STATEMENTS

DB, Part B and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Options

Interest rate cap agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to a notional amount. These agreements are utilized to change the interest rate characteristics of existing assets and liabilities to ensure the relationship is maintained within specified ranges and to reduce exposure to rising or falling interest rates. Typically a premium is paid to the counterparty at the inception of a contract. Cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate, applied to the notional amount. Premiums paid are reported as derivative assets. Periodic settlements received are reported as net investment income. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus and used in the calculation of the AVR provision. If an agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. Interest rate cap agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

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

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2016 or 2015.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualified for hedge accounting treatment in 2016 or 2015.

F. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of valuation allowance, will be realized. The Company did not record a valuation allowance as of December 31, 2016 or 2015.

A. 1. The components of the net DTA (DTL) were as follows as of December 31:

(in millions)	12/31/2016			12/31/2015			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
(a) Gross DTAs	$ 430	$ 128	$ 558	$ 455	$ 146	$ 601	$ (25)	$ (18)	$ (43)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 430	$ 128	$ 558	$ 455	$ 146	$ 601	$ (25)	$ (18)	$ (43)
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 430	$ 128	$ 558	$ 455	$ 146	$ 601	$ (25)	$ (18)	$ (43)
(f) DTLs	281	85	366	271	97	368	10	(12)	(2)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 149	$ 43	$ 192	$ 184	$ 49	$ 233	$ (35)	$ (6)	$ (41)

NOTES TO FINANCIAL STATEMENTS

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

(in millions)	12/31/2016 (1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 119	$ 43	$ 162
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	37	-	37
1. Adjusted gross DTAs expected to be realized following the balance sheet date	37	-	37
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	428
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	274	85	359
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 430	$ 128	$ 558

	12/31/2015 (4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 146	$ 49	$ 195
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	56	-	56
1. Adjusted gross DTAs expected to be realized following the balance sheet date	56	-	56
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	395
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	253	97	350
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 455	$ 146	$ 601

	Change (7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (27)	$ (6)	$ (33)
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	(19)	-	(19)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(19)	-	(19)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	33
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	21	(12)	9
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ (25)	$ (18)	$ (43)

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

(in millions)	2016	2015
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	606.2 %	538.1 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.	$ 3,279	$ 3,028

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

	12/31/2016 (1) Ordinary	(2) Capital	12/31/2015 (3) Ordinary	(4) Capital	Change (5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 430	$ 128	$ 455	$ 146	$ (25)	$ (18)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax-planning strategies	- %	- %	- %	- %	- %	- %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 430	$ 128	$ 455	$ 146	$ (25)	$ (18)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	- %	- %	- %	- %	- %	- %

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

B. The Company recognized all DTLs as of December 31, 2016 and 2015.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 12/31/2016	(2) 12/31/2015	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (110)	$ (22)	$ (88)
(b) Foreign	-	-	-
(c) Subtotal	$ (110)	$ (22)	$ (88)
(d) Federal income tax on net capital gains	107	187	(80)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ (3)	$ 165	$ (168)
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	251	240	11
(4) Investments	96	120	(24)
(5) Deferred acquisition costs	73	75	(2)
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	8	17	(9)
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Variable annuity sale – deferred gain	-	-	-
(14) Other (including items <5% of total ordinary tax assets)	2	3	(1)
(99) Subtotal	$ 430	$ 455	$ (25)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 430	$ 455	$ (25)
(e) Capital			
(1) Investments	$ 109	$ 121	$ (12)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	19	25	(6)
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 128	$ 146	$ (18)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 128	$ 146	$ (18)
(i) Admitted DTAs (2d + 2h)	$ 558	$ 601	$ (43)
3. DTLs			
(a) Ordinary			
(1) Investments	$ 9	$ 6	$ 3
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	64	82	(18)
(5) Prepaid commissions	4	10	(6)
(6) Deferred premium asset	41	41	-
(7) Other (including items <5% of total ordinary tax liabilities)	-	-	-
(99) Subtotal	$ 118	$ 139	$ (21)
(b) Capital			
(1) Investments	$ 44	$ 49	$ (5)
(2) Real estate	-	-	-
(3) Unrealized gains	204	180	24
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 248	$ 229	$ 19
(c) DTLs (3a99 + 3b99)	$ 366	$ 368	$ (2)
4. Net DTAs/DTLs (2i – 3c)	$ 192	$ 233	$ (41)

The change in net deferred income tax comprises the following as of December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2016	2015	Change
Total DTAs	$ 558	$ 601	$ (43)
Total DTLs	366	368	(2)
Net DTAs (DTLs)	$ 192	$ 233	(41)
Tax effect of unrealized gains (losses)			30
Tax effect of change in accounting principles			-
Change in net deferred income tax			(11)
Tax effect of nonadmitted assets			9
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ (2)

	2015	2014	Change
Total DTAs	$ 601	$ 546	$ 55
Total DTLs	368	393	(25)
Net DTAs (DTLs)	$ 233	$ 153	80
Tax effect of unrealized gains (losses)			(7)
Tax effect of change in accounting principles			-
Change in net deferred income tax			73
Tax effect of nonadmitted assets			5
Adjustment of prior year tax liabilities			3
Change in net deferred income tax relating to the provision			$ 81

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of December 31:

(in millions)	2016	Effective Tax Rate	2015	Effective Tax Rate
Provision computed at statutory rate	$ 69	35.0 %	$ 136	35.0 %
Intercompany dividends	(28)	(14.3)	-	-
Tax credits	(34)	(17.3)	(34)	(8.8)
IMR amortization	(6)	(2.8)	(8)	(2.0)
Reversal of IMR transfer - reinsurance	2	1.2	(7)	(1.9)
Dividend received deduction	(5)	(2.7)	(5)	(1.3)
Other	1	1.0	2	0.6
Change in net deferred income taxes	(2)	(1.4)	81	20.8
Total statutory income taxes	$ (3)	(1.3) %	$ 165	42.4 %

E. 1. As of December 31, 2016, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. As of December 31, 2016, income taxes incurred by the Company in 2016 and 2015 of $4 million and $158 million, respectively, will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") as of December 31, 2016 or 2015.

F. 1. The Allstate Corporation's (the "Corporation") federal taxable income for the year ended December 31, 2016 is consolidated with the entities listed below:

ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Financial Insurance Holdings Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Northbrook Indemnity Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Investment Corporation
American Heritage Service Company
Answer Financial, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
E.R.J. Insurance Group, Inc.
Esurance Holdings, Inc.
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
Lincoln Benefit Reinsurance Company
North Light Specialty Insurance Company
Northeast Agencies, Inc.
Pablo Creek Services, Inc.
Signature Agency, Inc.
Signature Motor Club, Inc.
Signature Motor Club of California, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
The Allstate Corporation

2. The Company joins the Corporation and its 60 domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gives rise to the alternative minimum tax.

G. The Company believes it is reasonably possible that the liability balance related to federal income tax loss contingencies will not significantly increase in the next twelve months.

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

A.,
B. &
C. Transactions with the Corporation

On December 21, 2016, the Company borrowed $279 million from the Corporation in accordance with the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement"), which was repaid in full, including interest expense of $17 thousand, on December 23, 2016.

Transactions with Allstate Finance Company Agency Loans, LLC ("AFCAL")

On December 22, 2016, the Company purchased $279 million of bonds issued by AFCAL, an affiliate. AFCAL is a special purpose entity wholly-owned by Allstate Non-insurance Holdings, Inc., which is wholly-owned by the Corporation. The purpose of AFCAL is limited to purchasing and securitizing fixed rate and term agent loans from Allstate Finance Company, LLC ("AFCO"), a wholly-owned subsidiary, at fair value. AFCO originates commercial loans to exclusive insurance agents of Allstate Insurance Company ("AIC") generally for the purpose of acquiring agencies or books of business and refinancing existing agent debt. The transaction is structured as a loan securitization with oversight by a trustee and a servicer managing the portfolio. AFCAL purchased the agent loans and used them as collateral in the issuance of bonds, which are the sole source of cash flows for debt service.

Transactions with AFCO

On December 23, 2016, the Company received a cash dividend of $80 million and a return of capital of $339 million in cash from AFCO. AFCO used proceeds from the sale of agent loans described above to pay the cash dividend and return of capital to the Company. The cash dividend received by the Company was reported as net investment income.

NOTES TO FINANCIAL STATEMENTS

In 2016 and 2015, the Company paid capital contributions in cash to AFCO totaling $45 million and $35 million, respectively. An additional $25 million capital contribution was approved by the Company on September 7, 2016 and paid in cash on January 30, 2017.

Transactions with Allstate Short Term Pool, LLC

Commencing in the third quarter of 2016, the Company invested in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly-owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company ("AIMCO"), an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool maintained at a stable net asset value and unit price in proportion to the member's Membership Percentage, as defined in the Operating Agreement of Allstate Short Term Pool, LLC ("Operating Agreement"). The fair value of the underlying assets of the Short term pool are monitored daily. All income, gains, losses and deductions of the Short term pool are allocated among the member companies based on the member's Membership Percentage. As of December 31, 2016, the Company's investment in the Short term pool was $112 million.

There were no other transactions entered into by the Company with related parties in 2016 or 2015 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

(in millions)	2016	2015
AIC	$ 53	$ 56
Allstate Investments, LLC ("AILLC")	4	4
Allstate Financial Services, LLC ("AFS")	1	-
Total	$ 58	$ 60

The Company reported the following as receivables from affiliates as of December 31:

(in millions)	2016	2015
Allstate Assurance Company ("AAC")	$ 10	$ 8
Allstate Life Insurance Company of New York ("ALNY")	2	2
Total	$ 12	$ 10

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively. Net intercompany balances with AFS are settled monthly regardless of dollar amount.

E. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets - Revised* ("SSAP No. 5R").

F. The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which AIC provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expense among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, the Corporation and certain of its wholly-owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool's members.

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

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

The Company and AIC entered into the Capital Support Agreement whereby AIC provides capital and surplus to the Company in order for the Company to maintain a company action level risk-based capital ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of $1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement.

The Company, AIC and the Corporation are parties to the Liquidity Agreement as well as AAC, Road Bay Investments, LLC, and AFCO. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company and AIC each serve as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to $1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all its eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

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

H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent as of December 31, 2016 or 2015.

I. The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2016 or 2015 admitted assets.

J. The Company did not recognize impairments related to its SCA entity investments in 2016 or 2015.

K. The Company did not have investments in foreign insurance subsidiaries as of December 31, 2016 or 2015.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies as of December 31, 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

1. The following tables contain information about the Company's investments in non-insurance SCA entities as of December 31:

($ in millions)

SCA Entity	2016 Percentage of SCA Ownership		2016 Gross Amount	2016 Admitted Amount	2016 Nonadmitted Amount
a. SSAP No. 97 8a entities		%	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) entities		%	-	-	-
c. SSAP No. 97 8b(iii) entities		%			
Allstate Settlement Corporation ("ASC")	100.0	%	$ 20	$ -	$ 20
Allstate Assignment Company ("AACO")	100.0	%	1	-	1
Allstate International Assignments, Ltd. ("AIA")	100.0	%	-	-	-
Total SSAP No.97 8b(iii) entities			$ 21	$ -	$ 21
d. SSAP No. 97 8b(iv) entities		%	-	-	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 21	$ -	$ 21
f. Aggregate Total (a+e)			$ 21	$ -	$ 21

SCA Entity	2015 Percentage of SCA Ownership		2015 Gross Amount	2015 Admitted Amount	2015 Nonadmitted Amount
a. SSAP No. 97 8a entities		%	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) entities		%	-	-	-
c. SSAP No. 97 8b(iii) entities					
ASC	100.0	%	$ 19	$ -	$ 19
AACO	100.0	%	1	-	1
AIA	100.0	%	-	-	-
Total SSAP No.97 8b(iii) entities			$ 20	$ -	$ 20
d. SSAP No. 97 8b(iv) entities		%	-	-	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 20	$ -	$ 20
f. Aggregate Total (a+e)			$ 20	$ -	$ 20

2. The following table contains the NAIC filing response information about the Company's investments in non-insurance SCA entities as of December 31:

($ in millions)

SCA Entity	2016 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			-			
c. SSAP No. 97 8b(iii) entities			-			
ASC	Sub-1	11/17/2016	-	Y	N	I
AACO	Sub-1	11/09/2016	-	Y	N	I
AIA	Sub-1	12/30/2016	-	Y	N	I
d. SSAP No. 97 8b(iv) entities						
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ -			
f. Aggregate Total (a+e)			$ -			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material

Since the entire investments in ASC, AACO and AIA are not admitted, the Company did not submit filings to the NAIC to determine the market valuation of these entities in 2015.

N. Investment in Insurance SCAs

1. The Company's investment in ALNY, a wholly-owned insurance company domiciled in the State of New York, was based on the underlying statutory equity of ALNY and included the impact of a New York prescribed practice which differed from the NAIC SAP. Specifically, the calculation of deferred premium assets included the establishment of a prepaid reinsurance premium asset in accordance with New York Regulation 172. SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*, requires the deferred premium asset to be reduced by the proportionate amount attributable to reinsurance.

NOTES TO FINANCIAL STATEMENTS

2. The table below contains the monetary effect on the Company's year-to-date net income and as of surplus which resulted from ALNY using the New York prescribed accounting practice described above, which differed from the NAIC SAP, the amount of the Company's investment in ALNY based on ALNY's statutory equity applying the prescribed practice and the amount of the Company's investment in ALNY if ALNY had completed its statutory financial statements in accordance with the APPM, without considering the prescribed practice, as of December 31:

(in millions)	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Statutory Equity	If The Insurance SCA Had Completed Statutory Financial Statements*
2016				
ALNY	$ (1)	$ (6)	$ 520	$ 526
2015				
ALNY	$ -	$ (5)	$ 508	$ 513

* Per APPM (without permitted or prescribed practice)

The Company's investment in ALNY as of December 31, 2016 was based on unaudited statutory equity. ALNY's December 31, 2016 audited statutory equity will be available in June of 2017. The Company does not expect it to be materially different from what is disclosed in the table above. The Company's investment in ALNY as of December 31, 2015 was equal to ALNY's audited statutory equity.

3. If ALNY had not used the New York prescribed practice a risk-based capital regulatory event would not have been triggered.

11. Debt

A. The Company did not have debt outstanding as of December 31, 2016 or 2015.

B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of December 31, 2016 or 2015.

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

A. Defined Benefit Plans

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

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

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

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

E. Defined Contribution Plans

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

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $8 million and $9 million in 2016 and 2015, respectively.

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Company was not a sponsor of other postretirement benefit plans.

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

1. The Company had 23,800 common shares authorized, issued and outstanding as of December 31, 2016 and 2015. All common shares had a par value of $227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding as of December 31, 2016 and 2015. The preferred stock shares had a par value of $100 per share.

2. The Company did not have preferred stock issued and outstanding as of December 31, 2016 or 2015.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2016, the maximum ordinary dividend that can be declared and paid in 2017 by the Company is limited to $305 million.

4. The Company did not pay dividends in 2016. An ordinary dividend totaling $100 million, consisting of bonds with fair values of $82 million and related accrued interest of $2 million and cash of $16 million, was paid by the Company to AIC on September 23, 2015 and September 24, 2015, respectively.

5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

NOTES TO FINANCIAL STATEMENTS

6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.

7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.

8. The Company did not hold stock for special purposes as of December 31, 2016 or 2015.

9. The Company did not have special surplus funds as of December 31, 2016 or 2015.

10. Cumulative unrealized gains and losses increased unassigned funds by $722 million and $642 million as of December 31, 2016 and 2015, respectively.

11. The Company did not have surplus notes or similar obligations outstanding as of December 31, 2016 or 2015.

12. The Company did not have restatements due to quasi-reorganizations in 2016 or 2015.

13. The Company was not quasi-reorganized.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.22 billion and $1.08 billion as of December 31, 2016 and 2015, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2016:

(in millions)

1 **Nature and circumstances of guarantee and key attributes, including date and duration of the agreement.**	**2** **Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R).**	**3** **Ultimate financial statement impact if action under the guarantee required.**	**4** **Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.**	**5** **Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.**
With third parties				
In connection with the disposal of the Company's variable annuity business, the Company, ALNY and the Corporation agreed to indemnify The Prudential Insurance Company of America ("Prudential") for certain pre-closing contingent liabilities (including extra contractual liabilities and liabilities excluded from the transaction) that the Company and ALNY agreed to retain. In addition, the Company, ALNY, and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provisions of transition services. The reinsurance agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all of the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees.	$ -	Expenses	$ -	On April 24, 2008, payment of $3 million was made on behalf of the Company and ALNY for full indemnification of a post-closing matter.
Related to the sale of Lincoln Benefit Life Company ("LBL") on April 1, 2014, the Company agreed to indemnify Resolution Life Holdings, Inc. in connection with certain representations, warranties and covenants of the Company, and certain liabilities specifically excluded from the transaction, subject to specific contractual limitations regarding the Company's maximum obligation.	$ -	Expenses	$ -	There have been no payments made.
The Company guarantees the payment of certain settlement arrangements in the event LBL is unable to make such payments.	$ 10	Expenses	$ 10	There have been no payments made.
The Company guarantees the payment of surrender proceeds for a specific block of universal life policies sold through LBL in the event LBL is unable to meet its obligation.	$ 1	Expenses	$ 1	In 2014, the Company made payments of $467 thousand to 4 policyholders that surrendered their policies.
With affiliates				
The Company guarantees the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by AACO and AIA and funded by annuities purchased from ALNY.	See [1] below	Investment in common stock of ALNY	$ 648	There have been no payments made.
The Company guarantees the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event ALNY is unable to make such payments.	See [1] below	Investment in common stock of ALNY	$ 1	There have been no payments made.
Total	$ 11		$ 660	

[1]Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R.

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering

NOTES TO FINANCIAL STATEMENTS

the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows:

(in millions)	December 31 2016	December 31 2015
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 660	$ 672
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ 10	$ 11
2. Contingent liabilities	$ 1	$ 1
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 649	$ 656
2. Joint venture	-	-
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	11	12
5. Other	-	4
6. Total (should equal (3)a)	$ 660	$ 672

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency and the amount of the loss is reasonably estimable. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2016 and 2015, the Company had accrued $4 million and $13 million, respectively, for future guaranty fund assessments, and $3 million and $9 million, respectively, for the related premium tax offset expected to be received. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid. The Company did not recognize an impairment loss on the premium tax offsets in 2016 or 2015.

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

(in millions)	2016	2015
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end	$ 13	$ 13
b. Decreases during the year:		
Policy surcharges charged off	5	-
Premium tax offset applied	1	1
c. Increases during the year:		
Policy surcharges collected/accrued	-	1
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end	$ 7	$ 13

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2016, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2016 or 2015.

E. Joint and Several Liabilities

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

F. All Other Contingencies

The Company did not have material loss contingencies.

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was $1 million and $2 million as of December 31, 2016 and 2015, respectively.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2016 or 2015.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2016 or 2015.

NOTES TO FINANCIAL STATEMENTS

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

(in millions)	Assets		Liabilities	
	2016	2015	2016	2015
a. Swaps	$ 378	$ 417	$ 39	$ 42
b. Futures	-	-	-	-
c. Options	46	91	-	-
d. Total	$ 424	$ 508	$ 39	$ 42

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

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2016 and 2015 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

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

(in millions)	2016	2015
Swaps	$ 10	$ 11
Futures	-	-
Options	1	1
Total	$ 11	$ 12

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. As of December 31, 2016 and 2015, the Company pledged $2 million and $11 million, respectively, of cash in the form of margin deposits. As of both December 31, 2016 and 2015, counterparties pledged $1 million of cash in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2016, counterparties pledged $5 million of cash and securities to the Company, and the Company pledged $4 million of securities to counterparties. As of December 31, 2015, counterparties pledged $11 million of cash and securities to the Company, and the Company pledged $7 million of securities to counterparties.

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2016	2015
Commitments to invest in limited partnership interests	$ 1,221	$ 1,076
Private placement commitments	$ 13	$ 21

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

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

3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.

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

A. The Company did not report transfers of premium receivables as sales in 2016 or 2015.

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2016 and 2015, bonds, including LBASS and common stocks within the General Account with fair values of $460 million and $421 million, respectively, were on loan under these agreements. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair values of $5 million and $21 million as of December 31, 2016 and 2015, respectively, were on loan as part of the General Account securities lending programs. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information on securities lending collateral.

2. The Company did not enter into agreements to service assets or liabilities.

3. The Company did not service assets and liabilities that were subsequently measured at fair value.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

5. The Company did not transfer financial assets accounted for as secured borrowings.

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into repurchase, reverse repurchase, dollar repurchase or dollar reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the years ended December 31, 2016 and 2015, and reacquired within 30 days of the sale date were as follows:

($ in millions)	2016				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	22	$ 3	$ 3	$ -
Bonds	4	9	$ 1	$ 1	$ -
Bonds	5	2	$ -	$ -	$ -
Unaffiliated common stocks		1,632	$ 216	$ 224	$ 6

	2015				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	11	$ 6	$ 6	$ -
Bonds	4	5	$ 3	$ 3	$ -
Bonds	5	1	$ -	$ -	$ -
Unaffiliated common stocks		698	$ 286	$ 354	$ 68

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

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents ("MGAs")/Third Party Administrators ("TPAs")

The aggregate amount of direct premiums written/produced by MGAs/TPAs was $63 million and $70 million for the years ended December 31, 2016 and 2015, respectively, which was less than 5% of the Company's surplus.

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100, *Fair Value* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages as of December 31:

(in millions)	2016			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 6	$ 33	$ 39
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	10	10
Unaffiliated common stocks				
Industrial and miscellaneous	915	1	31	947
Mutual funds	198	-	28	226
Total unaffiliated common stocks	1,113	1	59	1,173
Derivative assets				
Equity and index contracts	-	63	-	63
Foreign currency contracts	-	7	-	7
Credit contracts	-	-	-	-
Interest rate contracts	-	-	1	1
Total derivative assets	-	70	1	71
Separate Accounts assets	3,082	201	78	3,361
Total assets at fair value	$ 4,195	$ 278	$ 181	$ 4,654
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (29)	$ -	$ (29)
Credit contracts	-	(2)	-	(2)
Foreign currency contracts	-	(1)	-	(1)
Total derivative liabilities	-	(32)	-	(32)
Separate Accounts - Derivatives	-	(7)	-	(7)
Total liabilities at fair value	$ -	$ (39)	$ -	$ (39)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	2015 (Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 29	$ 3	$ 32
Perpetual preferred stocks				
Industrial and miscellaneous	-	-	13	13
Unaffiliated common stocks				
Industrial and miscellaneous	1,045	-	22	1,067
Mutual funds	235	-	18	253
Total unaffiliated common stocks	1,280	-	40	1,320
Derivative assets				
Equity and index contracts	-	29	-	29
Foreign currency contracts	-	2	-	2
Credit contracts	-	2	-	2
Interest rate contracts	-	-	1	1
Total derivative assets	-	33	1	34
Separate Accounts assets	3,215	209	87	3,511
Total assets at fair value	$ 4,495	$ 271	$ 144	$ 4,910
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (5)	$ -	$ (5)
Credit contracts	-	(1)	-	(1)
Foreign currency contracts	-	-	-	-
Total derivative liabilities	-	(6)	-	(6)
Separate Accounts - Derivatives	-	(1)	-	(1)
Total liabilities at fair value	$ -	$ (7)	$ -	$ (7)

There were no transfers between Level 1 and Level 2 during 2016 or 2015.

2. The following tables present the rollforward of Level 3 assets measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ -	$ 21	$ 2
Perpetual preferred stocks					
Industrial and miscellaneous	13	-	-	(13)	2
Unaffiliated common stocks					
Industrial and miscellaneous	22	-	-	(1)	3
Mutual funds	18	-	-	-	3
Separate Accounts assets	87	1	-	-	(2)
Derivatives, net	1	-	-	(3)	3
Total assets and liabilities	$ 144	$ 1	$ -	$ 4	$ 11

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2016
Bonds					
Industrial and miscellaneous	$ 32	$ -	$ (24)	$ (1)	$ 33
Perpetual preferred stocks					
Industrial and miscellaneous	10	-	(2)	-	10
Unaffiliated common stocks					
Industrial and miscellaneous	11	-	(4)	-	31
Mutual funds	7	-	-	-	28
Separate Accounts assets	-	-	-	(8)	78
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 60	$ -	$ (30)	$ (9)	$ 181

NOTES TO FINANCIAL STATEMENTS

(in millions)

Description	Beginning balance as of 01/01/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 2	$ 16	$ (1)	$ 7	$ (1)
Perpetual preferred stocks					
Industrial and miscellaneous	15	-	-	-	(2)
Unaffiliated common stocks					
Industrial and miscellaneous	12	1	-	(1)	(1)
Mutual funds	4	-	-	-	1
Separate Accounts assets	100	-	(1)	-	(2)
Derivatives, net	2	-	-	(4)	3
Total assets and liabilities	$ 135	$ 17	$ (2)	$ 2	$ (2)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 12/31/2015
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (8)	$ (15)	$ 3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	13
Unaffiliated common stocks					
Industrial and miscellaneous	14	-	(3)	-	22
Mutual funds	17	-	(4)	-	18
Separate Accounts assets	-	-	-	(10)	87
Derivatives, net	-	-	-	-	1
Total assets and liabilities	$ 34	$ -	$ (15)	$ (25)	$ 144

Transfer into Level 3 during 2016 and 2015 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable. In addition, transfers into Level 3 during 2015 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

There were no transfers out of Level 3 during 2016. Transfers out of Level 3 during 2015 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available in the prior period, and any gains and losses related to the change in the valuation source for individual securities were not significant. In addition, transfers out of Level 3 during 2015 included changes in the NAIC designation that resulted in the asset not being reported and measured at fair value.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed and asset-backed securities ("ABS"). The primary inputs to the valuation for public corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Unaffiliated common stocks – The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

   Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap and foreign currency swap agreements, certain options and credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

   Separate Accounts - Indexed variable annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation for public corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the

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credit quality and industry sector of the issuer. In addition, indexed variable annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed and ABS. Corporate bonds, including those that are privately placed are primarily valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. ABS are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

Perpetual preferred stocks – The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

Derivatives - Certain over-the-counter derivatives, such as interest rate cap agreements are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

Separate Accounts - Indexed variable annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate is based on discounted contractual cash flows or, if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics using similar types of properties as collateral.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and the admitted values of financial instruments as of December 31:

Financial assets

(in millions)

	2016					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds:						
Other than LBASS	$ 17,108	$ 16,413	$ 642	$ 15,837	$ 629	$ -
LBASS	$ 2,110	$ 2,017	$ -	$ 1,710	$ 400	$ -
Preferred stocks	$ 20	$ 19	$ -	$ 10	$ 10	$ -
Unaffiliated common stocks	$ 1,173	$ 1,173	$ 1,113	$ 1	$ 59	$ -
Mortgage loans on real estate	$ 3,270	$ 3,252	$ -	$ -	$ 3,270	$ -
Cash equivalents	$ 327	$ 327	$ 89	$ 238	$ -	$ -
Short-term investments	$ 252	$ 252	$ 1	$ 248	$ 3	$ -
Derivatives	$ 74	$ 76	$ -	$ 76	$ (2)	$ -
Other invested assets:						
LIHTC property investments	$ 205	$ 201	$ -	$ -	$ 205	$ -
Unaffiliated surplus notes	$ 62	$ 60	$ -	$ 22	$ 40	$ -
Collateral loans	$ 325	$ 325	$ -	$ -	$ 325	$ -
Securities lending reinvested collateral	$ -	$ -	$ -	$ -	$ -	$ -
Aggregate write-ins for other than invested assets:						
Derivative collateral	$ 2	$ 2	$ -	$ 2	$ -	$ -
Separate Accounts	$ 3,361	$ 3,361	$ 3,082	$ 201	$ 78	$ -

	2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds:						
Other than LBASS	$ 15,945	$ 15,458	$ 472	$ 14,797	$ 676	$ -
LBASS	$ 3,142	$ 3,049	$ -	$ 2,933	$ 209	$ -
Preferred stocks	$ 26	$ 25	$ -	$ 13	$ 13	$ -
Unaffiliated common stocks	$ 1,320	$ 1,320	$ 1,280	$ -	$ 40	$ -
Mortgage loans on real estate	$ 3,191	$ 3,083	$ -	$ -	$ 3,191	$ -
Cash equivalents	$ 545	$ 545	$ 36	$ 509	$ -	$ -
Short-term investments	$ 163	$ 163	$ 129	$ 34	$ -	$ -
Derivatives	$ 47	$ 51	$ 1	$ 53	$ (7)	$ -
Other invested assets:						
LIHTC property investments	$ 225	$ 222	$ -	$ -	$ 225	$ -
Unaffiliated surplus notes	$ 21	$ 20	$ -	$ 21	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -
Aggregate write-ins for other than invested assets:						
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Separate Accounts	$ 3,511	$ 3,511	$ 3,215	$ 209	$ 87	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third party credit agencies is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on quoted prices for

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identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of the preferred stocks in Level 3 is based on the valuation method described in Part A4 of this note.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents and short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost. The fair value of short-term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Cash collateral for futures contracts is also included in the derivatives line and the fair value, which is included in Level 2, is based on carrying value due to its short-term nature.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of unaffiliated surplus notes in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending and collateral related to derivatives in Level 2 is based on carrying value due to its short-term nature.

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

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments as of December 31:

(in millions)

	2016					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Deposit-type contracts	$ 2,701	$ 2,226	$ -	$ -	$ 2,701	$ -
Securities lending collateral	$ 484	$ 484	$ -	$ 484	$ -	$ -
Derivatives	$ 32	$ 32	$ -	$ 32	$ -	$ -
Aggregate write-ins for liabilities:						
Derivative collateral	$ 5	$ 5	$ -	$ 5	$ -	$ -
Separate Accounts - Derivatives	$ 7	$ 7	$ -	$ 7	$ -	$ -

	2015					
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Deposit-type contracts	$ 3,089	$ 2,604	$ -	$ -	$ 3,089	$ -
Securities lending collateral	$ 439	$ 439	$ -	$ 439	$ -	$ -
Derivatives	$ 5	$ 5	$ -	$ 5	$ -	$ -
Aggregate write-ins for liabilities:						
Derivative collateral	$ 11	$ 11	$ -	$ 11	$ -	$ -
Separate Accounts - Derivatives	$ 1	$ 1	$ -	$ 1	$ -	$ -

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts incorporating current market-based crediting rates for similar contracts that reflect the Company's own credit risk. As of December 31, 2016, the fair value and statement value of the liability for deposit-type contracts excludes contracts with no defined or contractual maturities in accordance with changes adopted by the NAIC to SSAP No. 100 in 2016. Immediate annuities without life contingencies and fixed rate funding agreements are valued at the present value of future benefits using current market-based implied interest rates and reflect the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2016 and 2015.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have unusual or infrequent items as of December 31, 2016 or 2015.

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B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings as of December 31, 2016 or 2015.

C. Other Disclosures

Coinsurance Agreement with ALIC Re

Effective December 1, 2016, the Company, via an amendment to the affiliated reinsurance agreement for certain guaranteed term business with ALIC Re, converted the agreement from coinsurance to coinsurance with partial funds withheld. The reinsurance agreement covered guaranteed term policies issued primarily by LBL, a former wholly-owned subsidiary, from 2000 through 2009 that was ceded to the Company and retroceded to ALIC Re. Implementation of the amendment resulted in transferring cash and fair value of assets in the amount of $235 million from ALIC Re to the Company. A funds withheld payable equal to this amount was established as a result of this transaction. See Note 22, Events Subsequent, for additional information regarding this agreement.

Reinsurance Agreement with ALNY

The Company has an agreement where via a reinsurance treaty it assumes reinvestment related risk on the structured settlement annuities ("SSAs") of its wholly-owned subsidiary, ALNY. Under the terms of the agreement, the Company guarantees that the fixed income book yield on the portion of ALNY's investment portfolio that supports SSAs liabilities will not fall below contractually determined rates. In return, the Company receives a premium from ALNY that varies with the aggregate SSA statutory reserve balance. The Company assumed premium related to SSAs from ALNY of $3 million for 2016 and 2015.

Sale of Intramerica Life Insurance Company ("ILIC")

On November 1, 2015, the Company sold its wholly-owned subsidiary, ILIC, to its affiliate, Allstate Financial Insurance Holdings Corporation ("AFIHC"). AFIHC is a wholly-owned subsidiary of the Corporation. The Company received $10 million in cash.

Sale of AAC

On January 1, 2015, the Company sold its wholly-owned subsidiary, AAC, to AFIHC. The Company received $11 million in cash.

In connection with AAC's plan to withdraw its New York license, the New York Department of Financial Services ("NYDFS") required the Company to establish a custodial account for the protection of AAC's New York issued business. As required by the NYDFS, the custodial account is to be maintained with a minimum amount of assets which may vary over time. As of December 31, 2016, the balance in the custodial account was $3 million.

Effective April 1, 2015, the Company and AAC entered into a reinsurance agreement whereby the Company retroceded to AAC 100% of its liability for certain universal life policies originally written by Surety Life Insurance Company, a former affiliate, Great Southern Life Insurance Company and Security Life of Denver Insurance Company. The Company transferred assets of $499 million and ceded statutory policy liabilities of $478 million, net of third party reinsurance, plus an adjustment for the IMR of $21 million to AAC in connection with this agreement.

Surety Bonds Issued by AIC

The Company issued SSAs, a type of immediate annuity, in 2013 and prior at prices determined using interest rates in effect at the time of purchase, to fund structured settlements in matters involving AIC.

In most cases, these annuities were issued under a "qualified assignment", whereby AACO and prior to July 1, 2001 ASC, both wholly-owned subsidiaries of ALIC, purchased annuities from the Company and assumed AIC's obligation to make future payments. Effective March 22, 2013, the Company no longer offers SSAs. AIC issued surety bonds to indemnify the payment of structured settlement benefits assumed by ASC, a wholly-owned subsidiary of the Company, from both AIC and unaffiliated parties, and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to indemnify the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuity payments that are indemnified by the surety bonds of AIC were $3.52 billion and $3.50 billion as of December 31, 2016 and 2015, respectively.

D. Business Interruption Insurance Recoveries

The Company did not receive business interruption insurance recoveries in 2016. The Company did not procure business interruption insurance in 2015.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits as of December 31, 2016 or 2015.

F. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. As of December 31, 2016, the ABS RMBS portfolio had net unrealized gains of $13 million, comprised of $15 million in gross unrealized gains and $2 million in gross unrealized losses. As of December 31, 2015, the ABS RMBS portfolio had net unrealized gains of $13 million, comprised of $15 million in gross unrealized gains and $2 million in gross unrealized losses.

   In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. As of December 31, 2016, the Alt-A portfolio had net unrealized gains of $9 million, comprised of $10 million in gross unrealized gains and $1 million in gross unrealized losses. As of December 31, 2015, the Alt-A portfolio had net unrealized gains of $11 million, comprised of $12 million in gross unrealized gains and $1 million in gross unrealized losses.

   Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. OTTI losses related to asset impairments in the ABS RMBS portfolio were less than $1 million in both 2016 and 2015. OTTI losses related to asset impairments were $1 million in the Alt-A portfolio in 2016, and less than $1 million in 2015. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS or Alt-A portfolios in 2016 or 2015. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying

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collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

(in millions)	2016			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 70	$ 55	$ 68	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 70	$ 55	$ 68	$ -

	2015			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 91	$ 79	$ 92	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 91	$ 79	$ 92	$ -

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses as of December 31:

(in millions)	2016	2015
Actual cost	$ 93	$ 117
Book/adjusted carrying value	$ 90	$ 111
Fair value	$ 99	$ 122
OTTI losses recognized	$ 1	$ -

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

G. Retained Assets

1. Effective August 2012, the Company began offering the Allstate Advantage Account ("Allstate Advantage") in certain states as a settlement option for beneficiaries of certain life and annuity contracts. The Allstate Advantage accounts are offered to beneficiaries of certain life policies when the death benefit proceeds payable are $50,000 or greater, and for certain annuity contracts for proceeds of $10,000 or greater. Allstate Advantage accounts are reported in Liability for deposit-type contracts on the Liabilities, Surplus and Other Funds Page 3, Line 3, and in the Supplemental Contracts column of Exhibit 7-Deposit-Type Contracts, in the Company's Annual Statement. Unless the beneficiary elects an alternative option, Allstate Advantage is the default settlement option in certain states. Allstate Advantage enables the Company to deposit death benefit proceeds into an interest bearing checking account in the beneficiaries name at the Northern Trust Company. The beneficiary may draw upon these funds at their discretion, including an immediate withdrawal of the funds in full. During 2016 and 2015, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%. All accounts are credited at the same rate of interest. The Allstate Advantage accounts are only charged for special services such as returned checks, stop payment requests, wire transfers and overnight mail processing. These accounts are not insured by the Federal Deposit Insurance Corporation.

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

($ in millions)	In Force			
	As of 12/31/2016		As of 12/31/2015	
	Number	Balance	Number	Balance
a. Up to and including 12 months	428	$ 50	588	$ 55
b. 13 to 24 months	384	29	332	24
c. 25 to 36 months	245	17	521	31
d. 37 to 48 months	412	20	189	10
e. 49 to 60 months	139	7	-	-
f. Over 60 months	-	-	-	-
g. Total	1,608	$ 123	1,630	$ 120

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

($ in millions)	2016			
	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,630	$ 120	-	$ -
b. Number/amount of retained asset accounts issued/added during the year	630	112	-	-
c. Investment earnings credited to retained asset accounts during the year	N/A	-	N/A	-
d. Fees and other charges assessed to retained asset accounts during the year	N/A	-	N/A	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	-	-	-	-
f. Number/amount of retained asset accounts closed/withdrawn during the year	652	109	-	-
g. Number/balance of retained asset accounts at the end of the year	1,608	$ 123	-	$ -

($ in millions)	2015			
	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,447	$ 110	-	$ -
b. Number/amount of retained asset accounts issued/added during the year	1,010	150	-	-
c. Investment earnings credited to retained asset accounts during the year	N/A	-	N/A	-
d. Fees and other charges assessed to retained asset accounts during the year	N/A	-	N/A	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	-	-	-	-
f. Number/amount of retained asset accounts closed/withdrawn during the year	827	140	-	-
g. Number/balance of retained asset accounts at the end of the year	1,630	$ 120	-	$ -

H. Insurance-linked Securities ("ILS") Contracts

The Company did not have ILS agreements as of December 31, 2016 or 2015.

22. Events Subsequent

The Company did not write accident and health insurance premium subject to Section 9010 of the federal Affordable Care Act ("ACA") in 2016 or 2015.

External Reserve Financing Transaction

The Company, through its wholly-owned captive subsidiary, ALIC Re, entered into an external reserve financing arrangement which replaced the existing $325 million affiliated surplus note arrangement. The external financing resulted in increasing ALIC Re's surplus note capacity to accommodate the expansion of the existing reinsurance agreement effected contemporaneously. The refinancing was comprised of transactions as follows:

On January 19, 2017, the Company and ALIC Re entered into an Amended and Restated Reinsurance Agreement effective January 1, 2017. The original reinsurance agreement included guaranteed term business written by the Company and former wholly-owned subsidiary LBL, in 2000 through 2009. The Amended and Restated Reinsurance Agreement expanded the covered business to include guaranteed term business assumed by the Company and written by LBL and AAC, an affiliate, with issue years 2010 through 2017. The LBL and AAC businesses were ceded to the Company and retroceded to ALIC Re. Upon implementation of the Amended and Restated Reinsurance Agreement, CRVM reserves in the amount of $844.3 million were ceded from the Company to ALIC Re. The Company recognized an after-tax gain in income of $373.5 million, representing the difference between the statutory reserves ceded and the amount of assets needed for Primary Security under Actuarial Guideline XLVIII ("AG48"), while ALIC Re recognized an offsetting after-tax loss in income. In addition, the agreement also amended on the effective date the experience rated refund formula to utilize AG48 reserves and the results of the revised calculation generated an additional $185.6 million of after-tax net income which was accrued in January, 2017, while ALIC Re recognized an offsetting after-tax reduction in income.

Also on January 19, 2017, ALIC Re entered into a Master Transaction Agreement ("MTA") between ALIC Re and Bueller Financing LLC ("Bueller"), an external financing provider. In accordance with the MTA, Bueller issued on January 19, 2017 a variable funding puttable note also referred to as a credit-linked note ("CLN") in the amount of $1.22 billion. The CLN amount is calculated as and will vary with the CRVM reserves on the reinsured business in excess of the AG48 reserves, currently in the amount of $1.22 billion with a maximum value of $1.75 billion. The CLN will be held in a trust in compliance with AG48. A permitted practice to recognize the CLN as an admitted asset on ALIC Re has been approved by the South Carolina Department of Insurance ("SC DOI") and the IL DOI has approved recognition of the CLN as Other Security under AG48.

The SC DOI approved in January 2017 the redemption of affiliated surplus notes issued by ALIC Re to the Company with a par value of $325 million as of December 31, 2016. The surplus notes were redeemed at par plus $1.1 million of accrued interest through a transfer of cash and fair value of investments in the amount of $326.1 million. Upon repayment of the surplus notes from ALIC Re, the intercompany note agreement between the Company and its affiliate, Kennett Capital, in the amount of $325 million par was terminated, including settlement of $1 million of accrued interest received by the Company.

Effective January 1, 2017, the Company entered into a coinsurance agreement with AAC for guaranteed term business issued by AAC in 2015 through 2017. Cash in the amount of $19.8 million was transferred from AAC to the Company in January 2017 in settlement of the agreement. Net business related liabilities transferred to the Company were $35.9 million. On effecting the reinsurance agreement, the Company recognized a loss in net income of $5.2 million after tax and a loss in surplus of $8.6 million.

Intercompany Liquidity Loan

Pursuant to the Liquidity Agreement whereby the Company and AFCO are parties, an intercompany liquidity loan in the amount of $25 million was extended from the Company to AFCO on February 14, 2017.

An evaluation of subsequent events was made through February 23, 2017 for the Annual Statement issued on February 27, 2017. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

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23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
For both 2016 and 2015: Yes ( ) No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
For both 2016 and 2015: Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
For both 2016 and 2015: Yes ( ) No (X)

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
For both 2016 and 2015: Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
For 2016: $22 million
For 2015: $25 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?
For both 2016 and 2015: Yes (X) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction in liability, taken for such new agreements or amendments?
For 2016: $187 thousand
For 2015: $462 million

B. Uncollectible Reinsurance

The Company did not write off uncollectible reinsurance in 2016 or 2015.

C. Commutation of Ceded Reinsurance

The Company did not commute ceded reinsurance in 2016 or 2015.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. The domiciliary state of the Company has not enacted legislation that regulates certified reinsurance.

2. The Company was not a certified reinsurer in 2016 or 2015.

E. Reinsurance of Variable Annuity Contracts with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2016 or 2015.

F. Reserve Credit Taken and Collateral on Variable Annuities Reinsured with Affiliated Captive Reinsurers

The Company did not reinsure variable annuity business with affiliated captive reinsurers in 2016 or 2015.

G. XXX/AXXX Captive Reinsurance

The Company did not cede business subject to the XXX/AXXX captive framework to captive insurers in 2016 or 2015.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A.,
B.,
C. &
D. The Company did not write retrospectively rated contracts or contracts subject to redetermination in 2016 or 2015.

E. Risk Sharing Provisions of the ACA

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

25. Change in Incurred Losses and Loss Adjustment Expenses

For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in 2016 and 2015. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2016 or 2015.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2016 or 2015.

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27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts,* as of December 31, 2016 or 2015.

28. Health Care Receivables

The Company did not have health care receivables as of December 31, 2016 or 2015.

29. Participating Policies

For 2016 and 2015, the Company recognized premiums related to life participating policies of $71 thousand and $72 thousand, respectively. In both 2016 and 2015, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of $6 thousand and $5 thousand in 2016 and 2015, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating as of December 31, 2016 and 2015.

30. Premium Deficiency Reserves

Premium deficiency reserves for accident and health contracts as of December 31 were as follows:

($ in millions)	2016	2015
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	9/30/2016	9/30/2015
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

31. Reserves for Life Contracts and Annuity Contracts

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

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

3. As of December 31, 2016 and 2015, the Company had $6.41 billion and $8.64 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the State of Illinois. Reserves to cover the above insurance totaled $68 million and $83 million as of December 31, 2016 and 2015, respectively.

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

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

6. In 2016, the Company's aggregate reserves for life and annuity contracts were reduced by other reserves changes of $134 million. Other reserve changes in 2016 were as follows:

(in millions)			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Application of Actuarial Guideline IX-A	$ 102	$ -	$ -	$ 102	$ -	$ -	$ -	$ -
Application of Actuarial Guideline 38	13	-	13	-	-	-	-	-
Application of guaranteed minimum cash value	19	-	19	-	-	-	-	-
Total	$ 134	$ -	$ 32	$ 102	$ -	$ -	$ -	$ -

In 2015, the Company's aggregate reserves for life and annuity contracts were reduced by other reserves changes of $272 million. Other reserve changes in 2015 were as follows:

(in millions)			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Reserves ceded as of 4/1/2015	$ (471)	$ -	$ (467)	$ -	$ -	$ -	$ (4)	$ -
Application of Actuarial Guideline IX-A	194	-	-	194				
Application of Actuarial Guideline 38	5	-	5	-	-	-	-	-
Total	$ (272)	$ -	$ (462)	$ 194	$ -	$ -	$ (4)	$ -

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

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

($ in millions)	2016				
	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ 1,435	$ -	$ -	$ 1,435	7.0 %
(2) At book value less current surrender charge of 5% or more	813	208	-	1,021	5.0
(3) At fair value	38	-	3,001	3,039	14.7
(4) Total with market value adjustment or at fair value (total of 1 through 3)	2,286	208	3,001	5,495	26.7
(5) At book value without adjustment (minimal or no charge or adjustment)	4,730	49	-	4,779	23.3
B. Not subject to discretionary withdrawal	10,257	-	22	10,279	50.0
C. Total (gross: direct + assumed)	17,273	257	3,023	20,553	100.0 %
D. Reinsurance ceded	1,304	-	-	1,304	
E. Total (net)* (C) – (D)	$ 15,969	$ 257	$ 3,023	$ 19,249	

($ in millions)	2015				
	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ 1,599	$ -	$ -	$ 1,599	7.4 %
(2) At book value less current surrender charge of 5% or more	962	235	-	1,197	5.5
(3) At fair value	31	-	3,135	3,166	14.6
(4) Total with market value adjustment or at fair value (total of 1 through 3)	2,592	235	3,135	5,962	27.5
(5) At book value without adjustment (minimal or no charge or adjustment)	5,059	52	-	5,111	23.6
B. Not subject to discretionary withdrawal	10,581	-	23	10,604	48.9
C. Total (gross: direct + assumed)	18,232	287	3,158	21,677	100.0 %
D. Reinsurance ceded	1,318	-	-	1,318	
E. Total (net)* (C) – (D)	$ 16,914	$ 287	$ 3,158	$ 20,359	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities was as follows as of December 31:

(in millions)	2016	2015
F. Life & Accident & Health Annual Statement:		
(1) Exhibit 5, Annuities Section, Total (net)	$ 13,619	$ 14,309
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1	1
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,349	2,604
(4) Subtotal	15,969	16,914
Separate Accounts Annual Statement:		
(5) Exhibit 3, Line 0299999, Column 2	3,280	3,445
(6) Exhibit 3, Line 0399999, Column 2	-	-
(7) Policyholder dividend and coupon accumulations	-	-
(8) Policyholder premiums	-	-
(9) Guaranteed interest contracts	-	-
(10) Other contract deposit funds	-	-
(11) Subtotal	3,280	3,445
(12) Combined total	$ 19,249	$ 20,359

33. Premiums and Annuity Considerations Deferred and Uncollected

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

(in millions)	2016		2015	
Type	Gross	Net of Loading	Gross	Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	7	1	19	9
(3) Ordinary renewal	200	292	196	289
(4) Credit life	-	-	-	-
(5) Group life	1	2	1	2
(6) Group annuity	-	-	-	-
(7) Total	$ 208	$ 295	$ 216	$ 300

34. Separate Accounts

A. Separate Account Activity

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

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account, excluding any purchase payments or transfers directed by the contractholder to earn a fixed rate of return which are included in the Company's General Account assets. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2016 and 2015, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

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

2. The Company's Separate Accounts were attributed to the following products/transactions as of December 31:

(in millions)	2016		2015	
Product/transaction	Legally insulated assets	Separate Account Assets (Not legally insulated)	Legally insulated assets	Separate Account Assets (Not legally insulated)
Variable annuity contracts	$ 3,029	$ -	$ 3,165	$ -
Variable life policies	54	-	50	-
Indexed variable annuity contracts	-	278	-	296
Total	$ 3,083	$ 278	$ 3,215	$ 296

3. Some of the Separate Account liabilities are guaranteed by the General Account. As of December 31, 2016 and 2015, the Company had a maximum guarantee for Separate Account liabilities of $0.9 billion and $1.01 billion, respectively. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

(in millions)	
a. 2016	$ 13
b. 2015	$ 14
c. 2014	$ 17
d. 2013	$ 19
e. 2012	$ 21

The amount paid by the General Account for Separate Account guarantees for variable annuity products was $31 million, $30 million, $30 million, $40 million and $60 million in 2016, 2015, 2014, 2013 and 2012, respectively.

4. Separate Accounts did not have its own securities lending program. However, bonds not legally insulated within the Separate Accounts with fair value of $5 million and $21 million as of December 31, 2016 and 2015, respectively, were on loan as part of the General Account securities lending programs. See Note 17, Part B for more information about the General Account securities lending programs.

B. General Nature and Characteristics of Separate Account Business

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

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

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transfer, and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance, including the assumed modified coinsurance reinsurance from LBL and American Maturity Life Insurance Company ("AML"), were $3.49 billion and $3.78 billion as of December 31, 2016 and 2015, respectively. The General Account liability balances reinsured to Prudential under the coinsurance reinsurance were $1.30 billion and $1.32 billion as of December 31, 2016 and 2015, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

Information regarding the Company's Separate Accounts as of December 31 was as follows:

(in millions)	2016				
	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/16	$ -	$ -	$ -	$ 3	$ 3
Reserves as of December 31, 2016					
2. For accounts with assets at:					
a. Fair value	$ 257	$ -	$ -	$ 3,077	$ 3,334
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 257	$ -	$ -	$ 3,077	$ 3,334
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ 257	$ -	$ -	$ -	$ 257
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	-	-	3,055	3,055
4. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	257	-	-	3,055	3,312
b. Not subject to discretionary withdrawal	-	-	-	22	22
c. Total	$ 257	$ -	$ -	$ 3,077	$ 3,334
* Line 2(c) should equal Line 3(c).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

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(in millions)	2015				
	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/15	$ -	$ -	$ -	$ 5	$ 5
Reserves as of December 31, 2015					
2. For accounts with assets at:					
a. Fair value	$ 286	$ -	$ -	$ 3,208	$ 3,494
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 286	$ -	$ -	$ 3,208	$ 3,494
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ 286	$ -	$ -	$ -	$ 286
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	-	-	3,185	3,185
4. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	286	-	-	3,185	3,471
b. Not subject to discretionary withdrawal	-	-	-	23	23
c. Total	$ 286	$ -	$ -	$ 3,208	$ 3,494
* Line 2(c) should equal Line 3(c).					
4. Reserves for asset default risk in lieu of AVR	N/A	N/A	N/A	N/A	N/A

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

(in millions)	2016	2015
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 3	$ 5
b. Transfers from Separate Accounts (Page 4, Line 10)	454	576
c. Net transfers to (from) Separate Accounts (a) – (b)	(451)	(571)
2. Reconciling adjustments:		
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(65)	(97)
b. Net transfers assumed from CNL pursuant to modified coinsurance agreement	-	(17)
c. Net transfers assumed from AML pursuant to modified coinsurance agreement	(1)	(1)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (517)	$ (686)

35. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial as of December 31, 2016 and 2015.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... ILLINOIS

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

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

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2015

3.4 By what department or departments?
ILLINOIS .....

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

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

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

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

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

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
Charter National Life Insurance	61808	IL

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

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

DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

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

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

.....

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

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

.....

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

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

.....

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

THERESA RESNICK, VICE PRESIDENT AND APPOINTED ACTUARY, 3075 SANDERS ROAD, SUITE I2W, NORTHBROOK, IL 60062 .....

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

12.11 Name of real estate holding company ..... SEE ATTACHMENT ON PAGE 20.5.1

12.12 Number of parcels involved 72

12.13 Total book/adjusted carrying value ..... $ 610,024,254

12.2 If, yes provide explanation:

The company holds interests in limited partnerships, limited liability companies and joint ventures which invest in real estate. .....

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

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

.....

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 484,324,086

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

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	482,436,716
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	483,356,049
24.103	Total payable for securities lending reported on the liability page.	$	484,324,086

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 91,232,627
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 18,319,032
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 25,768,941
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$ 3,506,871

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT	91,232,627

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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. $ 14,465,415

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

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

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQV0K0EYTY0WZE36RV47	IL DOI	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
159377	MILLIMAN FINANCIAL RISK MANAGEMENT, LLC	5493002H8STET494T224	SEC	DS

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	18,681,902,468	19,469,727,409	787,824,941
30.2 Preferred stocks	19,027,185	19,707,915	680,729
30.3 Totals	18,700,929,653	19,489,435,324	788,505,671

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

THE AGGREGATE FAIR VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

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

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

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

THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 522,784

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

1 Name	2 Amount Paid
LL GLOBAL SERVICES INC	250,150
AMERICAN COUNCIL OF LIFE INSURERS	172,030

34.1 Amount of payments for legal expenses, if any? ..... $ 4,091,354

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

1 Name	2 Amount Paid
DRINKER BIDDLE & REATH LLP	3,117,534

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 10,970

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

1 Name	2 Amount Paid
DAVID & HARMAN LLP	10,970

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
ALLIANT TAX CREDIT FUND 65 LP	$ 8,911,234
ALLIANT TAX CREDIT FUND 66, LTD	12,514,218
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	441,751
BEACON CAPITAL STRATEGIC PARTNERS V, LP	1,107,687
BEACON CAPITAL STRATEGIC PARTNERS VI	6,247,027
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	14,236,905
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	14,434,422
BLACKSTONE REAL ESTATE PARTNERS V	7,856,863
BLACKSTONE REAL ESTATE PARTNERS VI LP	12,670,347
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	9,426,363
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	5,521,439
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	12,128,302
CBRE GIP US FEEDER VEHICLE ALLINV A LP	12,138,915
CBRE GIP US FEEDER VEHICLE ALLINV B LP	12,138,915
CBRE STRATEGIC PTR US OPP V LP	13,616,140
CENTERLINE RE SPEC SIT MTG FUND	28,000
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	9,073,597
CSFB GEORGIA STATE FUND I LLC	57,289
DERMODY PROPERTIES INDUSTRIAL FUND LP	13,883,557
ENTERPRISE HOUSING PARTNERS XX	9,848,580
ENTERPRISE HOUSING PARTNERS XXI LP	5,931,299
FOLIUM TIMBER FUND I LP	124,063
GALENA WAY LAND PARTNERS LLC	8,466,380
GLENARM RESIDENTIAL HOLDINGS, LLC	16,299,820
H/2 SPECIAL OPPORTUNITIES LP	2,179,261
JER FUND III	-
KEYSTONE INDUSTRIAL FUND, LP	44,581
KING MILL DISTRIBUTION PARK 2, LLC	4,774,832
KTR INDUSTRIAL FUND II	81,378
KTR INDUSTRIAL FUND III LP	113,056
LANDMARK REAL ESTATE FUND V, LP	1,817,733
LONE STAR REAL ESTATE FUND III LP	23,708,312
MERCURY LAND PARTNERS, LLC	8,041,058
ML-AI VENTURE 1 LLC	21,505,160
ML-AI VENTURE 2, LLC	32,193,805
MOGA TAX CREDIT FUND II LLC	372,835
MONACO PARKWAY LAND PARTNERS LLC	19,018,257
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	4,820,945
NATIONAL EQUITY FUND 2011 LP	11,154,326
NYLIM REAL ESTATE MEZZANINE FUND II LP	302,226
O'CONNOR NORTH AMERICAN PROPERTIES LP	3,031,360
PETROVITSKY ROAD LAND PARTNERS LLC	-
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	7,652,810
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	5,464,309
RAYMOND JAMES TAX CREDIT FUND 36 LLC	8,105,407
RAYMOND JAMES TAX CREDIT FUND 37, LLC	10,907,770
RAYMOND JAMES TAX CREDIT FUND 38, LLC	12,850,149
RAYMOND JAMES TAX CREDIT FUND 42 LLC	9,992,559
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	10,175,661
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	10,723,433
RED STONE 2011 NATIONAL FUND LP	6,710,113
ROCKPOINT REAL ESTATE FUND II, LP	1,573,313
ROCKPOINT REAL ESTATE FUND III LP	2,605,803
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	176,584
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	8,175,988
SEASONS RESIDENTIAL HOLDINGS, LLC	21,836,349
STARWOOD CAPITAL HOSPITALITY FUND II	13,025,853
STARWOOD HOSPITALITY I	3,445,321
TCF A/GA-1 LLC	61,039
TDC CITY CENTER LLC	268,536
TRUAMERICA PROPERTIES II LLC	19,298,989
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	12,835,652
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	17,232,312
WALTON STREET REAL ESTATE FUND VI	11,122,540
WB SJC CO-INVESTMENT PARTNERSHIP, LP	22,368,841
WESTBROOK REAL ESTATE FUND IX, LP	25,662,064
WESTBROOK REAL ESTATE FUND VII	7,087,453
WESTBROOK REAL ESTATE FUND VIII	2,419,981
WESTBROOK REAL ESTATE FUND X	5,913,824

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company		Book/ Adjusted Carrying Value
WESTBROOK REAL ESTATE PARTNERS V, LP		643,230
WESTBROOK REAL ESTATE PARTNERS VI		3,782,672
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP		7,643,464
	$	**610,024,254**

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	1,212,230,450	773,155,082
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	15,992,958	16,647,682
2.5	Reserve Denominator	21,548,948,461	21,961,887,201
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 5,960,702

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

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 15,493,994

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 138,870,881
4.22 Received $ 76,857,833

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

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

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 3,294,319,090
7.12 Stock $ 118,807,900

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-HDV	NONE	N/A	550,128	550,128		Exhibit 5B	100% reinsured	
DB-HDV	GMIB	0	35,742	35,742	4,446	Exhibit 5B	100% reinsured	4,446
DB-HDV	GMWB	N/A	116,953	116,953	6,136	Exhibit 5B	100% reinsured	6,136
DB-MAV	NONE	N/A	809,686,517	809,686,517	26,388,097	Exhibit 5B	100% reinsured	26,388,097
DB-MAV	GMIB	0	306,916,602	306,936,779	51,181,596	Exhibit 5B	100% reinsured	51,181,596
		3	20,177		32,557	Exhibit 5B		32,557
DB-MAV	GMAB	0	29,278,655	78,209,547	9,737	Exhibit 5B	100% reinsured	9,737
		1	6,413,406		757,906	Exhibit 5B		757,906
		2	3,323,991		355,966	Exhibit 5B		355,966
		3	6,697,145		754,147	Exhibit 5B		754,147
		4	6,081,312		778,659	Exhibit 5B		778,659
		5	4,984,045		939,164	Exhibit 5B		939,164
		6	1,283,121		253,685	Exhibit 5B		253,685
		7	155,350		24,540	Exhibit 5B		24,540
		8	6,439,951		1,193,370	Exhibit 5B		1,193,370
		9	9,041,660		1,899,715	Exhibit 5B		1,899,715
		10	3,682,687		705,173	Exhibit 5B		705,173
		11	918,224		198,384	Exhibit 5B		198,384
DB-MAV	GMWB	N/A	61,735,497	61,735,497	2,248,603	Exhibit 5B	100% reinsured	2,248,603
DB-MAV/RU	NONE	N/A	413,404,710	413,404,710	37,423,830	Exhibit 5B	100% reinsured	37,423,830
DB-MAV/RU	GMIB	0	618,259,247	618,259,247	132,621,038	Exhibit 5B	100% reinsured	132,621,038
DB-MAV/RU	GMAB	0	15,371,756	39,341,947	354,641	Exhibit 5B	100% reinsured	354,641
		1	1,524,505		81,291	Exhibit 5B		81,291
		2	774,908		92,757	Exhibit 5B		92,757
		3	2,503,741		100,784	Exhibit 5B		100,784
		4	3,403,544		508,539	Exhibit 5B		508,539
		5	767,846		104,201	Exhibit 5B		104,201
		6	359,254		118,721	Exhibit 5B		118,721
		7	3,221,885		653,737	Exhibit 5B		653,737
		9	1,892,970		444,210	Exhibit 5B		444,210
		10	9,521,539		2,783,372	Exhibit 5B		2,783,372
DB-MAV/RU	GMWB	N/A	19,638,315	19,638,315	1,389,235	Exhibit 5B	100% reinsured	1,389,235
DB-Ratchet	NONE	N/A	157,407,354	157,407,354	506,461	Exhibit 5B	100% reinsured	506,461
DB-Ratchet	GMIB	0	31,749,954	31,749,954	1,933,393	Exhibit 5B	100% reinsured	1,933,393
DB-Reset	NONE	N/A	348,222,537	348,222,537	2,548,940	Exhibit 5B	100% reinsured	2,548,940
DB-Reset	GMIB	0	34,517,615	34,517,615	1,799,103	Exhibit 5B	100% reinsured	1,799,103
DB-Rollup	NONE	N/A	105,895,605	105,895,605	2,302,892	Exhibit 5B	100% reinsured	2,302,892
DB-Rollup	GMIB	0	24,306,654	24,306,654	1,776,189	Exhibit 5B	100% reinsured	1,776,189
DB-Rollup	GMAB	0	7,649,777	18,010,386	133,419	Exhibit 5B	100% reinsured	133,419
		1	2,397,830		436,576	Exhibit 5B		436,576

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
		2	1,091,354		148,308	Exhibit 5B		148,308
		3	1,984,683		237,931	Exhibit 5B		237,931
		4	2,064,442		272,514	Exhibit 5B		272,514
		5	101,363		4,683	Exhibit 5B		4,683
		6	512,279		105,380	Exhibit 5B		105,380
		7	229,819		18,294	Exhibit 5B		18,294
		8	609,860		73,948	Exhibit 5B		73,948
		9	898,289		287,007	Exhibit 5B		287,007
		10	359,766		50,595	Exhibit 5B		50,595
		11	110,923		14,550	Exhibit 5B		14,550
DB-Rollup	GMWB	N/A	10,944,533	10,944,533	314,486	Exhibit 5B	100% reinsured	314,486
DB-ROP	NONE	N/A	405,937,484	405,937,484	3,327,981	Exhibit 5B	100% reinsured	3,327,981
DB-ROP	GMIB	0	73,828,098	73,828,098	2,807,519	Exhibit 5B	100% reinsured	2,807,519
DB-ROP	GMAB	0	56,189,025	184,903,856	2,160	Exhibit 5B	100% reinsured	2,160
		1	16,036,063		808,976	Exhibit 5B		808,976
		2	9,795,763		1,119,160	Exhibit 5B		1,119,160
		3	10,279,933		1,370,015	Exhibit 5B		1,370,015
		4	20,517,713		2,819,967	Exhibit 5B		2,819,967
		5	18,337,134		3,023,550	Exhibit 5B		3,023,550
		6	3,998,689		620,496	Exhibit 5B		620,496
		7	3,417,196		643,569	Exhibit 5B		643,569
		8	13,555,134		2,068,725	Exhibit 5B		2,068,725
		9	17,643,447		2,387,291	Exhibit 5B		2,387,291
		10	12,020,554		1,785,320	Exhibit 5B		1,785,320
		11	2,794,370		635,647	Exhibit 5B		635,647
		12	318,835		56,091	Exhibit 5B		56,091
DB-ROP	GMWB	N/A	177,882,183	177,882,183	6,147,545	Exhibit 5B	100% reinsured	6,147,545
DB-RU/RE	NONE	N/A	117,822,808	117,822,808	3,509,899	Exhibit 5B	100% reinsured	3,509,899
DB_ROP	NONE	N/A	105,594,949	105,594,949	105,594,949	Exhibit 5B	0	18,540
DB_ROP	GMAB	N/A	333,142,256	333,142,256	17,118,903	Exhibit 5B	0	

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

10.1 Amount of loss reserves established by these annuities during the current year: $ 6,960,744,203

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
ALIC Reinsurance Company	10773	SC	769,902,077		554,007,950	226,303,304

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

13.1 Direct Premium Written	$	382,096,667
13.2 Total Incurred Claims	$	372,899,184
13.3 Number of Covered Lives		729,736

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

FIVE-YEAR HISTORICAL DATA

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

		1 2016	2 2015	3 2014	4 2013	5 2012
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	115,960,265	117,056,404	111,960,739	130,000,552	125,544,012
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	238,824,807	257,658,089	264,859,919	204,605,606	199,034,610
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	10,515,617	9,488,702	8,724,169	8,089,284	7,444,344
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	365,300,689	384,203,196	385,544,828	342,695,443	332,022,966
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	1,389,491	1,159,043	1,219,187	455,513	2,408
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,529,468	1,262,151	933,670	840,365	809,538
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	2,918,959	2,421,194	2,152,857	1,295,878	811,946
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	1,081,124,962	650,836,963	(2,708,051,723)	1,462,855,768	1,447,411,482
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	33,213,579	35,533,098	(6,264,953,613)	789,952,665	663,849,607
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	21,015,539	13,889,861	(74,531,586)	24,826,125	25,850,042
17.2	Group annuities (Line 20.4, Col. 7)	2,954,092	2,310,977	(697,014,479)	8,685,112	15,709,000
18.1	A & H-group (Line 20.4, Col. 8)	25,514,805	20,850,615	18,519,838	12,637,767	5,402,132
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	48,407,472	49,733,568	(146,224,136)	78,493,364	81,964,228
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	1,212,230,449	773,155,082	(9,872,255,699)	2,377,450,800	2,240,186,491
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	28,766,360,812	28,837,491,532	29,962,938,971	43,132,216,545	47,147,535,266
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	25,719,745,158	25,968,782,253	27,250,683,682	40,257,097,375	43,764,603,941
23.	Aggregate life reserves (Page 3, Line 1)	21,411,320,722	21,822,779,272	22,842,446,433	35,448,679,228	37,075,155,413
24.	Aggregate A & H reserves (Page 3, Line 2)	103,076,620	104,229,550	102,474,980	302,543,247	267,366,028
25.	Deposit-type contract funds (Page 3, Line 3)	2,348,986,669	2,603,514,495	2,770,314,747	2,961,811,734	4,854,217,103
26.	Asset valuation reserve (Page 3, Line 24.01)	751,694,246	657,136,356	702,211,264	553,447,026	406,772,783
27.	Capital (Page 3, Lines 29 and 30)	5,402,600	5,402,600	5,402,600	5,402,600	5,402,600
28.	Surplus (Page 3, Line 37)	3,041,213,054	2,863,306,679	2,706,852,689	2,869,716,569	3,377,528,725
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(52,062,425)	(462,308,950)	(12,604,704,333)	(1,054,041,707)	(1,772,719,048)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,471,463,438	3,260,590,671	3,255,460,743	3,497,036,865	3,837,503,599
31.	Authorized control level risk - based capital	540,929,518	562,687,451	499,159,137	553,669,369	550,589,095
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	66.1	66.2	69.8	74.5	75.9
33.	Stocks (Lines 2.1 and 2.2)	6.1	6.7	4.7	3.3	2.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	11.7	11.0	10.6	11.8	11.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.3	0.2	0.1	0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	2.2	2.6	2.4	1.3	2.3
37.	Contract loans (Line 6)	2.0	2.0	2.1	1.9	1.7
38.	Derivatives (Page 2, Line 7)	0.3	0.2	0.2	0.6	0.3
39.	Other invested assets (Line 8)	11.4	11.0	10.1	6.6	5.8
40.	Receivables for securities (Line 9)	0.0	0.1	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0			
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2016	2 2015	3 2014	4 2013	5 2012
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	541,144,085	539,157,115	612,749,549	934,767,439	905,797,650
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	450,806,748	734,749,681	673,100,374	625,510,308	659,224,225
50.	Total of above Lines 44 to 49	991,950,833	1,273,906,796	1,285,849,923	1,560,277,747	1,565,021,875
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	295,224,446	278,981,644	457,374,524	484,812,807	399,084,948
53.	Total admitted assets (Page 2, Line 28, Col. 3)	32,126,975,801	32,348,141,922	34,120,938,338	47,858,510,933	51,808,172,624
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,270,039,405	1,342,330,257	1,584,755,234	2,131,374,568	2,118,258,381
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(41,356,910)	(138,528,869)	643,651,273	(49,969,038)	(67,058,601)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	61,574,794	(26,633,828)	(42,953,517)	140,882,256	149,243,755
57.	Total of above Lines 54, 55 and 56	1,290,257,289	1,177,167,560	2,185,452,990	2,222,287,786	2,200,443,535
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,361,106,555	2,614,877,988	3,614,402,938	4,996,226,681	5,629,013,654
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	42,669,489	43,365,157	45,471,378	44,173,314	38,601,219
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	276,636,319	(189,727,840)	(3,578,847,497)	367,049,564	367,942,226
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(1,152,929)	1,754,570	(200,068,267)	35,177,218	21,504,913
62.	Dividends to policyholders (Line 30, Col. 1)	4,392	5,904	15,033	47,933	47,720
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	19.0	42.7	(8.2)	19.2	18.8
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	7.2	6.8	6.0	8.5	6.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	56.4	64.1	121.8	87.4	69.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.2	0.2	(0.1)	0.2	0.2
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	40.0	39.2	(22.6)	29.2	27.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	30,784,872	29,005,382	27,844,283	24,625,468	19,517,323
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	31,706,081	28,532,344	27,744,286	19,786,278	19,262,584
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	11,630,395	13,692,620	14,810,866	15,950,097	15,231,789
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	12,379,209	14,727,019	15,509,695	16,598,846	17,212,540
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	262,022,412	144,555,787	(289,161,060)	64,501,537	102,295,122
74.	Ordinary - individual annuities (Col. 4)	(14,343,644)	(99,100,880)	434,542,452	313,787,882	243,848,149
75.	Ordinary-supplementary contracts (Col. 5)	4,337,025	4,471,376	6,389,598	4,194,188	674,314
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	2,608,164	15,651,342	6,762,803	15,192,434	6,025,294
78.	Group annuities (Col. 8)	9,840,944	84,962,218	162,366,741	76,506,408	66,752,647
79.	A & H-group (Col. 9)	160,884	(4,636,055)	(301,603)	(1,270,385)	10,503,709
80.	A & H-credit (Col. 10)		1,034		6,955	409
81.	A & H-other (Col. 11)	8,599,088	8,492,364	10,639,693	2,144,481	8,088,940
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	273,224,875	154,397,187	331,238,623	475,063,501	438,188,583

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,804,545		341,867		7,146,412
2. Annuity considerations	582,680		5,000		587,680
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,387,225		346,867		7,734,092
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,822,818		1,283,603		8,106,421
10. Matured endowments	2,961				2,961
11. Annuity benefits	2,314,228		3,247,013		5,561,240
12. Surrender values and withdrawals for life contracts	5,948,071		3,851,222		9,799,293
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	59,476				59,476
15. Totals	15,147,554		8,381,838		23,529,391
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	17	759,202				75,237			17	834,439
17. Incurred during current year	123	6,395,168			36	1,297,621			159	7,692,790
Settled during current year:										
18.1 By payment in full	129	6,825,779			34	1,283,603			163	8,109,382
18.2 By payment on compromised claims										
18.3 Totals paid	129	6,825,779			34	1,283,603			163	8,109,382
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	129	6,825,779			34	1,283,603			163	8,109,382
19. Unpaid Dec. 31, current year (16+17-18.6)	11	328,592			2	89,256			13	417,847
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,536	1,140,445,753		(a)	1	79,256,239			13,537	1,219,701,992
21. Issued during year	782	67,849,681							782	67,849,681
22. Other changes to in force (Net)	(960)	(78,691,579)				(4,342,244)			(960)	(83,033,823)
23. In force December 31 of current year	13,358	1,129,603,856		(a)	1	74,913,995			13,359	1,204,517,850

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	432,311	439,912		338,785	426,998
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	304	306			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,773	1,838			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,077	2,144			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	434,388	442,055		338,785	426,998

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 155 .

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,235,788		64,379		1,300,168
2. Annuity considerations	141,129		25,000		166,129
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,376,917		89,379		1,466,296
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,216,114		20,000		1,236,114
10. Matured endowments					
11. Annuity benefits	(159,806)		364,071		204,265
12. Surrender values and withdrawals for life contracts	395,137		420,076		815,213
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	304				304
15. Totals	1,451,749		804,147		2,255,896
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4	535,392				4,883			4	540,275
17. Incurred during current year	11	736,272			1	19,658			12	755,929
Settled during current year:										
18.1 By payment in full	14	1,216,114			1	20,000			15	1,236,114
18.2 By payment on compromised claims										
18.3 Totals paid	14	1,216,114			1	20,000			15	1,236,114
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	14	1,216,114			1	20,000			15	1,236,114
19. Unpaid Dec. 31, current year (16+17-18.6)	1	55,550				4,541			1	60,090
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,966	244,269,425		(a)	1	5,143,596			1,967	249,413,021
21. Issued during year	98	10,320,219							98	10,320,219
22. Other changes to in force (Net)	(125)	(12,857,211)				(617,118)			(125)	(13,474,329)
23. In force December 31 of current year	1,939	241,732,434		(a)	1	4,526,478			1,940	246,258,912

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	72,961	74,114		84,922	106,499
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	118	118			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	36	36			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	154	154			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	73,115	74,268		84,922	106,499

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 12 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,707,654		201,566		7,909,220
2. Annuity considerations	1,363,513		80,605		1,444,118
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,071,167		282,171		9,353,338
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	6,910,964		175,495		7,086,459
10. Matured endowments	49,499				49,499
11. Annuity benefits	4,939,893		9,535,627		14,475,520
12. Surrender values and withdrawals for life contracts	10,115,508		5,038,213		15,153,721
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,201				22,201
15. Totals	22,038,065		14,749,335		36,787,400
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	25	979,267				8,434			25	987,701
17. Incurred during current year	143	6,438,271			9	174,710			152	6,612,980
Settled during current year:										
18.1 By payment in full	159	6,960,463			9	175,495			168	7,135,958
18.2 By payment on compromised claims										
18.3 Totals paid	159	6,960,463			9	175,495			168	7,135,958
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	159	6,960,463			9	175,495			168	7,135,958
19. Unpaid Dec. 31, current year (16+17-18.6)	9	457,075				7,648			9	464,723
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,211	1,497,326,645		(a)	1	8,884,368			15,212	1,506,211,013
21. Issued during year	872	58,968,331							872	58,968,331
22. Other changes to in force (Net)	(1,298)	(102,616,690)				(1,259,229)			(1,298)	(103,875,919)
23. In force December 31 of current year	14,785	1,453,678,287		(a)	1	7,625,139			14,786	1,461,303,426

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	329,167	335,987		406,453	528,605
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	997	975			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,790	2,799			
25.5 All other (b)	113	113		4,500	4,500
25.6 Totals (sum of Lines 25.1 to 25.5)	3,899	3,887		4,500	4,500
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	333,066	339,874		410,953	533,105

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,724,020		233,767		2,957,786
2. Annuity considerations	804,499		150,051		954,550
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,528,518		383,818		3,912,336
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,625,534		109,826		2,735,360
10. Matured endowments	10,000				10,000
11. Annuity benefits	828,095		3,273,787		4,101,882
12. Surrender values and withdrawals for life contracts	2,779,266		2,112,201		4,891,466
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	14,892				14,892
15. Totals	6,257,786		5,495,814		11,753,600
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	696,470				17,100			8	713,570
17. Incurred during current year	50	2,248,752			8	116,666			58	2,365,418
Settled during current year:										
18.1 By payment in full	52	2,635,534			7	109,826			59	2,745,360
18.2 By payment on compromised claims										
18.3 Totals paid	52	2,635,534			7	109,826			59	2,745,360
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	52	2,635,534			7	109,826			59	2,745,360
19. Unpaid Dec. 31, current year (16+17-18.6)	6	309,688			1	23,940			7	333,628
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,352	425,370,323		(a)	1	18,013,974			5,353	443,384,297
21. Issued during year	369	26,047,940							369	26,047,940
22. Other changes to in force (Net)	(465)	(32,324,199)				(1,922,537)			(465)	(34,246,736)
23. In force December 31 of current year	5,256	419,094,064		(a)	1	16,091,437			5,257	435,185,501

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	345,663	354,474		256,962	349,263
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	385	388			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,108	3,064			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,493	3,451			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	349,156	357,925		256,962	349,263

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 147 .

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	48,091,079		2,628,655		50,719,734
2. Annuity considerations	3,813,347		1,924,929		5,738,276
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	51,904,426		4,553,584		56,458,010
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	50,786,539		2,938,487		53,725,026
10. Matured endowments	281,776				281,776
11. Annuity benefits	30,240,148		72,637,520		102,877,668
12. Surrender values and withdrawals for life contracts	63,351,637		65,238,584		128,590,221
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	109,946				109,946
15. Totals	144,770,046		140,814,592		285,584,637
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	107	7,069,738			14	456,907			121	7,526,645
17. Incurred during current year	893	50,001,810			188	2,805,653			1,081	52,807,463
Settled during current year:										
18.1 By payment in full	906	51,068,315			193	2,938,487			1,099	54,006,802
18.2 By payment on compromised claims										
18.3 Totals paid	906	51,068,315			193	2,938,487			1,099	54,006,802
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	906	51,068,315			193	2,938,487			1,099	54,006,802
19. Unpaid Dec. 31, current year (16+17-18.6)	94	6,003,233			9	324,073			103	6,327,306
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	78,640	10,334,381,136		(a)	1	247,667,178			78,641	10,582,048,314
21. Issued during year	4,842	438,244,472							4,842	438,244,472
22. Other changes to in force (Net)	(6,119)	(718,987,368)				(30,764,875)			(6,119)	(749,752,244)
23. In force December 31 of current year	77,363	10,053,638,240		(a)	1	216,902,302			77,364	10,270,540,542

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,794,262	2,809,073		1,210,292	741,690
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,436	2,534		13,416	336,369
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	6,387	6,485			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	8,823	9,020		13,416	336,369
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,803,085	2,818,093		1,223,708	1,078,059

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 383 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,576,066		281,938		5,858,004
2. Annuity considerations	466,902		46,600		513,502
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,042,968		328,538		6,371,506
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,395,213		120,729		5,515,942
10. Matured endowments	274,034				274,034
11. Annuity benefits	7,585,297		4,810,407		12,395,704
12. Surrender values and withdrawals for life contracts	14,256,999		3,859,742		18,116,741
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,918				8,918
15. Totals	27,520,461		8,790,878		36,311,339
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	649,297			1	28,257			9	677,554
17. Incurred during current year	89	6,057,057			13	113,245			102	6,170,302
Settled during current year:										
18.1 By payment in full	90	5,669,247			14	120,729			104	5,789,976
18.2 By payment on compromised claims										
18.3 Totals paid	90	5,669,247			14	120,729			104	5,789,976
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	90	5,669,247			14	120,729			104	5,789,976
19. Unpaid Dec. 31, current year (16+17-18.6)	7	1,037,107				20,773			7	1,057,880
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,652	1,207,750,596		(a)	1	24,499,134			10,653	1,232,249,730
21. Issued during year	451	35,769,945							451	35,769,945
22. Other changes to in force (Net)	(701)	(77,723,451)				(3,789,661)			(701)	(81,513,112)
23. In force December 31 of current year	10,402	1,165,797,090		(a)	1	20,709,473			10,403	1,186,506,563

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	291,867	294,550		239,030	252,901
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,622	3,045		1,210	240,394
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,242	2,361			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,864	5,406		1,210	240,394
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	297,731	299,957		240,240	493,295

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 30 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,060,561		480,381		6,540,943
2. Annuity considerations	118,666				118,666
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,179,227		480,381		6,659,609
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,450,886		590,704		6,041,589
10. Matured endowments	14,808				14,808
11. Annuity benefits	7,616,853		2,223,965		9,840,818
12. Surrender values and withdrawals for life contracts	12,801,236		135,683		12,936,919
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,338				15,338
15. Totals	25,899,121		2,950,351		28,849,473
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	8	668,971				40,330			8	709,302
17. Incurred during current year	100	5,253,232			39	585,383			139	5,838,615
Settled during current year:										
18.1 By payment in full	99	5,465,694			39	590,704			138	6,056,397
18.2 By payment on compromised claims										
18.3 Totals paid	99	5,465,694			39	590,704			138	6,056,397
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	99	5,465,694			39	590,704			138	6,056,397
19. Unpaid Dec. 31, current year (16+17-18.6)	9	456,510				35,010			9	491,519
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	11,298	1,380,952,003		(a)	1	39,851,348			11,299	1,420,803,351
21. Issued during year	533	50,784,673							533	50,784,673
22. Other changes to in force (Net)	(794)	(98,231,584)				(4,947,909)			(794)	(103,179,493)
23. In force December 31 of current year	11,037	1,333,505,092		(a)	1	34,903,439			11,038	1,368,408,531

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	237,201	240,077		356,714	404,347
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	345	347			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	266	266			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	610	612			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	237,811	240,689		356,714	404,347

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,057,409		140,092		1,197,500
2. Annuity considerations	34,244		11,096		45,340
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,091,653		151,187		1,242,840
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,551,662		226,621		1,778,284
10. Matured endowments	7,060				7,060
11. Annuity benefits	1,499,943		2,406,139		3,906,082
12. Surrender values and withdrawals for life contracts	1,168,670		3,255,798		4,424,467
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,417				6,417
15. Totals	4,233,752		5,888,558		10,122,310
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	78,864				15,396			2	94,260
17. Incurred during current year	27	1,593,129			16	219,465			43	1,812,594
Settled during current year:										
18.1 By payment in full	27	1,558,722			16	226,621			43	1,785,344
18.2 By payment on compromised claims										
18.3 Totals paid	27	1,558,722			16	226,621			43	1,785,344
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	27	1,558,722			16	226,621			43	1,785,344
19. Unpaid Dec. 31, current year (16+17-18.6)	2	113,271				8,239			2	121,510
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,285	216,018,871		(a)	1	8,844,703			2,286	224,863,574
21. Issued during year	89	7,936,622							89	7,936,622
22. Other changes to in force (Net)	(139)	(11,593,173)				(630,616)			(139)	(12,223,789)
23. In force December 31 of current year	2,235	212,362,319		(a)	1	8,214,087			2,236	220,576,406

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	59,687	61,537		74,254	175,496
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	200	192			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	200	192			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	59,887	61,729		74,254	175,496

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	371,268		5,030		376,298
2. Annuity considerations	1,800		19,000		20,800
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	373,068		24,030		397,098
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	482,902				482,902
10. Matured endowments	6				6
11. Annuity benefits	1,983,434		726,090		2,709,524
12. Surrender values and withdrawals for life contracts	473,095		918,088		1,391,183
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	115				115
15. Totals	2,939,551		1,644,178		4,583,729
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	62,540				675			2	63,216
17. Incurred during current year	10	430,499				3			10	430,502
Settled during current year:										
18.1 By payment in full	12	482,907							12	482,907
18.2 By payment on compromised claims										
18.3 Totals paid	12	482,907							12	482,907
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	12	482,907							12	482,907
19. Unpaid Dec. 31, current year (16+17-18.6)		10,132				678				10,811
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	722	74,192,001		(a)	1	711,295			723	74,903,297
21. Issued during year	34	3,163,080							34	3,163,080
22. Other changes to in force (Net)	(56)	(8,459,575)				(35,129)			(56)	(8,494,703)
23. In force December 31 of current year	700	68,895,506		(a)	1	676,167			701	69,571,673

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	28,901	29,289		28,124	225,549
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	85	85			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	55	55			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	140	140			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	29,040	29,429		28,124	225,549

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 21 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	27,895,539		2,159,962		30,055,501
2. Annuity considerations	3,934,239		115,625		4,049,864
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	31,829,778		2,275,587		34,105,365
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	27,112,987		1,885,650		28,998,637
10. Matured endowments	55,965				55,965
11. Annuity benefits	36,962,594		12,353,832		49,316,426
12. Surrender values and withdrawals for life contracts	85,018,562		10,787,968		95,806,530
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	110,546				110,546
15. Totals	149,260,654		25,027,450		174,288,104
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	54	3,444,021			10	237,633			64	3,681,654
17. Incurred during current year	485	26,044,694			250	1,777,631			735	27,822,326
Settled during current year:										
18.1 By payment in full	497	27,168,952			255	1,885,650			752	29,054,602
18.2 By payment on compromised claims										
18.3 Totals paid	497	27,168,952			255	1,885,650			752	29,054,602
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	497	27,168,952			255	1,885,650			752	29,054,602
19. Unpaid Dec. 31, current year (16+17-18.6)	42	2,319,763			5	129,614			47	2,449,378
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	51,340	5,047,152,247		(a)	1	126,108,477			51,341	5,173,260,724
21. Issued during year	2,087	164,901,227							2,087	164,901,227
22. Other changes to in force (Net)	(3,909)	(322,893,784)				(15,330,099)			(3,909)	(338,223,883)
23. In force December 31 of current year	49,518	4,889,159,690		(a)	1	110,778,378			49,519	4,999,938,068

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,391,459	2,423,978		2,510,695	2,424,254
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	23,013	21,759		93,866	(287,252)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	37,024	37,045		15,000	15,740
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	60,038	58,804		108,866	(271,513)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,451,497	2,482,782		2,619,561	2,152,741

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 404 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	15,061,892		1,079,105		16,140,997
2. Annuity considerations	728,572		22,500		751,072
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	15,790,464		1,101,605		16,892,069
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,112,919		1,206,517		13,319,436
10. Matured endowments	19,277				19,277
11. Annuity benefits	5,072,442		6,555,500		11,627,942
12. Surrender values and withdrawals for life contracts	12,164,518		6,367,905		18,532,423
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	53,261				53,261
15. Totals	29,422,417		14,129,922		43,552,339
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	26	971,227			2	141,909			28	1,113,136
17. Incurred during current year	268	12,939,971			113	1,197,024			381	14,136,995
Settled during current year:										
18.1 By payment in full	267	12,132,196			114	1,206,517			381	13,338,713
18.2 By payment on compromised claims										
18.3 Totals paid	267	12,132,196			114	1,206,517			381	13,338,713
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	267	12,132,196			114	1,206,517			381	13,338,713
19. Unpaid Dec. 31, current year (16+17-18.6)	27	1,779,002			1	132,417			28	1,911,418
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	28,586	2,970,389,340		(a)	1	130,529,237			28,587	3,100,918,577
21. Issued during year	1,393	105,215,414							1,393	105,215,414
22. Other changes to in force (Net)	(2,083)	(205,057,383)				(8,484,993)			(2,083)	(213,542,376)
23. In force December 31 of current year	27,896	2,870,547,371		(a)	1	122,044,244			27,897	2,992,591,615

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	874,696	886,831		1,202,163	1,115,040
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,818	2,809			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,608	3,558			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	6,426	6,367			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	881,121	893,198		1,202,163	1,115,040

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,274,756		117,953		2,392,709
2. Annuity considerations	93,819		56,559		150,378
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,368,575		174,512		2,543,087
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,251,900		1,187,040		3,438,940
10. Matured endowments	81,118				81,118
11. Annuity benefits	1,730,280		2,534,250		4,264,529
12. Surrender values and withdrawals for life contracts	7,544,088		2,281,734		9,825,821
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,054				8,054
15. Totals	11,615,439		6,003,023		17,618,463
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	159,950				24,502			2	184,452
17. Incurred during current year	29	2,279,032			6	1,212,788			35	3,491,821
Settled during current year:										
18.1 By payment in full	28	2,333,018			5	1,187,040			33	3,520,058
18.2 By payment on compromised claims										
18.3 Totals paid	28	2,333,018			5	1,187,040			33	3,520,058
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	28	2,333,018			5	1,187,040			33	3,520,058
19. Unpaid Dec. 31, current year (16+17-18.6)	3	105,964			1	50,251			4	156,214
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,889	414,177,636		(a)	1	25,810,771			3,890	439,988,407
21. Issued during year	206	21,875,194							206	21,875,194
22. Other changes to in force (Net)	(240)	(29,163,751)				(896,380)			(240)	(30,060,131)
23. In force December 31 of current year	3,855	406,889,078		(a)	1	24,914,392			3,856	431,803,470

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	258,557	258,617		249,559	153,804
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	158	164			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	158	164			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	258,715	258,782		249,559	153,804

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,541,437		98,371		1,639,808
2. Annuity considerations	357,796		71,126		428,922
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,899,233		169,498		2,068,730
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	976,165		103,546		1,079,711
10. Matured endowments	29,797				29,797
11. Annuity benefits	906,871		1,347,706		2,254,577
12. Surrender values and withdrawals for life contracts	4,343,289		2,375,344		6,718,634
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	32,862				32,862
15. Totals	6,288,985		3,826,596		10,115,581
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	69,446				6,515			1	75,961
17. Incurred during current year	29	1,314,793			9	120,832			38	1,435,625
Settled during current year:										
18.1 By payment in full	25	1,005,962			8	103,546			33	1,109,508
18.2 By payment on compromised claims										
18.3 Totals paid	25	1,005,962			8	103,546			33	1,109,508
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	25	1,005,962			8	103,546			33	1,109,508
19. Unpaid Dec. 31, current year (16+17-18.6)	5	378,277			1	23,802			6	402,078
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,791	312,854,239		(a)	1	6,863,268			2,792	319,717,507
21. Issued during year	231	17,411,505							231	17,411,505
22. Other changes to in force (Net)	(240)	(24,094,314)				(923,094)			(240)	(25,017,408)
23. In force December 31 of current year	2,782	306,171,430		(a)	1	5,940,174			2,783	312,111,604

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	92,593	93,711		102,708	33,467
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	226	229			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	226	229			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	92,819	93,940		102,708	33,467

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 15 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	31,410,736		2,821,162		34,231,897
2. Annuity considerations	1,790,646		235,038		2,025,684
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	33,201,382		3,056,199		36,257,581
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	38,119,933		4,850,961		42,970,894
10. Matured endowments	109,509				109,509
11. Annuity benefits	48,713,501		19,460,456		68,173,957
12. Surrender values and withdrawals for life contracts	26,433,414		24,370,416		50,803,830
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	93,412				93,412
15. Totals	113,469,767		48,681,833		162,151,600
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	53	4,456,166			5	253,447			58	4,709,613
17. Incurred during current year	717	37,159,207			156	4,766,464			873	41,925,672
Settled during current year:										
18.1 By payment in full	711	38,229,441			158	4,850,961			869	43,080,402
18.2 By payment on compromised claims										
18.3 Totals paid	711	38,229,441			158	4,850,961			869	43,080,402
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	711	38,229,441			158	4,850,961			869	43,080,402
19. Unpaid Dec. 31, current year (16+17-18.6)	59	3,385,932			3	168,951			62	3,554,883
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	58,070	5,870,381,058		(a)	11	140,218,221			58,081	6,010,599,278
21. Issued during year	1,598	156,421,782							1,598	156,421,782
22. Other changes to in force (Net)	(3,973)	(383,909,613)				(17,143,599)			(3,973)	(401,053,212)
23. In force December 31 of current year	55,695	5,642,893,227		(a)	11	123,074,622			55,706	5,765,967,849

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	930,879	947,051		1,899,419	1,574,627
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,098	2,082		111,042	(338,599)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,529	1,544			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,627	3,626		111,042	(338,599)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	934,506	950,677		2,010,461	1,236,028

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 380 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,543,428		715,971		8,259,399
2. Annuity considerations	443,631		213,579		657,210
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,987,058		929,550		8,916,609
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,046,850		613,390		8,660,240
10. Matured endowments	36,097				36,097
11. Annuity benefits	5,876,625		5,565,662		11,442,287
12. Surrender values and withdrawals for life contracts	10,649,945		4,369,322		15,019,267
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	35,040				35,040
15. Totals	24,644,558		10,548,374		35,192,932
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	19	1,018,367			3	74,626			22	1,092,993
17. Incurred during current year	190	8,069,609			92	590,859			282	8,660,468
Settled during current year:										
18.1 By payment in full	198	8,082,947			94	613,390			292	8,696,336
18.2 By payment on compromised claims										
18.3 Totals paid	198	8,082,947			94	613,390			292	8,696,336
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	198	8,082,947			94	613,390			292	8,696,336
19. Unpaid Dec. 31, current year (16+17-18.6)	11	1,005,029			1	52,096			12	1,057,125
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	17,929	1,488,292,053		(a)	1	48,759,234			17,930	1,537,051,287
21. Issued during year	443	31,530,545							443	31,530,545
22. Other changes to in force (Net)	(1,055)	(97,293,251)				(5,794,723)			(1,055)	(103,087,974)
23. In force December 31 of current year	17,317	1,422,529,348		(a)	1	42,964,511			17,318	1,465,493,859

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	422,461	428,657		497,108	783,255
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	207	208		64,128	64,128
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,187	1,187			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,394	1,395		64,128	64,128
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	423,855	430,052		561,236	847,383

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 150 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,364,517		272,464		1,636,981
2. Annuity considerations	199,497		136,900		336,397
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,564,014		409,364		1,973,378
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,381,058		362,520		2,743,578
10. Matured endowments	27,530				27,530
11. Annuity benefits	2,927,551		4,045,713		6,973,263
12. Surrender values and withdrawals for life contracts	3,162,400		3,118,926		6,281,326
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,672				3,672
15. Totals	8,502,211		7,527,158		16,029,370
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	51,948				24,795			3	76,742
17. Incurred during current year	39	2,432,989			11	360,199			50	2,793,188
Settled during current year:										
18.1 By payment in full	41	2,408,588			11	362,520			52	2,771,108
18.2 By payment on compromised claims										
18.3 Totals paid	41	2,408,588			11	362,520			52	2,771,108
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	41	2,408,588			11	362,520			52	2,771,108
19. Unpaid Dec. 31, current year (16+17-18.6)	1	76,348				22,473			1	98,822
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,068	253,009,794		(a)	1	26,119,218			3,069	279,129,012
21. Issued during year	83	6,875,698							83	6,875,698
22. Other changes to in force (Net)	(191)	(17,550,410)				(3,714,395)			(191)	(21,264,805)
23. In force December 31 of current year	2,960	242,335,083		(a)	1	22,404,823			2,961	264,739,906

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	120,718	122,591		44,033	66,627
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	346	348			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	177	177			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	523	525			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	121,241	123,117		44,033	66,627

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 80 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,759,597		298,466		2,058,063
2. Annuity considerations	510,936		253,692		764,628
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,270,533		552,158		2,822,691
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,563,567		308,822		1,872,389
10. Matured endowments	276				276
11. Annuity benefits	1,551,848		3,317,446		4,869,293
12. Surrender values and withdrawals for life contracts	1,979,767		2,862,750		4,842,517
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,547				2,547
15. Totals	5,098,005		6,489,018		11,587,023
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	68,475				27,468			2	95,943
17. Incurred during current year	40	1,628,765			36	364,226			76	1,992,991
Settled during current year:										
18.1 By payment in full	40	1,563,844			35	308,822			75	1,872,666
18.2 By payment on compromised claims										
18.3 Totals paid	40	1,563,844			35	308,822			75	1,872,666
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	40	1,563,844			35	308,822			75	1,872,666
19. Unpaid Dec. 31, current year (16+17-18.6)	2	133,396			1	82,872			3	216,268
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,160	394,114,864		(a)	1	21,603,628			4,161	415,718,492
21. Issued during year	186	15,679,008							186	15,679,008
22. Other changes to in force (Net)	(298)	(29,736,244)				(2,469,880)			(298)	(32,206,124)
23. In force December 31 of current year	4,048	380,057,627		(a)	1	19,133,748			4,049	399,191,375

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	185,709	187,614		175,117	164,586
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	688	682			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	688	682			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	186,397	188,296		175,117	164,586

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 65 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,639,955		772,640		5,412,595
2. Annuity considerations	567,286		113,476		680,762
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,207,241		886,116		6,093,357
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,355,600		706,508		6,062,108
10. Matured endowments	4,033				4,033
11. Annuity benefits	4,609,809		3,550,842		8,160,651
12. Surrender values and withdrawals for life contracts	11,899,336		4,202,341		16,101,678
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	40,669				40,669
15. Totals	21,909,447		8,459,691		30,369,139
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	12	566,263			1	119,745			13	686,008
17. Incurred during current year	124	5,439,101			94	686,387			218	6,125,488
Settled during current year:										
18.1 By payment in full	126	5,359,632			94	706,508			220	6,066,141
18.2 By payment on compromised claims										
18.3 Totals paid	126	5,359,632			94	706,508			220	6,066,141
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	126	5,359,632			94	706,508			220	6,066,141
19. Unpaid Dec. 31, current year (16+17-18.6)	10	645,731			1	99,624			11	745,355
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,547	877,482,016		(a)	1	55,141,457			10,548	932,623,473
21. Issued during year	581	42,245,142							581	42,245,142
22. Other changes to in force (Net)	(819)	(68,828,800)				(5,669,056)			(819)	(74,497,856)
23. In force December 31 of current year	10,309	850,898,358		(a)	1	49,472,401			10,310	900,370,759

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	402,239	410,331		326,398	739,974
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	660	664		166,860	166,860
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	566	566			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,226	1,230		166,860	166,860
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	403,465	411,561		493,258	906,834

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 173 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,900,555		718,989		11,619,544
2. Annuity considerations	983,022		4,180		987,202
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,883,578		723,169		12,606,746
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,392,806		681,391		10,074,196
10. Matured endowments	12,016				12,016
11. Annuity benefits	6,785,543		6,730,421		13,515,964
12. Surrender values and withdrawals for life contracts	10,893,727		844,037		11,737,764
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	53,735				53,735
15. Totals	27,137,827		8,255,848		35,393,675
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	21	1,105,558			3	187,033			24	1,292,591
17. Incurred during current year	192	9,540,269			67	550,181			259	10,090,450
Settled during current year:										
18.1 By payment in full	189	9,404,822			69	681,391			258	10,086,212
18.2 By payment on compromised claims										
18.3 Totals paid	189	9,404,822			69	681,391			258	10,086,212
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	189	9,404,822			69	681,391			258	10,086,212
19. Unpaid Dec. 31, current year (16+17-18.6)	24	1,241,005			1	55,823			25	1,296,828
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	22,893	1,819,870,283		(a)	1	59,785,079			22,894	1,879,655,362
21. Issued during year	1,280	89,356,905							1,280	89,356,905
22. Other changes to in force (Net)	(1,642)	(138,431,451)				(7,122,817)			(1,642)	(145,554,268)
23. In force December 31 of current year	22,531	1,770,795,737		(a)	1	52,662,262			22,532	1,823,457,999

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	445,628	455,737		602,496	598,533
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	394	396			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,338	3,352			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,731	3,748			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	449,359	459,485		602,496	598,533

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 110 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,363,794		14,648		1,378,442
2. Annuity considerations	56,940				56,940
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,420,734		14,648		1,435,382
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	635,842		12,376		648,217
10. Matured endowments					
11. Annuity benefits	1,355,432		621,636		1,977,068
12. Surrender values and withdrawals for life contracts	2,048,030		233,430		2,281,460
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,417				2,417
15. Totals	4,041,721		867,442		4,909,162
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	89,491				342			1	89,833
17. Incurred during current year	14	743,567			3	12,385			17	755,952
Settled during current year:										
18.1 By payment in full	13	635,842			3	12,376			16	648,217
18.2 By payment on compromised claims										
18.3 Totals paid	13	635,842			3	12,376			16	648,217
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	13	635,842			3	12,376			16	648,217
19. Unpaid Dec. 31, current year (16+17-18.6)	2	197,216				351			2	197,568
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,571	277,977,750		(a)	1	360,000			2,572	278,337,750
21. Issued during year	65	6,972,036							65	6,972,036
22. Other changes to in force (Net)	(149)	(16,620,889)				(9,900)			(149)	(16,630,789)
23. In force December 31 of current year	2,487	268,328,898		(a)	1	350,100			2,488	268,678,998

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	48,723	48,720			(3,811)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	808	795			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	187	1,899			
25.5 All other (b)	5,783	5,853			
25.6 Totals (sum of Lines 25.1 to 25.5)	6,778	8,548			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	55,502	57,267			(3,811)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 43 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,934,855		598,587		10,533,442
2. Annuity considerations	1,595,294		2,000		1,597,294
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,530,149		600,587		12,130,736
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	8,701,514		271,602		8,973,116
10. Matured endowments	20,431				20,431
11. Annuity benefits	29,217,081		4,243,194		33,460,275
12. Surrender values and withdrawals for life contracts	13,681,428		1,653,714		15,335,142
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,764				22,764
15. Totals	51,643,218		6,168,510		57,811,728
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	15	936,506				49,019			15	985,525
17. Incurred during current year	178	8,884,154			36	282,418			214	9,166,572
Settled during current year:										
18.1 By payment in full	180	8,721,944			34	271,602			214	8,993,547
18.2 By payment on compromised claims										
18.3 Totals paid	180	8,721,944			34	271,602			214	8,993,547
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	180	8,721,944			34	271,602			214	8,993,547
19. Unpaid Dec. 31, current year (16+17-18.6)	13	1,098,715			2	59,835			15	1,158,550
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19,675	1,863,726,662		(a)	1	51,637,961			19,676	1,915,364,623
21. Issued during year	973	82,872,903							973	82,872,903
22. Other changes to in force (Net)	(1,345)	(125,125,431)				(5,643,438)			(1,345)	(130,768,869)
23. In force December 31 of current year	19,303	1,821,474,134		(a)	1	45,994,523			19,304	1,867,468,657

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	358,822	361,570		523,076	762,363
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	613	617			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	679	693			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,292	1,310			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	360,114	362,880		523,076	762,363

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,625,190		799,687		2,424,877
2. Annuity considerations	852,719		(267,915)		584,804
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,477,910		531,771		3,009,681
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,301,565		715,944		2,017,509
10. Matured endowments	30,718				30,718
11. Annuity benefits	3,155,487		6,535,906		9,691,392
12. Surrender values and withdrawals for life contracts	6,546,373		4,251,246		10,797,618
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,238				7,238
15. Totals	11,041,380		11,503,096		22,544,476
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	82,740			3	77,288			8	160,028
17. Incurred during current year	65	1,307,468			99	794,140			164	2,101,607
Settled during current year:										
18.1 By payment in full	66	1,332,282			98	715,944			164	2,048,227
18.2 By payment on compromised claims										
18.3 Totals paid	66	1,332,282			98	715,944			164	2,048,227
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	66	1,332,282			98	715,944			164	2,048,227
19. Unpaid Dec. 31, current year (16+17-18.6)	4	57,925			4	155,484			8	213,409
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,060	300,850,835		(a)	1	58,768,705			4,061	359,619,540
21. Issued during year	109	14,700,981							109	14,700,981
22. Other changes to in force (Net)	(307)	(32,031,705)				(6,085,740)			(307)	(38,117,445)
23. In force December 31 of current year	3,862	283,520,111		(a)	1	52,682,965			3,863	336,203,076

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	443,614	457,609		353,262	152,962
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	345	347			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	839	854			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,184	1,201			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	444,798	458,810		353,262	152,962

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 204 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	10,901,209		607,977		11,509,186
2. Annuity considerations	2,147,366		373,978		2,521,344
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	13,048,574		981,955		14,030,529
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	14,815,457		610,107		15,425,564
10. Matured endowments	31,589				31,589
11. Annuity benefits	20,182,036		7,401,599		27,583,635
12. Surrender values and withdrawals for life contracts	38,980,106		6,991,091		45,971,198
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	42,143				42,143
15. Totals	74,051,332		15,002,797		89,054,129
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	39	1,529,755				64,097			39	1,593,852
17. Incurred during current year	310	14,515,333			98	608,893			408	15,124,227
Settled during current year:										
18.1 By payment in full	317	14,847,046			96	610,107			413	15,457,153
18.2 By payment on compromised claims										
18.3 Totals paid	317	14,847,046			96	610,107			413	15,457,153
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	317	14,847,046			96	610,107			413	15,457,153
19. Unpaid Dec. 31, current year (16+17-18.6)	32	1,198,042			2	62,884			34	1,260,926
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	25,460	2,364,960,627		(a)	1	41,185,332			25,461	2,406,145,959
21. Issued during year	1,246	98,537,201							1,246	98,537,201
22. Other changes to in force (Net)	(1,857)	(182,174,785)				(5,490,741)			(1,857)	(187,665,526)
23. In force December 31 of current year	24,849	2,281,323,043		(a)	1	35,694,591			24,850	2,317,017,634

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	529,471	542,785		749,942	768,634
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,264	2,255			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	749	766			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,012	3,022			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	532,483	545,806		749,942	768,634

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 184 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,439,625		44,890		3,484,515
2. Annuity considerations	2,093,526		10,500		2,104,025
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,533,150		55,390		5,588,540
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,736,444		476,401		3,212,845
10. Matured endowments	32,603				32,603
11. Annuity benefits	13,478,156		6,077,431		19,555,587
12. Surrender values and withdrawals for life contracts	15,252,176		691,275		15,943,451
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,965				2,965
15. Totals	31,502,344		7,245,107		38,747,451
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	351,202				2,471			5	353,674
17. Incurred during current year	73	2,874,181			5	475,938			78	3,350,119
Settled during current year:										
18.1 By payment in full	70	2,769,048			5	476,401			75	3,245,449
18.2 By payment on compromised claims										
18.3 Totals paid	70	2,769,048			5	476,401			75	3,245,449
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	2,769,048			5	476,401			75	3,245,449
19. Unpaid Dec. 31, current year (16+17-18.6)	8	456,336				2,008			8	458,344
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,262	711,055,834		(a)	1	2,603,701			7,263	713,659,535
21. Issued during year	285	22,237,482							285	22,237,482
22. Other changes to in force (Net)	(610)	(51,171,358)				(601,591)			(610)	(51,772,949)
23. In force December 31 of current year	6,937	682,121,958		(a)	1	2,002,110			6,938	684,124,068

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	110,444	110,987		127,168	89,238
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	133,606	135,227		160,650	186,078
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	581	3,586			
25.5 All other (b)	8,086	8,125		900	1,113
25.6 Totals (sum of Lines 25.1 to 25.5)	142,273	146,937		161,550	187,191
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	252,717	257,924		288,718	276,429

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 56 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,794,296		406,659		4,200,955
2. Annuity considerations	347,358		34,248		381,605
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,141,654		440,907		4,582,561
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,977,617		379,264		3,356,881
10. Matured endowments	14,452				14,452
11. Annuity benefits	1,765,589		1,930,349		3,695,938
12. Surrender values and withdrawals for life contracts	4,283,531		1,919,433		6,202,964
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	21,676				21,676
15. Totals	9,062,865		4,229,046		13,291,911
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	6	277,812				31,780			6	309,592
17. Incurred during current year	71	3,577,152			44	381,356			115	3,958,508
Settled during current year:										
18.1 By payment in full	72	2,992,069			44	379,264			116	3,371,332
18.2 By payment on compromised claims										
18.3 Totals paid	72	2,992,069			44	379,264			116	3,371,332
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	72	2,992,069			44	379,264			116	3,371,332
19. Unpaid Dec. 31, current year (16+17-18.6)	5	862,895				33,872			5	896,767
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,789	612,473,270		(a)	1	33,477,781			7,790	645,951,051
21. Issued during year	531	30,477,683							531	30,477,683
22. Other changes to in force (Net)	(615)	(48,593,622)				(4,374,437)			(615)	(52,968,059)
23. In force December 31 of current year	7,705	594,357,331		(a)	1	29,103,344			7,706	623,460,675

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	265,024	275,557		205,115	(223,930)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	323	325			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,260	2,250			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,583	2,575			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	267,607	278,132		205,115	(223,930)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 155 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,819,695		596,277		4,415,972
2. Annuity considerations	126,614		239,435		366,049
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,946,309		835,712		4,782,022
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,658,343		827,748		5,486,092
10. Matured endowments	8,721				8,721
11. Annuity benefits	6,783,367		8,877,104		15,660,471
12. Surrender values and withdrawals for life contracts	10,945,711		12,682,940		23,628,651
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,671				22,671
15. Totals	22,418,813		22,387,792		44,806,605
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	14	878,553				35,600			14	914,153
17. Incurred during current year	125	4,470,663			69	833,549			194	5,304,212
Settled during current year:										
18.1 By payment in full	122	4,667,064			69	827,748			191	5,494,813
18.2 By payment on compromised claims										
18.3 Totals paid	122	4,667,064			69	827,748			191	5,494,813
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	122	4,667,064			69	827,748			191	5,494,813
19. Unpaid Dec. 31, current year (16+17-18.6)	17	682,152				41,401			17	723,553
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,492	784,171,340		(a)	1	37,502,085			9,493	821,673,425
21. Issued during year	424	31,055,076							424	31,055,076
22. Other changes to in force (Net)	(756)	(64,989,143)				(2,747,165)			(756)	(67,736,308)
23. In force December 31 of current year	9,160	750,237,273		(a)	1	34,754,920			9,161	784,992,192

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	468,132	480,172		609,875	1,055,823
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,368	1,379			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,721	2,777			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,089	4,156			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	472,221	484,328		609,875	1,055,823

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 111 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	836,381		15,659		852,040
2. Annuity considerations	29,500				29,500
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	865,881		15,659		881,540
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	652,719				652,719
10. Matured endowments					
11. Annuity benefits	666,427		645,123		1,311,550
12. Surrender values and withdrawals for life contracts	825,883		534,659		1,360,542
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,039				10,039
15. Totals	2,155,068		1,179,782		3,334,850
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		23,819				382				24,201
17. Incurred during current year	14	652,827				(6)			14	652,821
Settled during current year:										
18.1 By payment in full	14	652,719							14	652,719
18.2 By payment on compromised claims										
18.3 Totals paid	14	652,719							14	652,719
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	14	652,719							14	652,719
19. Unpaid Dec. 31, current year (16+17-18.6)		23,928				376				24,304
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,591	167,666,927		(a)	1	402,140			1,592	168,069,067
21. Issued during year	42	3,625,158							42	3,625,158
22. Other changes to in force (Net)	(107)	(8,583,679)				(27,828)			(107)	(8,611,507)
23. In force December 31 of current year	1,526	162,708,406		(a)	1	374,312			1,527	163,082,718

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	72,517	73,130		33,056	35,594
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	356	356			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	356	356			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	72,874	73,486		33,056	35,594

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 28 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,374,141		137,123		1,511,264
2. Annuity considerations	86,193		195,024		281,217
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,460,334		332,147		1,792,481
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,159,924		100,293		1,260,217
10. Matured endowments	6,471				6,471
11. Annuity benefits	169,284,940		1,758,884		171,043,824
12. Surrender values and withdrawals for life contracts	2,519,474		3,936,543		6,456,016
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,199				2,199
15. Totals	172,973,007		5,795,720		178,768,727
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	58,036				21,834			5	79,870
17. Incurred during current year	39	1,263,880			14	93,565			53	1,357,445
Settled during current year:										
18.1 By payment in full	39	1,166,395			14	100,293			53	1,266,688
18.2 By payment on compromised claims										
18.3 Totals paid	39	1,166,395			14	100,293			53	1,266,688
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	39	1,166,395			14	100,293			53	1,266,688
19. Unpaid Dec. 31, current year (16+17-18.6)	5	155,520				15,106			5	170,626
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,764	259,964,471		(a)	1	10,106,221			2,765	270,070,692
21. Issued during year	59	5,325,714							59	5,325,714
22. Other changes to in force (Net)	(179)	(14,165,837)				(1,028,284)			(179)	(15,194,121)
23. In force December 31 of current year	2,644	251,124,348		(a)	1	9,077,937			2,645	260,202,285

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	92,351	93,321		32,854	76,342
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	209	210			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	197	197			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	406	407			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	92,757	93,729		32,854	76,342

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 30 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,960,350		146,331		4,106,680
2. Annuity considerations	992,294		900		993,194
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,952,643		147,231		5,099,874
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,705,215		250,032		5,955,247
10. Matured endowments	7,686				7,686
11. Annuity benefits	3,922,725		1,333,363		5,256,088
12. Surrender values and withdrawals for life contracts	6,747,756		1,414,105		8,161,861
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,210				13,210
15. Totals	16,396,592		2,997,500		19,394,092
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	13	686,399			1	18,558			14	704,957
17. Incurred during current year	37	5,275,056			13	239,776			50	5,514,832
Settled during current year:										
18.1 By payment in full	47	5,712,901			14	250,032			61	5,962,933
18.2 By payment on compromised claims										
18.3 Totals paid	47	5,712,901			14	250,032			61	5,962,933
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	47	5,712,901			14	250,032			61	5,962,933
19. Unpaid Dec. 31, current year (16+17-18.6)	3	248,554				8,302			3	256,856
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,562	789,573,643		(a)	1	9,309,989			6,563	798,883,632
21. Issued during year	257	22,506,205							257	22,506,205
22. Other changes to in force (Net)	(428)	(45,649,000)				(1,033,223)			(428)	(46,682,223)
23. In force December 31 of current year	6,391	766,430,848		(a)	1	8,276,766			6,392	774,707,614

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	177,029	178,908		39,354	10,341
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	107	108			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,111	1,112			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,218	1,220			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	178,248	180,128		39,354	10,341

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,973,975		24,865		1,998,840
2. Annuity considerations	51,681		13,000		64,681
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,025,656		37,865		2,063,521
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,542,499		6,645		1,549,144
10. Matured endowments	(1,369)				(1,369)
11. Annuity benefits	1,047,790		690,647		1,738,437
12. Surrender values and withdrawals for life contracts	4,710,846		832,141		5,542,987
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	11,202				11,202
15. Totals	7,310,968		1,529,433		8,840,401
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	120,846				736			2	121,581
17. Incurred during current year	18	1,567,006			2	6,615			20	1,573,621
Settled during current year:										
18.1 By payment in full	19	1,541,130			2	6,645			21	1,547,774
18.2 By payment on compromised claims										
18.3 Totals paid	19	1,541,130			2	6,645			21	1,547,774
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	19	1,541,130			2	6,645			21	1,547,774
19. Unpaid Dec. 31, current year (16+17-18.6)	1	146,721				707			1	147,428
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,975	449,983,901		(a)	1	775,146			2,976	450,759,047
21. Issued during year	124	13,403,497							124	13,403,497
22. Other changes to in force (Net)	(196)	(27,696,878)				(70,663)			(196)	(27,767,541)
23. In force December 31 of current year	2,903	435,690,521		(a)	1	704,483			2,904	436,395,004

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	23,395	23,145			34,063
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	47,884	48,362			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	314	2,274			
25.5 All other (b)	6,631	6,525		1,400	1,630
25.6 Totals (sum of Lines 25.1 to 25.5)	54,828	57,161		1,400	1,630
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	78,223	80,306		1,400	35,692

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 31 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,878,951		1,507,908		8,386,859
2. Annuity considerations	876,904		567,001		1,443,906
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,755,855		2,074,909		9,830,764
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,667,102		1,573,976		6,241,078
10. Matured endowments	92,084				92,084
11. Annuity benefits	71,105,176		23,196,420		94,301,595
12. Surrender values and withdrawals for life contracts	15,149,898		34,804,684		49,954,583
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	37,785				37,785
15. Totals	91,052,044		59,575,080		150,627,125
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	28	900,508			2	185,960			30	1,086,467
17. Incurred during current year	230	4,341,029			136	1,521,929			366	5,862,958
Settled during current year:										
18.1 By payment in full	241	4,759,186			137	1,573,976			378	6,333,162
18.2 By payment on compromised claims										
18.3 Totals paid	241	4,759,186			137	1,573,976			378	6,333,162
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	241	4,759,186			137	1,573,976			378	6,333,162
19. Unpaid Dec. 31, current year (16+17-18.6)	17	482,351			1	133,913			18	616,264
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,684	1,172,159,441		(a)	1	135,192,032			14,685	1,307,351,473
21. Issued during year	819	65,215,970							819	65,215,970
22. Other changes to in force (Net)	(967)	(79,957,355)				(12,673,907)			(967)	(92,631,262)
23. In force December 31 of current year	14,536	1,157,418,056		(a)	1	122,518,125			14,537	1,279,936,181

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,012,961	1,033,892		1,960,441	1,533,566
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	466	468			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,012	1,017			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,477	1,485			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,014,438	1,035,378		1,960,441	1,533,566

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 291 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,029,468		200,668		3,230,136
2. Annuity considerations	147,087				147,087
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,176,556		200,668		3,377,224
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,177,409		79,124		2,256,534
10. Matured endowments	10,448				10,448
11. Annuity benefits	595,397		1,560,159		2,155,557
12. Surrender values and withdrawals for life contracts	3,316,408		2,161,627		5,478,035
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,031				15,031
15. Totals	6,114,694		3,800,911		9,915,605
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3	134,424				25,199			3	159,622
17. Incurred during current year	50	2,484,263			13	85,658			63	2,569,921
Settled during current year:										
18.1 By payment in full	45	2,187,857			12	79,124			57	2,266,981
18.2 By payment on compromised claims										
18.3 Totals paid	45	2,187,857			12	79,124			57	2,266,981
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	45	2,187,857			12	79,124			57	2,266,981
19. Unpaid Dec. 31, current year (16+17-18.6)	8	430,829			1	31,733			9	462,562
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,348	521,507,356		(a)	1	16,010,657			5,349	537,518,013
21. Issued during year	233	19,232,015							233	19,232,015
22. Other changes to in force (Net)	(377)	(36,458,860)				(2,319,682)			(377)	(38,778,542)
23. In force December 31 of current year	5,204	504,280,511		(a)	1	13,690,975			5,205	517,971,486

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	168,459	172,284		325,286	912,194
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	153	154			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,633	2,625			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,786	2,779			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	171,245	175,063		325,286	912,194

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 48 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,277,913		73,109		1,351,022
2. Annuity considerations	659,493		100,000		759,493
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,937,407		173,109		2,110,515
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,383,997		13,170		1,397,167
10. Matured endowments	7,101				7,101
11. Annuity benefits	2,168,966		7,907,111		10,076,077
12. Surrender values and withdrawals for life contracts	4,243,664		4,267,721		8,511,385
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,936				7,936
15. Totals	7,811,664		12,188,002		19,999,665
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	195,476				592			5	196,068
17. Incurred during current year	60	1,246,463			4	13,156			64	1,259,619
Settled during current year:										
18.1 By payment in full	62	1,391,098			4	13,170			66	1,404,268
18.2 By payment on compromised claims										
18.3 Totals paid	62	1,391,098			4	13,170			66	1,404,268
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	62	1,391,098			4	13,170			66	1,404,268
19. Unpaid Dec. 31, current year (16+17-18.6)	3	50,842				578			3	51,419
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,841	275,691,226		(a)	1	623,630			2,842	276,314,856
21. Issued during year	57	6,205,401							57	6,205,401
22. Other changes to in force (Net)	(203)	(17,776,837)				(47,420)			(203)	(17,824,257)
23. In force December 31 of current year	2,695	264,119,790		(a)	1	576,210			2,696	264,696,000

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	355,875	356,750		260,775	268,669
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	752	757			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	11,834	11,823		12,229	14,949
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	12,587	12,580		12,229	14,949
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	368,462	369,330		273,004	283,618

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 81 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	13,701,176		104,175		13,805,350
2. Annuity considerations	926,479				926,479
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,627,654		104,175		14,731,829
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,013,975		10,560		12,024,535
10. Matured endowments	44,006				44,006
11. Annuity benefits	10,647,052		2,876,164		13,523,216
12. Surrender values and withdrawals for life contracts	17,381,600		1,033,592		18,415,192
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	71,418				71,418
15. Totals	40,158,051		3,920,315		44,078,366
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	33	1,724,789				10,797			33	1,735,586
17. Incurred during current year	256	11,510,628			3	9,714			259	11,520,342
Settled during current year:										
18.1 By payment in full	268	12,057,981			3	10,560			271	12,068,540
18.2 By payment on compromised claims										
18.3 Totals paid	268	12,057,981			3	10,560			271	12,068,540
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	268	12,057,981			3	10,560			271	12,068,540
19. Unpaid Dec. 31, current year (16+17-18.6)	21	1,177,436				9,952			21	1,187,388
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	27,077	2,458,192,748		(a)	1	11,373,704			27,078	2,469,566,452
21. Issued during year	983	74,604,087							983	74,604,087
22. Other changes to in force (Net)	(1,749)	(144,452,361)				(1,452,706)			(1,749)	(145,905,067)
23. In force December 31 of current year	26,311	2,388,344,474		(a)	1	9,920,998			26,312	2,398,265,472

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	156,867	157,343		67,804	(373,888)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	444,864	449,165		175,192	113,409
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,176	5,208			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	450,041	454,373		175,192	113,409
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	606,907	611,717		242,996	(260,478)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 3 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	280,943		37,763		318,707
2. Annuity considerations	57,482		26,738		84,220
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	338,425		64,501		402,927
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	281,449		30,956		312,405
10. Matured endowments	10,112				10,112
11. Annuity benefits	285,920		589,961		875,880
12. Surrender values and withdrawals for life contracts	979,567		668,122		1,647,689
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	197				197
15. Totals	1,557,244		1,289,039		2,846,283
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	17,974				993			1	18,968
17. Incurred during current year	6	281,175			7	33,424			13	314,599
Settled during current year:										
18.1 By payment in full	7	291,561			6	30,956			13	322,517
18.2 By payment on compromised claims										
18.3 Totals paid	7	291,561			6	30,956			13	322,517
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	7	291,561			6	30,956			13	322,517
19. Unpaid Dec. 31, current year (16+17-18.6)		7,588			1	3,461			1	11,050
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	646	56,131,489		(a)	1	1,046,602			647	57,178,091
21. Issued during year	16	1,338,884							16	1,338,884
22. Other changes to in force (Net)	(68)	(5,871,698)				(87,823)			(68)	(5,959,521)
23. In force December 31 of current year	594	51,598,675		(a)	1	958,779			595	52,557,454

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	40,972	41,578		185,153	185,153
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	225	226			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	242	242			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	467	468			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	41,439	42,047		185,153	185,153

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 1 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	16,213,161		59,166		16,272,327
2. Annuity considerations	1,658,663		(74,150)		1,584,513
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	17,871,823		(14,984)		17,856,840
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	18,356,794		10,564		18,367,358
10. Matured endowments	195,380				195,380
11. Annuity benefits	28,871,585		4,591,928		33,463,513
12. Surrender values and withdrawals for life contracts	44,363,963		553,969		44,917,932
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	76,766				76,766
15. Totals	91,864,487		5,156,462		97,020,949
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	44	2,181,652				606			44	2,182,258
17. Incurred during current year	500	18,033,155			4	10,482			504	18,043,636
Settled during current year:										
18.1 By payment in full	501	18,552,174			4	10,564			505	18,562,738
18.2 By payment on compromised claims										
18.3 Totals paid	501	18,552,174			4	10,564			505	18,562,738
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	501	18,552,174			4	10,564			505	18,562,738
19. Unpaid Dec. 31, current year (16+17-18.6)	43	1,662,633				523			43	1,663,156
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	37,952	3,199,796,628		(a)	1	637,503			37,953	3,200,434,131
21. Issued during year	1,281	91,145,542							1,281	91,145,542
22. Other changes to in force (Net)	(2,525)	(210,209,174)				(116,663)			(2,525)	(210,325,837)
23. In force December 31 of current year	36,708	3,080,732,996		(a)	1	520,840			36,709	3,081,253,836

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	713,709	729,206		1,358,100	1,250,018
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,078	1,071			(316,707)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,929	1,880			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,007	2,951			(316,707)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	716,716	732,157		1,358,100	933,310

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 287 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,963,320		203,473		4,166,793
2. Annuity considerations	106,844		700		107,544
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,070,164		204,173		4,274,337
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,506,617		111,373		4,617,989
10. Matured endowments	127,840				127,840
11. Annuity benefits	3,462,380		2,505,787		5,968,168
12. Surrender values and withdrawals for life contracts	3,312,807		961,676		4,274,482
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,959				7,959
15. Totals	11,417,603		3,578,836		14,996,439
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	446,705			2	29,240			12	475,945
17. Incurred during current year	72	4,488,878			11	98,129			83	4,587,007
Settled during current year:										
18.1 By payment in full	79	4,634,457			12	111,373			91	4,745,830
18.2 By payment on compromised claims										
18.3 Totals paid	79	4,634,457			12	111,373			91	4,745,830
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	79	4,634,457			12	111,373			91	4,745,830
19. Unpaid Dec. 31, current year (16+17-18.6)	3	301,125			1	15,997			4	317,122
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,603	745,506,307		(a)	1	11,419,147			7,604	756,925,454
21. Issued during year	520	36,923,808							520	36,923,808
22. Other changes to in force (Net)	(618)	(60,792,768)				(1,453,041)			(618)	(62,245,809)
23. In force December 31 of current year	7,505	721,637,346		(a)	1	9,966,106			7,506	731,603,452

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	268,996	272,421		286,145	96,998
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	107	108			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,111	5,016			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,218	5,124			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	274,215	277,545		286,145	96,998

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 52 .

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	4,506,856		31,893		4,538,750
2. Annuity considerations	390,969				390,969
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,897,825		31,893		4,929,719
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	3,040,679		11,835		3,052,514
10. Matured endowments	2,993				2,993
11. Annuity benefits	7,838,278		1,269,544		9,107,821
12. Surrender values and withdrawals for life contracts	11,449,502		1,008,086		12,457,588
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,594				10,594
15. Totals	22,342,047		2,289,464		24,631,511
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	4	174,775				105			4	174,880
17. Incurred during current year	82	3,628,334			2	11,834			84	3,640,168
Settled during current year:										
18.1 By payment in full	72	3,043,672			2	11,835			74	3,055,507
18.2 By payment on compromised claims										
18.3 Totals paid	72	3,043,672			2	11,835			74	3,055,507
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	72	3,043,672			2	11,835			74	3,055,507
19. Unpaid Dec. 31, current year (16+17-18.6)	14	759,437				104			14	759,541
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,823	971,428,691		(a)	1	110,377			8,824	971,539,068
21. Issued during year	358	30,730,645							358	30,730,645
22. Other changes to in force (Net)	(670)	(87,489,162)				(6,968)			(670)	(87,496,130)
23. In force December 31 of current year	8,511	914,670,173		(a)	1	103,409			8,512	914,773,582

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	56,796	56,755		11,707	5,702
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	90	91			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,584	2,593			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,674	2,683			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	59,470	59,438		11,707	5,702

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,847,680		2,538,367		20,386,047
2. Annuity considerations	735,358		1,738,394		2,473,752
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,583,038		4,276,761		22,859,799
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	22,367,453		2,632,611		25,000,064
10. Matured endowments	95,902				95,902
11. Annuity benefits	56,331,068		44,022,787		100,353,854
12. Surrender values and withdrawals for life contracts	20,458,283		51,783,557		72,241,840
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	119,051				119,051
15. Totals	99,371,756		98,438,954		197,810,711
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	35	2,275,352			4	283,993			39	2,559,345
17. Incurred during current year	545	22,577,835			287	2,517,398			832	25,095,233
Settled during current year:										
18.1 By payment in full	539	22,463,355			287	2,632,611			826	25,095,966
18.2 By payment on compromised claims										
18.3 Totals paid	539	22,463,355			287	2,632,611			826	25,095,966
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	539	22,463,355			287	2,632,611			826	25,095,966
19. Unpaid Dec. 31, current year (16+17-18.6)	41	2,389,832			4	168,780			45	2,558,612
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	39,660	3,754,448,201		(a)	2	175,450,067			39,662	3,929,898,268
21. Issued during year	1,540	129,176,861							1,540	129,176,861
22. Other changes to in force (Net)	(2,625)	(230,213,632)				(23,531,424)			(2,625)	(253,745,055)
23. In force December 31 of current year	38,575	3,653,411,430		(a)	2	151,918,644			38,577	3,805,330,073

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,282,734	1,303,445		1,334,598	1,509,031
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,974	1,978		126,972	131,864
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	557	580			
25.5 All other (b)	122	122			
25.6 Totals (sum of Lines 25.1 to 25.5)	2,653	2,680		126,972	131,864
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,285,387	1,306,125		1,461,570	1,640,895

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 528 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,514,722		127,963		1,642,685
2. Annuity considerations	96,169		30,000		126,169
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,610,891		157,963		1,768,854
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	557,692		554,304		1,111,996
10. Matured endowments					
11. Annuity benefits	391,970		3,411,560		3,803,530
12. Surrender values and withdrawals for life contracts	1,461,659		2,072,007		3,533,665
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,916				5,916
15. Totals	2,417,236		6,037,871		8,455,107
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	2	53,411				13,370			2	66,780
17. Incurred during current year	18	614,237			16	558,855			34	1,173,092
Settled during current year:										
18.1 By payment in full	18	557,692			15	554,304			33	1,111,996
18.2 By payment on compromised claims										
18.3 Totals paid	18	557,692			15	554,304			33	1,111,996
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	18	557,692			15	554,304			33	1,111,996
19. Unpaid Dec. 31, current year (16+17-18.6)	2	109,956			1	17,920			3	127,876
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,848	347,723,162		(a)	1	11,450,924			2,849	359,174,086
21. Issued during year	161	16,275,593							161	16,275,593
22. Other changes to in force (Net)	(221)	(24,754,478)				(1,560,670)			(221)	(26,315,148)
23. In force December 31 of current year	2,788	339,244,276		(a)	1	9,890,254			2,789	349,134,530

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	59,118	60,478		81,016	92,305
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	143	143			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	143	143			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	59,261	60,622		81,016	92,305

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 44 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	6,485,838		63,512		6,549,349
2. Annuity considerations	356,890				356,890
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,842,728		63,512		6,906,240
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,926,196		43,682		5,969,878
10. Matured endowments	5,920				5,920
11. Annuity benefits	5,033,848		2,436,451		7,470,298
12. Surrender values and withdrawals for life contracts	11,768,422		1,054,816		12,823,239
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	39,236				39,236
15. Totals	22,773,622		3,534,949		26,308,571
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	12	516,232				120			12	516,353
17. Incurred during current year	108	5,984,063			8	46,179			116	6,030,242
Settled during current year:										
18.1 By payment in full	113	5,932,116			7	43,682			120	5,975,798
18.2 By payment on compromised claims										
18.3 Totals paid	113	5,932,116			7	43,682			120	5,975,798
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	113	5,932,116			7	43,682			120	5,975,798
19. Unpaid Dec. 31, current year (16+17-18.6)	7	568,179			1	2,617			8	570,797
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,276	1,105,082,086		(a)	1	126,038			13,277	1,105,208,124
21. Issued during year	664	47,011,370							664	47,011,370
22. Other changes to in force (Net)	(898)	(76,618,320)				(9,279)			(898)	(76,627,599)
23. In force December 31 of current year	13,042	1,075,475,137		(a)	1	116,759			13,043	1,075,591,896

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	81,157	81,304		151,252	403,071
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	144,752	145,883		80,000	107,225
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,318	2,366			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	147,070	148,248		80,000	107,225
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	228,226	229,552		231,252	510,296

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 3 .

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	307,757		105,509		413,266
2. Annuity considerations	36,260		500		36,760
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	344,017		106,009		450,026
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	319,526		60,817		380,343
10. Matured endowments	3,591				3,591
11. Annuity benefits	1,059,858		570,470		1,630,327
12. Surrender values and withdrawals for life contracts	2,263,875		127,556		2,391,431
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	3,646,849		758,843		4,405,692
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1	10,388				7,359			1	17,747
17. Incurred during current year	7	320,932			13	60,145			20	381,077
Settled during current year:										
18.1 By payment in full	8	323,117			13	60,817			21	383,934
18.2 By payment on compromised claims										
18.3 Totals paid	8	323,117			13	60,817			21	383,934
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	8	323,117			13	60,817			21	383,934
19. Unpaid Dec. 31, current year (16+17-18.6)		8,203				6,687				14,890
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	638	59,043,363		(a)	1	7,751,832			639	66,795,195
21. Issued during year	6	325,055							6	325,055
22. Other changes to in force (Net)	(34)	(3,589,078)				(1,085,377)			(34)	(4,674,455)
23. In force December 31 of current year	610	55,779,340		(a)	1	6,666,455			611	62,445,795

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	46,181	46,825		81,332	59,162
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	113	113			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	155	155			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	268	268			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	46,449	47,093		81,332	59,162

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 14 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	7,556,151		768,862		8,325,014
2. Annuity considerations	598,129		184,400		782,529
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,154,280		953,263		9,107,543
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,245,511		1,393,157		10,638,668
10. Matured endowments	12,865				12,865
11. Annuity benefits	2,997,424		6,192,280		9,189,703
12. Surrender values and withdrawals for life contracts	8,849,744		7,028,514		15,878,258
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,071				22,071
15. Totals	21,127,615		14,613,951		35,741,566
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	17	1,049,969			2	165,472			19	1,215,442
17. Incurred during current year	161	8,746,483			78	1,366,752			239	10,113,235
Settled during current year:										
18.1 By payment in full	165	9,258,376			79	1,393,157			244	10,651,533
18.2 By payment on compromised claims										
18.3 Totals paid	165	9,258,376			79	1,393,157			244	10,651,533
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	165	9,258,376			79	1,393,157			244	10,651,533
19. Unpaid Dec. 31, current year (16+17-18.6)	13	538,077			1	139,067			14	677,144
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,090	1,411,747,655		(a)	1	141,950,540			15,091	1,553,698,195
21. Issued during year	523	53,455,447							523	53,455,447
22. Other changes to in force (Net)	(1,013)	(85,174,926)				(6,298,556)			(1,013)	(91,473,482)
23. In force December 31 of current year	14,600	1,380,028,176		(a)	1	135,651,983			14,601	1,515,680,159

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	552,312	561,640		1,048,555	830,121
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,427	2,425			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,645	2,656			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,072	5,081			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	557,384	566,721		1,048,555	830,121

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 200 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	41,500,645		1,823,661		43,324,305
2. Annuity considerations	3,261,350		20,530		3,281,880
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	44,761,995		1,844,191		46,606,185
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	32,687,642		1,405,988		34,093,631
10. Matured endowments	52,826				52,826
11. Annuity benefits	24,887,200		11,014,724		35,901,924
12. Surrender values and withdrawals for life contracts	61,179,466		6,698,972		67,878,438
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	95,300				95,300
15. Totals	118,902,434		19,119,685		138,022,120
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	76	5,741,407			4	231,569			80	5,972,976
17. Incurred during current year	599	30,577,934			174	1,395,399			773	31,973,332
Settled during current year:										
18.1 By payment in full	626	32,740,468			175	1,405,988			801	34,146,457
18.2 By payment on compromised claims										
18.3 Totals paid	626	32,740,468			175	1,405,988			801	34,146,457
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	626	32,740,468			175	1,405,988			801	34,146,457
19. Unpaid Dec. 31, current year (16+17-18.6)	49	3,578,872			3	220,979			52	3,799,851
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	74,373	7,878,263,738		(a)	1	207,006,649			74,374	8,085,270,387
21. Issued during year	5,322	444,881,908							5,322	444,881,908
22. Other changes to in force (Net)	(6,085)	(623,992,362)				(14,854,673)			(6,085)	(638,847,035)
23. In force December 31 of current year	73,610	7,699,153,284		(a)	1	192,151,976			73,611	7,891,305,260

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	994,406	1,009,260		1,683,445	1,292,004
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,245	2,257			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	585,085	587,841		358,552	125,432
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	587,329	590,098		358,552	125,432
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,581,736	1,599,358		2,041,997	1,417,436

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 246 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	2,871,024		36,317		2,907,341
2. Annuity considerations	148,020				148,020
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,019,043		36,317		3,055,361
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,567,811		77,296		2,645,107
10. Matured endowments	8				8
11. Annuity benefits	2,733,735		1,104,164		3,837,899
12. Surrender values and withdrawals for life contracts	4,396,684		194,253		4,590,937
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,864				2,864
15. Totals	9,701,101		1,375,713		11,076,814
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	6	218,844				2,016			6	220,860
17. Incurred during current year	31	2,450,322			4	76,853			35	2,527,175
Settled during current year:										
18.1 By payment in full	36	2,567,819			4	77,296			40	2,645,114
18.2 By payment on compromised claims										
18.3 Totals paid	36	2,567,819			4	77,296			40	2,645,114
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	36	2,567,819			4	77,296			40	2,645,114
19. Unpaid Dec. 31, current year (16+17-18.6)	1	101,347				1,573			1	102,920
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,629	689,091,002		(a)	1	2,123,375			4,630	691,214,377
21. Issued during year	224	21,300,032							224	21,300,032
22. Other changes to in force (Net)	(275)	(38,244,626)				(554,853)			(275)	(38,799,479)
23. In force December 31 of current year	4,578	672,146,408		(a)	1	1,568,522			4,579	673,714,930

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	86,649	86,774		259,777	202,697
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	3,474	3,953			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	393	283			
25.5 All other (b)	982	982		2,100	2,100
25.6 Totals (sum of Lines 25.1 to 25.5)	4,849	5,218		2,100	2,100
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	91,497	91,992		261,877	204,797

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	552,540		5,049		557,588
2. Annuity considerations	69,129				69,129
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	621,669		5,049		626,717
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	40,810				40,810
10. Matured endowments	4,100				4,100
11. Annuity benefits	1,134,195		493,891		1,628,085
12. Surrender values and withdrawals for life contracts	2,525,795		43,865		2,569,660
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	3,704,900		537,756		4,242,655
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		13,685				73				13,758
17. Incurred during current year	5	44,955				1			5	44,956
Settled during current year:										
18.1 By payment in full	5	44,910							5	44,910
18.2 By payment on compromised claims										
18.3 Totals paid	5	44,910							5	44,910
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	5	44,910							5	44,910
19. Unpaid Dec. 31, current year (16+17-18.6)		13,730				74				13,804
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,234	96,331,601		(a)	1	76,742			1,235	96,408,343
21. Issued during year	15	1,295,139							15	1,295,139
22. Other changes to in force (Net)	(61)	(4,266,397)				(2,952)			(61)	(4,269,349)
23. In force December 31 of current year	1,188	93,360,343		(a)	1	73,790			1,189	93,434,133

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	80,523	81,101		30,256	9,734
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	82	82			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	172	172			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	254	254			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	80,777	81,355		30,256	9,734

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 1 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	12,489,573		1,151,233		13,640,806
2. Annuity considerations	1,599,796		306,375		1,906,171
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,089,369		1,457,608		15,546,977
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	10,876,429		1,206,845		12,083,274
10. Matured endowments	52,286				52,286
11. Annuity benefits	3,594,593		9,389,833		12,984,426
12. Surrender values and withdrawals for life contracts	13,921,274		7,394,032		21,315,306
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	45,164				45,164
15. Totals	28,489,746		17,990,709		46,480,455
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	20	787,012			4	122,853			24	909,865
17. Incurred during current year	238	10,948,152			115	1,157,616			353	12,105,769
Settled during current year:										
18.1 By payment in full	252	10,928,715			119	1,206,845			371	12,135,559
18.2 By payment on compromised claims										
18.3 Totals paid	252	10,928,715			119	1,206,845			371	12,135,559
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	252	10,928,715			119	1,206,845			371	12,135,559
19. Unpaid Dec. 31, current year (16+17-18.6)	6	806,449				73,625			6	880,074
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	24,240	2,231,713,277		(a)	1	82,791,368			24,241	2,314,504,645
21. Issued during year	1,002	77,301,492							1,002	77,301,492
22. Other changes to in force (Net)	(1,683)	(148,574,380)				(9,391,178)			(1,683)	(157,965,558)
23. In force December 31 of current year	23,559	2,160,440,388		(a)	1	73,400,190			23,560	2,233,840,578

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	904,963	925,489		1,380,562	1,353,097
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	2,165	2,183			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,092	3,172			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,257	5,356			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	910,221	930,844		1,380,562	1,353,097

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 339 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,641,556		264,561		8,906,118
2. Annuity considerations	408,464		30,621		439,085
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,050,021		295,182		9,345,203
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	5,955,238		239,796		6,195,034
10. Matured endowments	27,140				27,140
11. Annuity benefits	6,913,067		2,771,171		9,684,238
12. Surrender values and withdrawals for life contracts	12,359,889		1,472,167		13,832,056
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	19,198				19,198
15. Totals	25,274,532		4,483,134		29,757,666
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	13	736,637			1	26,759			14	763,396
17. Incurred during current year	114	5,701,501			6	238,012			120	5,939,513
Settled during current year:										
18.1 By payment in full	117	5,982,377			6	239,796			123	6,222,174
18.2 By payment on compromised claims										
18.3 Totals paid	117	5,982,377			6	239,796			123	6,222,174
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	117	5,982,377			6	239,796			123	6,222,174
19. Unpaid Dec. 31, current year (16+17-18.6)	10	455,760			1	24,975			11	480,736
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,003	1,608,737,132		(a)	1	23,974,592			16,004	1,632,711,724
21. Issued during year	874	88,771,389							874	88,771,389
22. Other changes to in force (Net)	(1,203)	(113,345,047)				(3,063,514)			(1,203)	(116,408,561)
23. In force December 31 of current year	15,674	1,584,163,474		(a)	1	20,911,078			15,675	1,605,074,552

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	171,748	172,091		169,632	142,971
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	438	463			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,027	1,060			
25.5 All other (b)	3,034	3,034			
25.6 Totals (sum of Lines 25.1 to 25.5)	4,500	4,557			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	176,248	176,648		169,632	142,971

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 34 .

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,721,882		78,769		1,800,651
2. Annuity considerations	368,775				368,775
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,090,657		78,769		2,169,426
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,656,949		93,871		1,750,820
10. Matured endowments	27,203				27,203
11. Annuity benefits	1,464,580		1,060,247		2,524,827
12. Surrender values and withdrawals for life contracts	3,099,780		1,237,385		4,337,165
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	26,688				26,688
15. Totals	6,275,200		2,391,502		8,666,702
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	5	268,097				4,858			5	272,955
17. Incurred during current year	49	1,651,666			13	101,055			62	1,752,721
Settled during current year:										
18.1 By payment in full	48	1,684,152			12	93,871			60	1,778,023
18.2 By payment on compromised claims										
18.3 Totals paid	48	1,684,152			12	93,871			60	1,778,023
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	48	1,684,152			12	93,871			60	1,778,023
19. Unpaid Dec. 31, current year (16+17-18.6)	6	235,612			1	12,042			7	247,654
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,047	278,228,538		(a)	1	5,117,351			4,048	283,345,889
21. Issued during year	150	10,810,987							150	10,810,987
22. Other changes to in force (Net)	(289)	(21,326,352)				(489,683)			(289)	(21,816,035)
23. In force December 31 of current year	3,908	267,713,173		(a)	1	4,627,668			3,909	272,340,841

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	124,777	125,462		28,645	(31,978)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	464	467			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	337	337			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	802	804			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	125,579	126,266		28,645	(31,978)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 25 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,141,580		554,498		3,696,077
2. Annuity considerations	765,933		193,465		959,398
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,907,513		747,963		4,655,476
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	4,082,424		442,834		4,525,258
10. Matured endowments	19,539				19,539
11. Annuity benefits	7,664,447		11,092,458		18,756,905
12. Surrender values and withdrawals for life contracts	8,235,958		15,415,437		23,651,395
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,367				10,367
15. Totals	20,012,736		26,950,729		46,963,465
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	10	456,403			1	67,591			11	523,995
17. Incurred during current year	100	4,176,717			58	412,909			158	4,589,626
Settled during current year:										
18.1 By payment in full	100	4,101,963			58	442,834			158	4,544,797
18.2 By payment on compromised claims										
18.3 Totals paid	100	4,101,963			58	442,834			158	4,544,797
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	100	4,101,963			58	442,834			158	4,544,797
19. Unpaid Dec. 31, current year (16+17-18.6)	10	531,157			1	37,666			11	568,823
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,320	620,468,516		(a)	1	39,599,552			8,321	660,068,068
21. Issued during year	194	16,510,975							194	16,510,975
22. Other changes to in force (Net)	(467)	(36,188,422)				(5,039,112)			(467)	(41,227,534)
23. In force December 31 of current year	8,047	600,791,069		(a)	1	34,560,440			8,048	635,351,509

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	270,538	275,119		259,033	369,203
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	1,064	1,072			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	864	864			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,928	1,936			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	272,466	277,055		259,033	369,203

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 153 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	522,122		85,338		607,460
2. Annuity considerations	48,025		14,000		62,025
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	570,147		99,338		669,485
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	381,362		52,545		433,907
10. Matured endowments					
11. Annuity benefits	162,293		836,360		998,653
12. Surrender values and withdrawals for life contracts	498,570		500,625		999,195
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	858				858
15. Totals	1,043,083		1,389,530		2,432,613
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		12,076				32,390				44,466
17. Incurred during current year	7	524,730			8	27,021			15	551,751
Settled during current year:										
18.1 By payment in full	5	381,362			8	52,545			13	433,907
18.2 By payment on compromised claims										
18.3 Totals paid	5	381,362			8	52,545			13	433,907
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	5	381,362			8	52,545			13	433,907
19. Unpaid Dec. 31, current year (16+17-18.6)	2	155,444				6,866			2	162,310
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	999	85,005,139		(a)	1	7,784,636			1,000	92,789,775
21. Issued during year	32	2,515,355							32	2,515,355
22. Other changes to in force (Net)	(68)	(3,374,909)				(939,479)			(68)	(4,314,388)
23. In force December 31 of current year	963	84,145,586		(a)	1	6,845,157			964	90,990,743

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	54,862	55,047		31,273	39,867
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	160	214			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	160	214			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	55,022	55,260		31,273	39,867

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 12 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

NONE

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

NONE

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

6 0 1 8 6 2 0 1 6 4 3 0 5 3 1 0 0



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	8,846		(167)		8,678
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,846		(167)		8,678
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits			3,802		3,802
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals			3,802		3,802
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No.	8 Amount	9 No.	10 Amount
16. Unpaid December 31, prior year		372								372
17. Incurred during current year		13			1	3,802			1	3,815
Settled during current year:										
18.1 By payment in full					1	3,802			1	3,802
18.2 By payment on compromised claims										
18.3 Totals paid					1	3,802			1	3,802
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements					1	3,802			1	3,802
19. Unpaid Dec. 31, current year (16+17-18.6)		385								385
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	19	2,620,896		(a)					19	2,620,896
21. Issued during year		22								22
22. Other changes to in force (Net)		(504)								(504)
23. In force December 31 of current year	19	2,620,414		(a)					19	2,620,414

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	474	505			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	474	505			

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	20,611		4,795		25,406
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,611		4,795		25,406
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	147,024		237,191		384,215
12. Surrender values and withdrawals for life contracts	36,293		556,153		592,446
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	183,317		793,344		976,661
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		665								665
17. Incurred during current year		(60)								(60)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		606								605
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	54	4,681,748		(a)					54	4,681,748
21. Issued during year	1	100,000							1	100,000
22. Other changes to in force (Net)	(5)	(666,024)							(5)	(666,024)
23. In force December 31 of current year	50	4,115,724		(a)					50	4,115,724

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	9,374	9,561		30,000	30,000
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	383	390			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	383	390			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,758	9,951		30,000	30,000

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	18,042		497		18,539
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,042		497		18,539
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits			(201)		(201)
12. Surrender values and withdrawals for life contracts	246,447				246,447
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	246,447		(201)		246,246
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		460								460
17. Incurred during current year		(6)								(6)
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		454								454
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	30	3,237,664		(a)					30	3,237,664
21. Issued during year										
22. Other changes to in force (Net)		(153,460)								(153,460)
23. In force December 31 of current year	30	3,084,203		(a)					30	3,084,203

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,674	2,688			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,674	2,688			

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	5,256				5,256
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,256				5,256
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		32								32
17. Incurred during current year		1								1
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		33								33
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2	275,000		(a)					2	275,000
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year	2	275,000		(a)					2	275,000

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	45,099		904		46,003
2. Annuity considerations	17,735				17,735
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	62,834		904		63,738
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	147,551		143,270		290,821
12. Surrender values and withdrawals for life contracts	115,186		411,445		526,632
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	262,737		554,716		817,453
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		209								209
17. Incurred during current year		7								7
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)		216								216
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18	1,466,591		(a)					18	1,466,591
21. Issued during year										
22. Other changes to in force (Net)		(2,215)								(2,215)
23. In force December 31 of current year	18	1,464,376		(a)					18	1,464,376

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,843	2,887			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	78	78			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	78	78			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,921	2,965			

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

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Alien — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	333,008		2,058		335,067
2. Annuity considerations	32,228		1,992		34,220
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	365,236		4,050		369,286
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	200,000				200,000
10. Matured endowments					
11. Annuity benefits	5,232,379		262,273		5,494,652
12. Surrender values and withdrawals for life contracts	800,338		2,298,153		3,098,491
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,006				1,006
15. Totals	6,233,722		2,560,427		8,794,148
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		12,458				931				13,390
17. Incurred during current year	1	187,541				(932)			1	186,610
Settled during current year:										
18.1 By payment in full	1	200,000							1	200,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	200,000							1	200,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	200,000							1	200,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	760	87,697,783		(a)	1	981,360			761	88,679,143
21. Issued during year	7	1,520,010							7	1,520,010
22. Other changes to in force (Net)	(26)	(951,850)				119,080			(26)	(832,770)
23. In force December 31 of current year	741	88,265,943		(a)	1	1,100,440			742	89,366,383

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	9,117	8,953		1,813	1,813
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	412	531			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	412	531			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,529	9,484		1,813	1,813

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 4 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2016

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	333,008		2,058		335,067
2. Annuity considerations	32,228		1,992		34,220
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	365,236		4,050		369,286
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	200,000				200,000
10. Matured endowments					
11. Annuity benefits	5,232,379		262,273		5,494,652
12. Surrender values and withdrawals for life contracts	800,338		2,298,153		3,098,491
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,006				1,006
15. Totals	6,233,722		2,560,427		8,794,148
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year		12,458				931				13,390
17. Incurred during current year	1	187,541				(932)			1	186,610
Settled during current year:										
18.1 By payment in full	1	200,000							1	200,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	200,000							1	200,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	200,000							1	200,000
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	760	87,697,783		(a)	1	981,360			761	88,679,143
21. Issued during year	7	1,520,010							7	1,520,010
22. Other changes to in force (Net)	(26)	(951,850)				119,080			(26)	(832,770)
23. In force December 31 of current year	741	88,265,943		(a)	1	1,100,440			742	89,366,383

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	9,117	8,953		1,813	1,813
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	412	531			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	412	531			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,529	9,484		1,813	1,813

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 4 .



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	382,480,030		26,655,342		409,135,372
2. Annuity considerations	38,681,889		7,226,692		45,908,581
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	421,161,919		33,882,034		455,043,953
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	376,736,619		31,071,328		407,807,947
10. Matured endowments	1,958,405				1,958,405
11. Annuity benefits	667,714,160		344,337,682		1,012,051,842
12. Surrender values and withdrawals for life contracts	644,335,054		325,299,341		969,634,395
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,445,334				1,445,334
15. Totals	1,692,189,572		700,708,351		2,392,897,923
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	804	46,376,331			63	3,259,847			867	49,636,179
17. Incurred during current year	7,742	371,654,855			2,488	30,433,018			10,230	402,087,873
Settled during current year:										
18.1 By payment in full	7,877	378,695,024			2,499	31,071,328			10,376	409,766,352
18.2 By payment on compromised claims										
18.3 Totals paid	7,877	378,695,024			2,499	31,071,328			10,376	409,766,352
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	7,877	378,695,024			2,499	31,071,328			10,376	409,766,352
19. Unpaid Dec. 31, current year (16+17-18.6)	669	39,336,163			52	2,621,537			721	41,957,700
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	744,350	74,217,112,520		(a)	63	2,202,538,164			744,413	76,419,650,684
21. Issued during year	35,255	2,918,959,306							35,255	2,918,959,306
22. Other changes to in force (Net)	(53,786)	(5,129,691,356)				(227,831,244)			(53,786)	(5,357,522,600)
23. In force December 31 of current year	725,819	72,006,380,470		(a)	63	1,974,706,920			725,882	73,981,087,390

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	20,815,566	21,128,894		24,305,533	23,804,642
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	832,485	838,795		993,336	403,769
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	703,494	713,420		385,781	156,120
25.5 All other (b)	24,751	24,754		8,900	9,343
25.6 Totals (sum of Lines 25.1 to 25.5)	1,560,731	1,576,969		1,388,017	569,232
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	22,376,297	22,705,863		25,693,550	24,373,874

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 5,822 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			2,109,489	374,714,494			87	204,701	9,488,702	384,203,196
2.	Issued during year			35,255	2,918,959						2,918,959
3.	Reinsurance assumed			46,252	5,720,565				67,359	3,206,396	8,926,960
4.	Revived during year			720	64,318				2	23	64,341
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			82,227	8,703,842				67,361	3,206,418	11,910,260
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			2,191,716	383,418,336			87	272,062	12,695,120	396,113,456
	Deductions during year:										
10.	Death			13,253	847,585			XXX	2,289	39,621	887,206
11.	Maturity			871	3,223			XXX			3,223
12.	Disability							XXX			
13.	Expiry			2,098	66,092				72	521	66,613
14.	Surrender			47,796	6,837,122				1,983	115,391	6,952,513
15.	Lapse			118,126	19,268,809				37,923	1,832,019	21,100,828
16.	Conversion			2,284	463,644			XXX	XXX	XXX	463,644
17.	Decreased (net)			353	1,146,789				3,973	191,952	1,338,741
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			184,781	28,633,264				46,240	2,179,503	30,812,767
21.	In force end of year (Line 9 minus Line 20)			2,006,935	354,785,072			87	225,822	10,515,617	365,300,689
22.	Reinsurance ceded end of year	XXX		XXX	128,781,861	XXX		XXX	XXX	1,968,912	130,750,773
23.	Line 21 minus Line 22	XXX		XXX	226,003,211	XXX	(b)	XXX	XXX	8,546,705	234,549,916
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	463
25.	Other paid-up insurance			66,634	1,562,232
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			11,856	716,980
28.	Term policies - other	19,270	1,525,650	870,606	202,890,921
29.	Other term insurance - decreasing	XXX		XXX	10,096
30.	Other term insurance	XXX	3,818	XXX	35,024,571
31.	Totals (Lines 27 to 30)	19,270	1,529,468	882,462	238,642,569
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	17,037	182,238
34.	Totals, whole life and endowment	15,985	1,389,491	1,107,436	115,960,265
35.	Totals (Lines 31 to 34)	35,255	2,918,959	2,006,935	354,785,072

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	2,918,959		354,751,798	33,274
38.	Credit Life (Group and Individual)				
39.	Group			10,515,617	
40.	Totals (Lines 36 to 39)	2,918,959		365,267,415	33,274

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	7,528	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			158	681

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	5,449,930

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 (i) Commuted value as of issue for business and as of last anniversary for inforce.

47.2 (ii) Commuted value as of issue for business and as of year end for inforce.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48.	Waiver of Premium			175,271	20,819,251			21,819	1,146,949
49.	Disability Income			2,313	158,256				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	177,584	(b) 20,977,507		(b)	21,819	(b) 1,146,949

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	30	1,940		
2.	Issued during year	3	486		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	33	2,426		
	Deductions during year:				
6.	Decreased (net)		513		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		513		
9.	In force end of year	33	1,913		
10.	Amount on deposit		(a) 128,368,866		(a)
11.	Income now payable	28	1,620		
12.	Amount of income payable	(a) 132,785	(a) 814,159	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	56,756	136,018	531	110,737
2.	Issued during year	459	3		189
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	57,215	136,021	531	110,926
	Deductions during year:				
6.	Decreased (net)	3,465	12,562		9,211
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,465	12,562		9,211
9.	In force end of year	53,750	123,459	531	101,715
	Income now payable:				
10.	Amount of income payable	(a) 795,220,496	XXX	XXX	(a) 172,846,397
	Deferred fully paid:				
11.	Account balance	XXX	(a) 6,318,256,734	XXX	(a) 3,722,353,829
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 16,831,044	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	254,654	43,363,293			99,541	55,621,175
2.	Issued during year						
3.	Reinsurance assumed	30,230	3,549,180			14,287	(2,251,071)
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	284,884	XXX		XXX	113,828	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	39,008	XXX		XXX	19,473	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	39,008	XXX		XXX	19,473	XXX
10.	In force end of year	245,876	(a) 46,912,473		(a)	94,355	(a) 53,370,104

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	2,268	1,369
2.	Issued during year	1	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	2,269	1,369
	Deductions During Year:		
6.	Decreased (net)	150	64
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	150	64
9.	In force end of year	2,119	1,305
10.	Amount of account balance	(a) 213,558,625	(a) 2,104,504

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(211,124,819)
2.	Current year's realized pre-tax capital gains/(losses) of $ (41,351,117) transferred into the reserve net of taxes of $ (10,405,738)	(30,945,379)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	6,728,446
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(235,341,753)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	15,602,867
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(250,944,620)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2016	19,918,282	(5,210,685)	895,271	15,602,867
2.	2017	20,901,772	(5,293,314)	1,785,011	17,393,470
3.	2018	18,368,225	(3,846,307)	1,559,583	16,081,501
4.	2019	12,503,370	(3,180,352)	1,148,012	10,471,030
5.	2020	5,729,178	(2,501,124)	724,496	3,952,550
6.	2021	(1,353,292)	(1,807,090)	281,375	(2,879,006)
7.	2022	(7,128,643)	(1,305,923)	49,223	(8,385,343)
8.	2023	(11,345,670)	(1,064,435)	41,242	(12,368,863)
9.	2024	(14,318,377)	(802,005)	32,670	(15,087,712)
10.	2025	(16,272,516)	(519,416)	24,832	(16,767,100)
11.	2026	(18,697,222)	(236,734)	17,476	(18,916,480)
12.	2027	(20,667,583)	(108,533)	14,040	(20,762,076)
13.	2028	(22,501,621)	(104,526)	13,268	(22,592,878)
14.	2029	(23,805,105)	(119,494)	12,915	(23,911,684)
15.	2030	(24,047,824)	(128,462)	12,299	(24,163,988)
16.	2031	(23,971,269)	(128,584)	11,843	(24,088,010)
17.	2032	(24,143,770)	(156,200)	11,116	(24,288,853)
18.	2033	(24,069,569)	(176,875)	10,193	(24,236,251)
19.	2034	(22,507,477)	(206,268)	9,340	(22,704,404)
20.	2035	(18,283,939)	(239,977)	8,362	(18,515,553)
21.	2036	(13,051,128)	(261,905)	7,290	(13,305,742)
22.	2037	(7,516,434)	(308,307)	6,902	(7,817,838)
23.	2038	(2,299,741)	(360,018)	7,209	(2,652,550)
24.	2039	1,315,293	(410,396)	7,362	912,259
25.	2040	1,995,576	(478,767)	7,822	1,524,631
26.	2041	1,399,555	(526,079)	7,975	881,451
27.	2042	1,142,550	(515,947)	7,515	634,119
28.	2043	858,147	(410,652)	5,982	453,477
29.	2044	529,505	(294,827)	4,294	238,972
30.	2045	194,908	(179,002)	2,607	18,513
31.	2046 and Later		(63,177)	920	(62,257)
32.	Total (Lines 1 to 31)	(211,124,819)	(30,945,379)	6,728,446	(235,341,753)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	232,891,434	30,354,693	263,246,127	88,489,430	305,400,799	393,890,229	657,136,356
2. Realized capital gains/(losses) net of taxes - General Account	(9,000,770)		(9,000,770)	6,388,130	(38,744,270)	(32,356,140)	(41,356,910)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	11,732,343		11,732,343	35,037,020	7,748,363	42,785,383	54,517,727
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	61,346,254	6,425,521	67,771,775		2,253,129	2,253,129	70,024,904
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	296,969,262	36,780,214	333,749,476	129,914,580	276,658,021	406,572,601	740,322,077
9. Maximum reserve	262,341,813	29,950,557	292,292,370	154,258,123	394,244,349	548,502,472	840,794,843
10. Reserve objective	183,777,235	23,077,405	206,854,641	154,258,123	391,460,854	545,718,977	752,573,617
11. 20% of (Line 10 - Line 8)	(22,638,405)	(2,740,562)	(25,378,967)	4,868,709	22,960,566	27,829,275	2,450,308
12. Balance before transfers (Lines 8 + 11)	274,330,857	34,039,652	308,370,509	134,783,288	299,618,588	434,401,876	742,772,385
13. Transfers							
14. Voluntary contribution					25,000,000	25,000,000	25,000,000
15. Adjustment down to maximum/up to zero	(11,989,044)	(4,089,095)	(16,078,139)				(16,078,139)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	262,341,813	29,950,557	292,292,370	134,783,288	324,618,588	459,401,876	751,694,246

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	657,131,511	XXX	XXX	657,131,511	0.0000		0.0000		0.0000	
2.	1	Highest Quality	8,186,878,444	XXX	XXX	8,186,878,444	0.0004	3,274,751	0.0023	18,829,820	0.0030	24,560,635
3.	2	High Quality	6,422,913,598	XXX	XXX	6,422,913,598	0.0019	12,203,536	0.0058	37,252,899	0.0090	57,806,222
4.	3	Medium Quality	1,963,702,375	XXX	XXX	1,963,702,375	0.0093	18,262,432	0.0230	45,165,155	0.0340	66,765,881
5.	4	Low Quality	1,041,362,221	XXX	XXX	1,041,362,221	0.0213	22,181,015	0.0530	55,192,198	0.0750	78,102,167
6.	5	Lower Quality	93,978,244	XXX	XXX	93,978,244	0.0432	4,059,860	0.1100	10,337,607	0.1700	15,976,301
7.	6	In or Near Default	63,777,759	XXX	XXX	63,777,759	0.0000		0.2000	12,755,552	0.2000	12,755,552
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	18,429,744,152	XXX	XXX	18,429,744,152	XXX	59,981,595	XXX	179,533,230	XXX	255,966,758
		PREFERRED STOCK										
10.	1	Highest Quality	3,300	XXX	XXX	3,300	0.0004	1	0.0023	8	0.0030	10
11.	2	High Quality	5,782,221	XXX	XXX	5,782,221	0.0019	10,986	0.0058	33,537	0.0090	52,040
12.	3	Medium Quality	2,759,130	XXX	XXX	2,759,130	0.0093	25,660	0.0230	63,460	0.0340	93,810
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality	10,482,535	XXX	XXX	10,482,535	0.0432	452,846	0.1100	1,153,079	0.1700	1,782,031
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	19,027,185	XXX	XXX	19,027,185	XXX	489,493	XXX	1,250,083	XXX	1,927,891
		SHORT - TERM BONDS										
18.		Exempt Obligations	672,938	XXX	XXX	672,938	0.0000		0.0000		0.0000	
19.	1	Highest Quality	155,234,461	XXX	XXX	155,234,461	0.0004	62,094	0.0023	357,039	0.0030	465,703
20.	2	High Quality	90,519,734	XXX	XXX	90,519,734	0.0019	171,987	0.0058	525,014	0.0090	814,678
21.	3	Medium Quality	5,391,513	XXX	XXX	5,391,513	0.0093	50,141	0.0230	124,005	0.0340	183,311
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality	339,670	XXX	XXX	339,670	0.0432	14,674	0.1100	37,364	0.1700	57,744
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	252,158,315	XXX	XXX	252,158,315	XXX	298,896	XXX	1,043,422	XXX	1,521,436
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	62,867,125	XXX	XXX	62,867,125	0.0004	25,147	0.0023	144,594	0.0030	188,601
27.	1	Highest Quality	6,426,172	XXX	XXX	6,426,172	0.0004	2,570	0.0023	14,780	0.0030	19,279
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	69,293,297	XXX	XXX	69,293,297	XXX	27,717	XXX	159,375	XXX	207,880
34.		Total (Lines 9 + 17 + 25 + 33)	18,770,222,950	XXX	XXX	18,770,222,950	XXX	60,797,701	XXX	181,986,110	XXX	259,623,966

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,141,020,137		XXX	2,141,020,137	0.0010	2,141,020	0.0050	10,705,101	0.0065	13,916,631
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,055,061,901		XXX	1,055,061,901	0.0035	3,692,717	0.0100	10,550,619	0.0130	13,715,805
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	26,534,618		XXX	26,534,618	0.0060	159,208	0.0175	464,356	0.0225	597,029
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	28,957,265		XXX	28,957,265	0.0105	304,051	0.0300	868,718	0.0375	1,085,897
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,251,573,921		XXX	3,251,573,921	XXX	6,296,996	XXX	22,588,793	XXX	29,315,362
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,251,573,921		XXX	3,251,573,921	XXX	6,296,996	XXX	22,588,793	XXX	29,315,362

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	1,113,714,384	XXX	XXX	1,113,714,384	0.0000		0.1300 (a)	144,782,870	0.1300 (a)	144,782,870
2.		Unaffiliated - Private	59,220,332	XXX	XXX	59,220,332	0.0000		0.1600	9,475,253	0.1600	9,475,253
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	520,141,282	XXX	XXX	520,141,282	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,693,075,998			1,693,075,998	XXX		XXX	154,258,123	XXX	154,258,123
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties	94,586,172		33,550,000	128,136,172	0.0000		0.0750	9,610,213	0.0750	9,610,213
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	94,586,172		33,550,000	128,136,172	XXX		XXX	9,610,213	XXX	9,610,213
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality	22,350,385	XXX	XXX	22,350,385	0.0432	965,537	0.1100	2,458,542	0.1700	3,799,565
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	22,350,385	XXX	XXX	22,350,385	XXX	965,537	XXX	2,458,542	XXX	3,799,565

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	44,785,251	XXX	XXX	44,785,251	0.0004	17,914	0.0023	103,006	0.0030	134,356
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	44,785,251	XXX	XXX	44,785,251	XXX	17,914	XXX	103,006	XXX	134,356
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other	302,226		XXX	302,226	0.0060	1,813	0.0175	5,289	0.0225	6,800
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	302,226		XXX	302,226	XXX	1,813	XXX	5,289	XXX	6,800
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	302,226		XXX	302,226	XXX	1,813	XXX	5,289	XXX	6,800

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private	2,043,324,003	XXX	XXX	2,043,324,003	0.0000		0.1600	326,931,840	0.1600	326,931,840
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other	90,339,278	XXX	XXX	90,339,278	0.0000		0.1600	14,454,285	0.1600	14,454,285
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,133,663,281	XXX	XXX	2,133,663,281	XXX		XXX	341,386,125	XXX	341,386,125
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	402,096,549			402,096,549	0.0000		0.0750	30,157,241	0.0750	30,157,241
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	402,096,549			402,096,549	XXX		XXX	30,157,241	XXX	30,157,241
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	200,717,910			200,717,910	0.0063	1,264,523	0.0120	2,408,615	0.0190	3,813,640
77.		Guaranteed State Low Income Housing Tax Credit	372,835			372,835	0.0003	112	0.0006	224	0.0010	373
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit	118,329			118,329	0.0273	3,230	0.0600	7,100	0.0975	11,537
80.		Total LIHTC (Sum of Lines 75 through 79)	201,209,074			201,209,074	XXX	1,267,865	XXX	2,415,938	XXX	3,825,550
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	40,957,685	XXX		40,957,685	0.0000		0.1300	5,324,499	0.1300	5,324,499
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	40,957,685	XXX		40,957,685	XXX		XXX	5,324,499	XXX	5,324,499
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	2,845,364,450			2,845,364,450	XXX	2,253,129	XXX	381,850,641	XXX	384,634,137

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

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
30275#AK7	R	BRSDNY-VN-8	CDS FTD BASKET(MUNI - FL,IL,NJ,NC & WI)	2FE	99,878,785	189,770	579,297	898,909
12513#YS4	R	Z91EYN-ZP-2	CDS Z91EYNZP2 ON CDX.NA.IG.20 06/20/18	2FE	80,303,994	152,578	465,763	722,736
30275#AK7	CN	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,983,296			
30275#AK7	CN	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,986,996			
30275#AK7	CN	742718-ER-6	PROCTER & GAMBLE COMPANY	1FE	24,965,254			
30275#AK7	CN	857477-AG-8	STATE STREET CORP	1FE	19,967,446			
30275#AK7	CN	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,975,792			
12513#YS4	CN	081437-AH-8	BEMIS COMPANY INC	2FE	9,965,455			
12513#YS4	CN	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,821,433			
12513#YS4	CN	4581X0-BG-2	INTER-AMERICAN DEVEL BK	1FE	20,136,936			
12513#YS4	CN	65473Q-AR-4	NISOURCE FINANCE CORP	2FE	19,972,610			
12513#YS4	CN	747262-AK-9	QVC INC	2FE	9,997,853			
0199999. Subtotal Default Component - Other Than Mortgage					359,955,852	342,347	1,045,060	1,621,645
0599999 - Total					359,955,852	342,347	1,045,060	1,621,645

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
700955096	774898234	FL	2016	100,000	19,000		Coverage Question
05TS024964	774884134	CA	2015	150,000	8,000		Coverage Question
739237332	774898818	FL	2016	82,750	64,450		Coverage Question
0199999. Death Claims - Ordinary				332,750	91,450		XXX
0599999. Death Claims - Disposed Of				332,750	91,450		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				332,750	91,450		XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				332,750	91,450		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	73,997,288	XXX	25,557,243	XXX		XXX		XXX	16,292	XXX	48,410,445	XXX	13,309	XXX		XXX		XXX
2. Premiums earned	73,983,937	XXX	25,565,226	XXX		XXX		XXX	17,080	XXX	48,389,006	XXX	12,625	XXX		XXX		XXX
3. Incurred claims	41,572,183	56.2	19,537,196	76.4					4,868	28.5	22,029,178	45.5	942	7.5				
4. Cost containment expenses	127,087	0.2	31,723	0.1							95,364	0.2						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	41,699,270	56.4	19,568,919	76.5					4,868	28.5	22,124,542	45.7	942	7.5				
6. Increase in contract reserves	6,035	0.0	(1,351,014)	(5.3)					(5,613)	(32.9)	1,362,678	2.8	(17)	(0.1)				
7. Commissions (a)	16,024,346	21.7	6,964,575	27.2					503	2.9	9,087,699	18.8	73	0.6	(28,504)			
8. Other general insurance expenses	11,336,019	15.3	4,635,119	18.1					5,317	31.1	6,670,664	13.8	7,874	62.4	16,459		585	
9. Taxes, licenses and fees	2,251,035	3.0	1,005,514	3.9					311	1.8	1,216,458	2.5	206	1.6	28,414		133	
10. Total other expenses incurred	29,611,399	40.0	12,605,207	49.3					6,131	35.9	16,974,821	35.1	8,153	64.6	16,369		718	
11. Aggregate write-ins for deductions	(6,733)	0.0	(3,986)	0.0						0.0	(2,748)	0.0		0.0	1			
12. Gain from underwriting before dividends or refunds	2,673,966	3.6	(5,253,901)	(20.6)					11,694	68.5	7,929,713	16.4	3,548	28.1	(16,370)		(718)	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	2,673,966	3.6	(5,253,901)	(20.6)					11,694	68.5	7,929,713	16.4	3,548	28.1	(16,370)		(718)	
DETAILS OF WRITE-INS																		
1101. Mean Reserve Adjustment	(2,696)	0.0	(2,696)	0.0						0.0				0.0				
1102. Fines and Penalties	(4,037)	0.0	(1,290)	0.0							(2,748)	0.0			1			
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(6,733)	0.0	(3,986)	0.0						0.0	(2,748)	0.0		0.0	1			

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	977,064	603,914			281	370,470	2,398		
2. Advance premiums	1,259,360	260,183			322	998,472	384		
3. Reserve for rate credits									
4. Total premium reserves, current year	2,236,424	864,097			603	1,368,942	2,782		
5. Total premium reserves, prior year	2,223,072	872,080			1,391	1,347,503	2,099		
6. Increase in total premium reserves	13,352	(7,983)			(788)	21,439	684		
B. Contract Reserves:									
1. Additional reserves (a)	72,593,500	48,458,272			37,300	24,096,646	1,282		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	72,593,500	48,458,272			37,300	24,096,646	1,282		
4. Total contract reserves, prior year.	72,587,465	49,809,286			42,913	22,733,967	1,299		
5. Increase in contract reserves	6,035	(1,351,014)			(5,613)	1,362,678	(17)		
C. Claim Reserves and Liabilities:									
1. Total current year	42,569,087	31,753,121			69,950	10,741,366	4,649		
2. Total prior year	44,085,290	31,706,081			88,483	12,285,939	4,787		
3. Increase	(1,516,202)	47,041			(18,532)	(1,544,572)	(138)		
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	21,985,682	12,551,783			18,498	9,415,241	160		
1.2 On claims incurred during current year	21,102,704	6,938,372			4,902	14,158,509	920		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	20,429,585	18,233,090			870	2,195,088	538		
2.2 On claims incurred during current year	22,139,502	13,520,032			69,081	8,546,279	4,111		
3. Test:									
3.1 Lines 1.1 and 2.1	42,415,267	30,784,872			19,368	11,610,329	698		
3.2 Claim reserves and liabilities, December 31, prior year	44,085,290	31,706,081			88,483	12,285,939	4,787		
3.3 Line 3.1 minus Line 3.2	(1,670,022)	(921,208)			(69,115)	(675,610)	(4,089)		
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	72,184,607	23,776,919			17,027	48,377,352	13,309		
2. Premiums earned	72,116,241	23,728,538			17,815	48,357,263	12,625		
3. Incurred claims	30,636,979	8,590,611			13,305	22,032,121	942		
4. Commissions	16,406,017	7,317,686			559	9,087,698	73		
B. Reinsurance Ceded:									
1. Premiums written	20,656,810	19,122,474			735	802,635		706,310	24,657
2. Premiums earned	20,838,167	19,292,207			735	807,052		713,420	24,754
3. Incurred claims	13,438,670	12,858,057			8,437	406,712		156,120	9,343
4. Commissions	381,674	353,114			56			28,504	

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(65,832)		24,439,706	24,373,874
2. Beginning Claim Reserves and Liabilities	251,144		35,809,625	36,060,769
3. Ending Claim Reserves and Liabilities	182,192		34,558,902	34,741,094
4. Claims Paid	3,120		25,690,430	25,693,550
B. Assumed Reinsurance:				
5. Incurred Claims	(41,011)		30,677,990	30,636,979
6. Beginning Claim Reserves and Liabilities	187,885		14,598,906	14,786,791
7. Ending Claim Reserves and Liabilities	50,822		14,263,173	14,313,995
8. Claims Paid	96,052		31,013,723	31,109,775
C. Ceded Reinsurance:				
9. Incurred Claims	(110,624)		13,549,294	13,438,670
10. Beginning Claim Reserves and Liabilities	292,816		6,469,454	6,762,270
11. Ending Claim Reserves and Liabilities	182,192		6,306,509	6,488,701
12. Claims Paid			13,712,240	13,712,240
D. Net:				
13. Incurred Claims	3,782		41,568,402	41,572,184
14. Beginning Claim Reserves and Liabilities	146,213		43,939,077	44,085,290
15. Ending Claim Reserves and Liabilities	50,822		42,515,566	42,566,388
16. Claims Paid	99,172		42,991,913	43,091,085
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	130,868		41,568,402	41,699,270
18. Beginning Reserves and Liabilities	146,213		43,939,077	44,085,290
19. Ending Reserves and Liabilities	50,822		42,515,566	42,566,388
20. Paid Claims and Cost Containment Expenses	226,259		42,991,913	43,218,172

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70874	36-2608394	12/31/2001	Allstate Life Insurance Company of New York	NY	OTH/I			3,424,189			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	544,146,119	1,606,122	1,573,138	6,058,297		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	ACO/I		27,806,137	145,979			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	ACO/I		18,442,865		13,662		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	2,472,722	243,859	26,675			
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	CO/I	169,634	91,315	9,735			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	1,204,430,649	138,120,387	10,156,614	2,360,498		
60534	59-0781901	07/01/2010	American Heritage Life Insurance Company	FL	CO/I	40,846,694	1,629,739	397,338			
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/G	7,129,033,391		14,514,894	3,432,612		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/I	9,158,216,475		38,116,022	12,444,624		
0299999. General Account - U.S. Affiliates - Other						18,079,315,684	187,940,424	68,364,585	24,309,693		
0399999. Total General Account - U.S. Affiliates						18,079,315,684	187,940,424	68,364,585	24,309,693		
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates						18,079,315,684	187,940,424	68,364,585	24,309,693		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/G		31,732,253	1,375	1,186		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/I		782,440	26,634			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/G		1,932,576	1,275			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/I		135,815,981	1,433,787			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/G	676,279	474,796	4,786			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	560,667,203	117,146,702	5,683,093	2,659,458		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/G		36,816,197		39,749		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/I		779,002,405	1,282,052	93,666		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	936,079,839	56,095,643	4,886,208	213,240		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	255,764,069,465	4,888,322,848	835,932,585	49,751,676		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN	ACO/I		9,679,006	105,141			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/G		82,934	50			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/I		43,129,858	160,320	2,631		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/G	87,834,705	4,199,259	99,941			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	4,548,412,369	323,755,074	34,999,155	4,880,809		
0899999. General Account - U.S. Non-Affiliates						261,897,739,860	6,428,967,970	884,616,402	57,642,415		
1099999. Total General Account - Non-Affiliates						261,897,739,860	6,428,967,970	884,616,402	57,642,415		
1199999. Total General Account						279,977,055,544	6,616,908,394	952,980,988	81,952,108		
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/G			60,752		10,433,047	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/I					199,431	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/G			82,929		30,267,327	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/I			3,334,554		514,681,776	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G	384,813,261		1,883,287		19,758,386	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I	10,957,732,918		57,133,649		433,809,211	
1999999. Separate Accounts - U.S. Non-Affiliates						11,342,546,179		62,495,172		1,009,149,179	
2199999. Total Separate Accounts - Non-Affiliates						11,342,546,179		62,495,172		1,009,149,179	
2299999. Total Separate Accounts						11,342,546,179		62,495,172		1,009,149,179	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						291,319,601,723	6,616,908,394	1,015,476,159	81,952,108	1,009,149,179	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						291,319,601,723	6,616,908,394	1,015,476,159	81,952,108	1,009,149,179	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70874	36-2608394	01/01/1991	Allstate Life Insurance Company of New York	NY	OTH/I	20,131	3,210	2,041	70,321		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	23,732,682	27,478	1,488,430	3,289,269		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	48,021,982	312,533	24,360,324	7,745,873		
0299999. U.S. Affiliates - Other						71,774,795	343,222	25,850,794	11,105,463		
0399999. Total - U.S. Affiliates						71,774,795	343,222	25,850,794	11,105,463		
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates						71,774,795	343,222	25,850,794	11,105,463		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	272,757	45,449	947,110	87,691		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	CO/G	11,603					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	48,641					
0899999. U.S. Non-Affiliates						333,001	45,449	947,110	87,691		
1099999. Total - Non-Affiliates						333,001	45,449	947,110	87,691		
1199999. Total U.S. (Sum of 0399999 and 0899999)						72,107,796	388,670	26,797,904	11,193,154		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						72,107,796	388,670	26,797,904	11,193,154		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC		5,974,680
0199999. Life and Annuity - U.S. Affiliates - Captive						5,974,680
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL		7,110,061
0299999. Life and Annuity - U.S. Affiliates - Other						7,110,061
0399999. Total Life and Annuity - U.S. Affiliates						13,084,742
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						13,084,742
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX		2,014,736
60895	35-0145825	10/05/2001	American United Life	IN	200,118	285,000
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	783,587	2,403,693
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	102,547	87,500
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	205,004	10,000
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	5,621	
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	90,000	
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	201,223	
93610	13-3072894	06/23/1993	John Hancock Life & Health Insurance Company	MA		89,441
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	170,151	102,500
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	488,696	355,000
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	2,502	37,500
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	115,073	157,500
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	84,552	295,000
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	276,627	1,069,250
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	215,227	414,000
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	45,032	256,500
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	145,175	157,500
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	775,838	720,000
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	431,224	757,250
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	879,015	1,625,000
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	355,001	120,000
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	783,587	2,403,693
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	(52,991)	212,485
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	200,214	
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	KS	125,112	
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	225,166	218,500
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS	40,000	100,000
97071	13-3126819	02/15/2000	SCOR Global Life USA Reinsurance Company	KS	33,350	
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	210,279	361,500
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc	DE	391,189	315,000
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		472,100
68713	84-0499703	05/01/1995	Security Life of Denver	CO	200,214	
68713	84-0499703	03/01/1999	Security Life of Denver	CO	15,000	
68713	84-0499703	01/01/2000	Security Life of Denver	CO	354,235	821,750
68713	84-0499703	10/15/2002	Security Life of Denver	CO	1,104,986	668,126
68713	84-0499703	12/31/2002	Security Life of Denver	CO	583,399	730,652
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	MO	17,203	
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	100,095	15,000
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	367,428	608,000
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	167,674	142,500
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	388,672	245,000
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	399,379	458,000
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	806,061	2,960,000
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	50,003	
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	1,978,088	
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	(45,000)	
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	373,665	285,000
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	610,147	362,499
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	491,535	
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	262,928	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	35,169	
86231	39-0989781	01/01/2000	Transamerica Life Insurance Company	IA	107,560	
0899999. Life and Annuity - U.S. Non-Affiliates					15,896,559	22,337,175
1099999. Total Life and Annuity - Non-Affiliates					15,896,559	22,337,175
1199999. Total Life and Annuity					15,896,559	35,421,917
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN		1,715
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		2,160,000
82627	06-0839705	10/01/1987	Swiss Re Life & Health America, Inc.	MO	5,400	
41211	59-2174734	01/01/2004	Triton Insurance Company	TX		4,103,149
1999999. Accident and Health - U.S. Non-Affiliates					5,400	6,264,865
2199999. Total Accident and Health - Non-Affiliates					5,400	6,264,865
2299999. Total Accident and Health					5,400	6,264,865
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					15,901,959	41,686,781
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					15,901,959	41,686,781

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/G	XXXL	160,000	195	7,241	(5,312)				57
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/I	XXXL	45,465,790,937	769,901,882	752,837,683	94,607,491				226,303,247
0199999. General Account - Authorized U.S. Affiliates - Captive							45,465,950,937	769,902,077	752,844,923	94,602,179				226,303,304
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL	CO/G	OL	59,710,660	4,215,695	4,300,646	26,675				
70866	42-0930962	04/01/2015	Allstate Assurance Company	IL	CO/I	OL	5,469,476,862	444,349,971	457,793,831	40,826,256				
0299999. General Account - Authorized U.S. Affiliates - Other							5,529,187,522	448,565,666	462,094,477	40,852,931				
0399999. Total General Account - Authorized U.S. Affiliates							50,995,138,459	1,218,467,743	1,214,939,400	135,455,111				226,303,304
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							50,995,138,459	1,218,467,743	1,214,939,400	135,455,111				226,303,304
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT	OTH/G	OL	23,825,680	2,602,197	2,891,659	1,245,405				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/G	OL	610,744,660	39,123,939	41,339,543	11,159,140				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/I	OL	50,245,160	140,188	154,198	675,777				
60895	35-0145825	10/05/2001	American United Life	IN	CO/G	AXXX	1,582,483	1,896	1,895	2,583				
60895	35-0145825	10/05/2001	American United Life	IN	CO/G	OL	155,000	599	546	254				
60895	35-0145825	10/05/2001	American United Life	IN	CO/G	XXXL	11,484,450	60,924	65,631	15,950				
60895	35-0145825	01/01/1992	American United Life	IN	CO/I	OL	1,470,000	6,854	9,796					
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	AXXX	95,454,074	194,266	187,923	219,797				
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	OL	42,193,556	104,587	43,036	725,263				
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	XXXL	1,803,110,749	25,297,820	25,972,571	1,905,663				
60895	35-0145825	01/01/1992	American United Life	IN	YRT/I	OL	11,005,954							
62065	23-1628836	07/31/1992	Colonial Penn Life Insurance Company	PA	ACO/I	VGAA		460,847						
62065	23-1628836	07/31/1992	Colonial Penn Life Insurance Company	PA	CO/I	OL	535,345	258,520						
80659	38-0397420	07/29/2004	Canada Life Assurance Company	MI	YRT/I	AXXX	14,918,733	63,924	81,524	43,860				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	AXXX	41,464,254	157,672	119,307	141,505				
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	OL	19,177,784	39,450	75,412	26,061				
80659	38-0397420	04/04/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	5,000,000	5,090	4,320	3,408				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	AXXX	962,106	2,305	2,419	2,486				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	OL	50,000	156	142	102				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/G	XXXL	8,048,200	46,721	53,610	13,080				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	AXXX	53,414,491	136,804	147,970	153,586				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	OL	6,145,988	19,508	23,948	4,808				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	XXXL	598,984,785	7,997,933	8,776,258	1,212,913				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	AXXX	22,315,765	49,572	55,092	64,282				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	OL	2,729,350	22,878	24,522	634,451				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	XXXL	353,096,750	2,089,253	2,299,909	6,159				
68276	48-1024691	01/15/1999	Employers Reassurance Corporation	KS	YRT/I	AXXX	1,540,118	5,660	5,126	5,035				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	AXXX			55,727	(242)				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL			886					
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	XXXLO	14,908,319	58,434		53,364				
68276	48-1024691	11/05/2001	Employers Reassurance Corporation	KS	YRT/I	OL	1,942,237	17,167	15,613	13,290				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/G	AXXX	472,500	121	117	224				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/G	OL	148,500	150	139	81				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/G	XXXL	5,628,750	19,537	20,651	4,125				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/I	AXXX	5,575,875	18,956	28,047	13,246				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/I	OL	4,305,699	7,816	8,265	17,482				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	CO/I	XXXL	165,863,578	761,040	906,503	133,062				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	AXXX	4,147,560	4,705	4,213	4,712				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	OL	935,768	2,999	2,833	162,283				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	XXXL	167,212,122	718,652	677,364	(4,168)				
86258	13-2572994	12/01/1971	General Re Life Corporation	CT	YRT/I	OL	1,558,728	35,935	31,871	60,162				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	AXXX	1,500,000	6,026		14,720				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	7,337,965	105,085	146,263	215,735				
86258	13-2572994	12/01/1989	General Re Life Corporation	CT	YRT/I	OL	4,828,217	50,301	52,819	95,271				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	YRT/I	AXXX	26,391,886	91,424	107,253	70,183				
86258	13-2572994	12/01/2000	General Re Life Corporation	CT	YRT/I	OL	3,395,684	4,373	3,512	4,419				
86258	13-2572994	01/17/2005	General Re Life Corporation	CT	YRT/I	AXXX	13,343,836	26,015	20,048	25,421				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	01/23/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	2,768,843	135	48	415				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	2,066,663	227	170	1,205				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	OL	210,002	79	220	106				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	174,565,080	156,289	140,719	127,315				
93610	13-3072894	06/23/1993	John Hancock Life & Health Insurance Company	MA	CO/I	OL	22,206,336	16,931,225						
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/G	AXXX	147,000	1,346	1,215	3,373				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/G	OL	12,000	363	693	198				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G	AXXX	1,289,310	2,139	2,081	7,107				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G	OL	148,750	613	568	1,234				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/G	XXXL	450,000	2,814	2,660	657				
65676	35-0472300	05/01/1978	Lincoln National Life Insurance	IN	CO/I	OL	279,963	64,313	71,965	1,356				
65676	35-0472300	05/01/1989	Lincoln National Life Insurance	IN	CO/I	AXXX	231,361	829	756	1,904				
65676	35-0472300	05/01/1989	Lincoln National Life Insurance	IN	CO/I	XXXL	150,000	2,909	2,845	458				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	AXXX	4,960,000	5,382		56,211				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	OL	4,750,000	55,217	54,258	84,699				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/I	AXXX	102,688,490	346,703	329,488	816,686				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/I	OL	593,850,845	4,105,764	3,993,378	1,057,450				
65676	35-0472300	05/01/1995	Lincoln National Life Insurance	IN	CO/I	XXXL	790,080	3,039	5,313	(14,174)				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	AXXX	40,040,231	200,223	185,960	345,329				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	OL	1,336,095,345	9,225,277	9,077,704	1,989,647				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	XXXL	50,000	1,630	1,437	170,297				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	AXXX	23,504,120	80,015	77,376	174,752				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	OL	5,557,667	34,239	33,228	139,416				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	XXXL	173,832,292	2,061,381	2,236,127	50,063				
65676	35-0472300	04/01/1977	Lincoln National Life Insurance	IN	YRT/I	OL	33,179	539	504	283				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	YRT/I	AXXX	1,282,757			19,104				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	YRT/I	OL	29,869,060	273,975	398,761	485,385				
65676	35-0472300	10/01/1985	Lincoln National Life Insurance	IN	YRT/I	OL	531,629	8,735	7,837	6,732				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	AXXX	768,366			20,982				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	OL	1,750,000	22,214	22,935	30,116				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	XXXLO	500,000	4,930	4,438	7,950				
65676	35-0472300	06/01/1988	Lincoln National Life Insurance	IN	YRT/I	AXXX	125,000	61	56	765				
65676	35-0472300	06/15/1991	Lincoln National Life Insurance	IN	YRT/I	OL	7,550,295	5,775	10,307	39,887				
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN	YRT/I	OL	7,173,401	59,799	66,220	94,938				
65676	35-0472300	06/01/1996	Lincoln National Life Insurance	IN	YRT/I	AXXX	50,001	130	118	1,701				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance	IN	YRT/I	AXXX	62,500			552				
65676	35-0472300	05/01/1999	Lincoln National Life Insurance	IN	YRT/I	OL	902,997	309	526	330				
65978	13-5581829	03/01/1982	Metropolitan Life Insurance Company	NY	ACO/G	VGAA		178,125						
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	NY	CO/G	OL		349,105	414,535					
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/G	AXXX	3,980,220	3,828	3,510	5,475				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/G	OL	328,750	2,302	1,991	550				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/G	XXXL	27,469,800	149,283	152,607	40,475				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	CO/I	AXXX	709,309	1,572	1,527	10,871				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	CO/I	OL	1,250	155	105	69				
66346	58-0828824	02/15/1992	Munich American Reassurance	GA	CO/I	XXXL	150,000	2,909	2,845	458				
66346	58-0828824	07/01/1994	Munich American Reassurance	GA	CO/I	OL	464,607	4,570	5,371	1,998				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	CO/I	AXXX	112,733,568	205,434	194,122	205,444				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	CO/I	OL	843,097,299	5,846,970	5,692,932	1,326,045				
66346	58-0828824	05/01/1998	Munich American Reassurance	GA	CO/I	XXXL	142,500	1,175	1,332	(9,426)				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	AXXX	59,487,946	128,308	117,897	99,598				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	OL	1,577,616,455	11,128,658	11,007,246	2,385,253				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	XXXL	3,050,721	102,772	61,273	4,690				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	AXXX	318,181,669	571,822	597,896	587,090				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	OL	44,752,208	178,572	196,976	2,969,615				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	XXXL	4,808,354,049	65,491,639	69,027,981	3,457,050				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/G	AXXX	189,105	346	353	198				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	YRT/I	OL	1,293,972			19,668				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/I	AXXX	75,801,810	212,955	231,406	119,204				
66346	58-0828824	01/17/2005	Munich American Reassurance	GA	YRT/I	OL	25,279,970	43,135	41,541	32,110				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	OL	335,750	365	444	240				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	XXXLO	75,075,838	110,230	101,924	101,624				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/G	VGAA		711,971,618	721,151,000	1,581,736				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/I	VGAA		587,701,765	591,693,877	10,798,775				
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL	3,445,000		2,805	19,008				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/G	AXXX	2,142,410	2,806	2,613	3,561				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/G	OL	17,011,753	112,375	107,582	28,275				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/G	AXXX	2,142,410	2,806	2,613	3,561				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/G	OL	17,011,753	112,375	107,582	28,275				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/G	AXXX	1,979,295	2,467	2,336	3,065				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/G	OL	163,750	1,419	1,209	285				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/G	XXXL	13,472,800	79,628	82,343	21,106				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/G	AXXX	3,650,665	4,701	4,625	5,695				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/G	OL	435,000	1,126	1,003	425				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/G	XXXL	29,265,050	140,977	151,659	37,737				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/I	AXXX	183,685,589	377,244	354,479	354,933				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/I	OL	1,482,762,949	10,290,155	9,920,592	2,359,513				
93572	43-1235868	05/01/1989	RGA Reinsurance Company	MO	CO/I	XXXL	3,777,170	44,179	38,775	56,148				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	OL	1,470,000	6,854	9,796	6,885				
93572	43-1235868	07/01/1994	RGA Reinsurance Company	MO	CO/I	OL	929,207	9,140	11,031	3,975				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	AXXX	51,934,890	126,298	117,456	105,872				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	OL	588,365,277	4,034,018	3,846,762	946,730				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	CO/I	XXXL	2,802,170	25,753	21,580	61,637				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	AXXX	88,788,606	178,026	167,603	166,965				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	OL	785,920,307	5,447,658	5,306,058	1,239,711				
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	142,500	1,175	1,332	(25,141)				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	AXXX	109,980,503	291,812	270,957	214,047				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	OL	3,140,530,190	22,062,303	21,826,790	4,748,812				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	XXXL	7,091,164	252,206	152,728	298,230				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	AXXX	290,851,031	512,588	532,247	556,508				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL	37,283,230	143,363	168,357	1,974,580				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	4,531,050,610	70,256,655	75,190,626	4,107,009				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	AXXX	454,025,020	760,110	778,614	990,679				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	OL	53,749,500	182,152	155,591	62,154				
93572	43-1235868	12/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	10,765,097,607	222,186,149	222,874,308	13,415,059				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	AXXX	67,334,282	127,777	132,627	152,483				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	OL	6,281,160	43,451	46,696	2,072,281				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	XXXL	1,354,555,534	6,800,667	6,861,563	(5,763)				
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	AXXX	27,741,538	1,469		28,726				
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	OL	1,179,381,947	2,322,202	1,832,538	4,007,214				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/G	AXXX	2,396,000	14,509	27,027	2,497				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/G	OL	362,000	621	561	8,369				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	AXXX	564,557	8,220	1,660	23,770				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	8,332,091	72,082	68,228	129,699				
93572	43-1235868	06/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,761,860			26,489				
93572	43-1235868	08/01/1989	RGA Reinsurance Company	MO	YRT/I	OL	7,000,186	71,119	66,631	98,669				
93572	43-1235868	10/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	15,258,965	125,278	133,674	188,238				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	OL	11,005,954			93,591				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	AXXX	28,070,275	67,203	62,158	357,852				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	110,845,165	1,009,529	1,241,974	529,338				
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,700,000	23,957	21,883	4,874				
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	10,075	124	112	243				
93572	43-1235868	07/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	62,500			552				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	07/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	6,481,034	35,485	32,441	23,474				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	AXXX	59,685,445	295,767	286,832	331,789				
93572	43-1235868	01/15/1999	RGA Reinsurance Company	MO	YRT/I	OL	9,772,523	7,253	5,845	7,320				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	OL	1,293,972			17,924				
93572	43-1235868	02/03/2003	RGA Reinsurance Company	MO	YRT/I	OL	19,832,396	60,399	62,794	34,241				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	AXXX	64,808,305	193,768	124,126	177,751				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	OL	4,785,171	1,463	59,996	1,243				
93572	43-1235868	04/04/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	10,000,000	5,239	4,442	3,226				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	4,261,663	489	477	1,858				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	OL	535,877	433	152	261				
64688	75-6020048	10/12/2009	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	XXXLO	231,195,303	240,087	218,281	219,530				
64688	75-6020048	02/01/2011	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	33,592,628	65,961	59,649	66,162				
87017	62-1003368	02/15/2000	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	OL	1,293,972			19,668				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	AXXX	280,000	183		1,647				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	OL			614	4				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	XXXLO	28,308,658	29,701	27,261	28,012				
87017	62-1003368	02/01/2011	SCOR Global Life Reinsurance Company of Delaware	NC	YRT/I	AXXX	10,800,007	22,138	17,724	21,262				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	AXXX	1,155,233	1,771	1,780	2,298				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	OL	85,000	304	277	153				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/G	XXXL	8,111,950	42,168	44,948	11,745				
97071	13-3126819	01/01/1990	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	360,000							
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	983,439	10,556	11,333	4,202				
97071	13-3126819	08/01/1996	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	25,691,272	1,066,507	1,226,832	68,041				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/I	AXXX	96,438,515	195,550	190,317	236,094				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	10,833,090	47,758	43,321	621,489				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	KS	CO/I	XXXL	1,696,042,986	25,576,095	26,391,841	1,988,101				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS	CO/I	AXXX	19,305,154	40,273	39,763	89,268				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS	CO/I	OL	829,185	11,824	6,084	2,542				
97071	13-3126819	09/01/2006	SCOR Global Life USA Reinsurance Company	KS	CO/I	XXXL	190,433,688	3,118,352	3,143,008	735,666				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	KS	DIS/I	OL		376,375	469,320	74,633				
97071	13-3126819	10/01/1991	SCOR Global Life USA Reinsurance Company	KS	YRT/I	OL	10,419,281	78,444	77,941	114,512				
97071	13-3126819	05/01/1994	SCOR Global Life USA Reinsurance Company	KS	YRT/I	OL	10,075	124	112	243				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/G	AXXX	2,142,410	2,806	2,613	3,561				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/G	OL	17,011,753	112,375	107,582	28,275				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/G	OL	830,206,500	31,144,180	33,143,297	12,689,924				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	200,000			3,714				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	CO/I	OL	675,000	1,093	992	79,186				
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX			6,241					
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	OL	4,478,260	26,971	30,062	33,842				
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	499,999	16,444	15,670	3,670				
87572	23-2038295	04/01/1995	Scottish RE (U.S.) Inc.	DE	CO/I	OL	476,735	4,776	5,311	2,144				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	3,000,000			22,890				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	CO/I	OL	5,250,000	38,846	42,559	59,288				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	138,645,329	300,154	281,346	271,224				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/I	OL	1,173,269,034	8,101,851	7,796,880	1,873,105				
87572	23-2038295	05/01/1997	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	2,897,170	26,536	22,469	47,892				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	AXXX	52,625,980	137,934	127,381	98,378				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	OL	1,293,123,737	9,184,928	8,993,184	2,011,755				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	XXXL	2,936,221	106,623	63,987	115,215				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/I	OL	93,380,000	188,372	208,062	988,871				
87572	23-2038295	09/09/1987	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	21,144,735	132,926	151,583	265,287				
87572	23-2038295	05/01/1988	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	397,400	2,302	2,051	4,552				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	AXXX	100,000			(24,818)				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	6,000,366	84,129	98,894	124,599				
87572	23-2038295	10/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	OL			33	(102)				
87572	23-2038295	05/01/1994	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	10,075	124	112	243				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	AXXX	383,308			5,590				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	OL	7,153,943	64,815	86,535	(142,806)				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/G	AXXX	362,000	621	561	2,497				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/G	OL	2,396,000	14,509	27,027	8,369				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	AXXX	1,665,666	1,685	1,545	2,178				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	OL	95,000	374	341	153				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/G	XXXL	10,920,600	52,735	52,932	14,896				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	AXXX	709,309	1,572	1,527	10,871				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	OL	1,250	155	105	69				
68713	84-0499703	12/01/1991	Security Life of Denver	CO	CO/I	XXXL	150,000	2,909	2,845	458				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/I	AXXX	28,070,275	67,203	62,158	358,068				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/I	OL	111,313,165	1,012,612	1,268,119	531,733				
68713	84-0499703	05/01/1995	Security Life of Denver	CO	CO/I	XXXL	1,700,000	23,957	21,883	(13,238)				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	AXXX	40,000	34	31	1,862				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	OL	2,402,500	35,827	249,216	256,661				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	AXXX	122,724,727	208,708	239,072	233,711				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	OL	16,641,875	59,089	68,117	474,781				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	XXXL	2,736,873,067	46,998,271	50,259,215	2,790,286				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/G	AXXX	111,000,389	4,360,570	4,251,293	710,250				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	AXXX	77,100,758	2,188,524	2,320,921	634,071				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/G	OL	22,500	11	10	194				
68713	84-0499703	01/01/1984	Security Life of Denver	CO	YRT/I	AXXX	125,000	61	56	765				
68713	84-0499703	06/15/1991	Security Life of Denver	CO	YRT/I	OL	137,054	124	19,732	22,356				
68713	84-0499703	10/01/1991	Security Life of Denver	CO	YRT/I	OL	5,851,094	46,555	47,952	69,609				
68713	84-0499703	12/01/1993	Security Life of Denver	CO	YRT/I	OL	7,796,693	140,608	144,009	86,986				
68713	84-0499703	05/01/1994	Security Life of Denver	CO	YRT/I	OL	80,839	624	568	873				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	AXXX	2,985,000	36,713	19,789	41,974				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	OL	6,601,215	97,821	188,731	103,882				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	XXXL0	1,980,000	7,050	1,587					
68713	84-0499703	06/01/1996	Security Life of Denver	CO	YRT/I	AXXX	16,250,902	37,503	30,590	6,985				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	AXXX	62,500			552				
68713	84-0499703	06/01/1998	Security Life of Denver	CO	YRT/I	OL	3,840,632	23,051	20,974	16,889				
68713	84-0499703	01/15/1999	Security Life of Denver	CO	YRT/I	AXXX	1,683,034	7,695	11,430	5,347				
68713	84-0499703	05/15/1999	Security Life of Denver	CO	YRT/I	OL	4,898,506	26,068	15,648	20,941				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	AXXX	2,475,171,004	82,426,230	80,985,901	14,821,533				
68713	84-0499703	10/15/2002	Security Life of Denver	CO	YRT/I	OL	2,765,279	441	625	6,838				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	AXXX	2,565,608,843	41,617,880	44,460,749	17,684,710				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	OL	1,333,349	96	54	8,264				
68713	84-0499703	12/31/2002	Security Life of Denver	CO	YRT/I	XXXL0								
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/G	AXXX	1,711,660	4,296	3,906	12,700				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/G	OL	17,017,253	112,757	107,901	29,787				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/G	AXXX	4,476,877	7,496	7,319	22,196				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/G	OL	619,655	2,652	2,504	3,680				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/G	XXXL	9,870,650	58,717	61,320	14,773				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	131,781,627	418,299	399,614	1,024,746				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	1,153,707,575	7,959,984	7,678,690	1,978,268				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	2,882,170	26,361	22,375	47,895				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	32,839,336	151,505	141,571	267,736				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	1,050,915,360	7,361,953	7,288,484	1,614,522				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	50,000	1,630	1,437	110,102				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	205,021,247	618,577	590,247	1,304,264				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	46,021,064	207,661	202,083	1,628,492				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	2,843,600,067	43,605,378	47,014,469	2,314,027				
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	240,583,245	128,206	126,092	563,290				
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	32,117,383	66,534	33,712	60,869				
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	10,494,282,990	164,851,210	155,929,976	11,548,601				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	593,998	37		911				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	OL			42					
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	620,181,166	10,746,222	9,452,834	1,010,796				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	742,000	1,094	993	5,673				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	2,396,000	14,509	28,488	7,608				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/G	XXXL0								
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	AXXX	1,711,660	4,296	3,906	12,700				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL	17,017,253	112,757	107,901	29,787				
82627	06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	72,551	350	1,714					
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	510,660	7,003	6,480	15,601				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	150,000	2,195	2,150	6,462				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	11,987,640	129,764	130,218	191,282				
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	11,207,921	108,126	105,303	197,318				
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	10,884,760	75,546	72,610	123,910				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,073,700	8,304	7,505	18,626				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	57,000	339	348	486				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	390,000	11,304	11,228	5,388				
82627	06-0839705	04/01/1994	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	555,000	11,501	10,575	1,876				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	34,451,782	156,993	146,477	307,829				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	116,562,992	1,038,456	1,277,834	565,072				
82627	06-0839705	05/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	1,700,000	23,957	21,883	4,874				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	51,238,576	186,829	177,809	443,539				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	592,417,939	4,068,970	3,890,523	1,017,994				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	2,802,170	25,753	21,580	61,637				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	38,798,925	128,501	121,750	296,972				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	688,207,998	4,821,116	4,662,624	1,138,345				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	120,000	913	1,192	(9,420)				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	62,500			552				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,435,700	14,581	13,264	11,959				
82627	06-0839705	09/01/1998	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	50,000	201	165	1,252				
82627	06-0839705	01/15/1999	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	1,513,744	5,581	5,054	3,960				
82627	06-0839705	02/15/1999	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	902,997	309	526	330				
82627	06-0839705	02/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	26,537,778	60,686	63,203	65,967				
82627	06-0839705	02/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	5,415,761	4,726	4,061	4,678				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	53,007,055	24,362	25,058	89,185				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	6,808,494	12,671	9,362	13,525				
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	2,582,739,672	23,411,239	21,535,469	2,557,592				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	5,866,670	757	595	5,609				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,100,873	552	981	1,006				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	521,214,454	507,642	460,440	461,361				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	3,400,000	13,681	10,330	15,319				
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	111,881,099	153,789		697,726				
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	29,968,717	32,945		158,868				
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	296,630	411		1,639				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	AXXX	61,405,952	205,386	189,601	340,287				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	OL	1,049,919,185	7,432,271	7,366,137	1,590,125				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	XXXL	3,101,901	117,880	74,539	124,348				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	AXXX	194,682,472	441,400	416,040	747,681				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	OL	15,272,294	84,998	83,089	2,443,206				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	XXXL	1,634,099,344	8,605,313	8,350,166	(778)				
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	YRT/I	OL	10,041,682	170,653	173,297	64,794				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	AXXX	500,000	3,985	2,952	25,607				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	OL	31,886,843	337,836	338,633	556,736				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	XXXL0	1,100,000	7,563	4,325	7,544				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	OL	50,911,251	1,073,415	1,053,066	1,831,882				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/G	VGAA		2,786,123	4,090,037	198,520				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/G	VGAA		17,394	45,148	5,367				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/I	VGAA		1,063,976	1,033,254	57,037				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/I	VGAA		10,058	13,915	397				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/G	OL	4,052,625	78,913	79,270					
86231	39-0989781	09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	16,699,970	119,127	119,127	102,060				
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	24,214,268	696,956	774,466	381,031				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	6,460,742	202,603	228,361	554,213				
0899999. General Account - Authorized U.S. Non-Affiliates							79,677,388,839	2,402,869,833	2,409,507,742	191,630,607				
1099999. Total General Account - Authorized Non-Affiliates							79,677,388,839	2,402,869,833	2,409,507,742	191,630,607				
1199999. Total General Account Authorized							130,672,527,298	3,621,337,576	3,624,447,142	327,085,718				226,303,304
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	AXXX	1,033,337	114	85	494				
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	OL	104,998	40	110	153				
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	XXXLO	77,107,541	63,134	58,053	56,200				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							78,245,876	63,287	58,248	56,847				
2199999. Total General Account - Unauthorized Non-Affiliates							78,245,876	63,287	58,248	56,847				
2299999. Total General Account Unauthorized							78,245,876	63,287	58,248	56,847				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							130,750,773,174	3,621,400,863	3,624,505,391	327,142,565				226,303,304
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/G	VSAA				2,633,359			1,829,633,615	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/I	VSAA				4,524,758			1,657,506,880	
4299999. Separate Accounts - Authorized U.S. Non-Affiliates										7,158,117			3,487,140,495	
4499999. Total Separate Accounts - Authorized Non-Affiliates										7,158,117			3,487,140,495	
4599999. Total Separate Accounts Authorized										7,158,117			3,487,140,495	
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified										7,158,117			3,487,140,495	
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							130,672,527,298	3,621,337,576	3,624,447,142	334,243,834			3,487,140,495	226,303,304
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							78,245,876	63,287	58,248	56,847				
9999999 - Totals							130,750,773,174	3,621,400,863	3,624,505,391	334,300,681			3,487,140,495	226,303,304

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
65676	35-0472300	01/01/1965	Lincoln National Life Insurance	IN	CO/I	OH	312	2,424	72,903				
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	NY	CO/G	LTDI			182,192				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/G	OH	2,148,180		26,564,485				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/I	OH	141,070						
82627	06-0839705	10/01/1987	Swiss Re Life & Health America, Inc.	MO	CO/I	LTDI	422						
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/G	OH	16,981,229	1,812,980	42,617,567				
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/I	OH	1,392,785	137,459	4,128,699				
0899999. General Account - Authorized U.S. Non-Affiliates							20,663,998	1,952,863	73,565,845				
1099999. Total General Account - Authorized Non-Affiliates							20,663,998	1,952,863	73,565,845				
1199999. Total General Account Authorized							20,663,998	1,952,863	73,565,845				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							20,663,998	1,952,863	73,565,845				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							20,663,998	1,952,863	73,565,845				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							20,663,998	1,952,863	73,565,845				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	63,287			63,287	125,000						63,287
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				63,287			63,287	125,000	XXX					63,287
1099999. Total General Account - Life and Annuity Non-Affiliates				63,287			63,287	125,000	XXX					63,287
1199999. Total General Account Life and Annuity				63,287			63,287	125,000	XXX					63,287
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				63,287			63,287	125,000	XXX					63,287
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				63,287			63,287	125,000	XXX					63,287
9999999 - Totals				63,287			63,287	125,000	XXX					63,287

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
	2	031202084	Bank of America, N. A.	29,297
	2	071000013	J.P. Morgan Chase Bank, N. A.	16,016
	2	021272655	CitiBank, N.A.	13,281
	2	071904779	U.S. Bank, National Association	13,281
	2	031000503	Wells Fargo Bank, National Association	13,281
	2	026002574	Barclays Bank PLC	13,281
	2	021000018	The Bank of New York Mellon	13,281
	2	066010296	Lloyds TSB Bank PLC	13,281

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2016	2 2015	3 2014	4 2013	5 2012
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	354,965	872,729	372,844	256,236	278,060
2.	Commissions and reinsurance expense allowances	47,987	47,842	62,520	143,054	179,888
3.	Contract claims	491,777	514,017	499,120	375,160	394,405
4.	Surrender benefits and withdrawals for life contracts	386,587	548,617	779,720	880,850	881,596
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(484,934)	(666,530)	(946,537)	(1,019,140)	(995,090)
7.	Increase in aggregate reserve for life and accident and health contracts	(21,645)	518,860	885,588	(182,762)	487
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	49,115	53,438	51,892	51,836	57,737
9.	Aggregate reserves for life and accident and health contracts	3,696,907	3,700,123	3,181,263	2,295,675	2,478,436
10.	Liability for deposit-type contracts	13	13	14	15	22
11.	Contract claims unpaid	41,687	45,614	39,294	23,901	31,291
12.	Amounts recoverable on reinsurance	15,902	15,748	10,294	2,219	1,889
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	4,122	4,263	4,574	3,399	3,785
16.	Unauthorized reinsurance offset			32		
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	125	125	50	50	
20.	Trust agreements (T)		762,711	765,701	704,100	647,903
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	27,900,859,799	42,574,705	27,943,434,504
2.	Reinsurance (Line 16)	98,819,840	(11,031,581)	87,788,259
3.	Premiums and considerations (Line 15)	298,976,933	49,114,883	348,091,816
4.	Net credit for ceded reinsurance	XXX	3,662,216,686	3,662,216,686
5.	All other admitted assets (balance)	467,704,240	2,087,227	469,791,467
6.	Total assets excluding Separate Accounts (Line 26)	28,766,360,812	3,744,961,920	32,511,322,732
7.	Separate Account assets (Line 27)	3,360,614,989		3,360,614,989
8.	Total assets (Line 28)	32,126,975,801	3,744,961,920	35,871,937,721
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	21,514,397,342	3,696,906,714	25,211,304,056
10.	Liability for deposit-type contracts (Line 3)	2,348,986,669	12,857	2,348,999,526
11.	Claim reserves (Line 4)	103,369,294	41,686,781	145,056,075
12.	Policyholder dividends/reserves (Lines 5 through 7)	196,776		196,776
13.	Premium & annuity considerations received in advance (Line 8)	3,285,681	1,872,820	5,158,501
14.	Other contract liabilities (Line 9)	15,887,086	1,113,307	17,000,394
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,733,622,310	3,369,440	1,736,991,750
20.	Total liabilities excluding Separate Accounts (Line 26)	25,719,745,158	3,744,961,920	29,464,707,078
21.	Separate Account liabilities (Line 27)	3,360,614,989		3,360,614,989
22.	Total liabilities (Line 28)	29,080,360,147	3,744,961,920	32,825,322,067
23.	Capital & surplus (Line 38)	3,046,615,654	XXX	3,046,615,654
24.	Total liabilities, capital & surplus (Line 39)	32,126,975,801	3,744,961,920	35,871,937,721
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,696,906,714		
26.	Claim reserves	41,686,781		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	1,872,820		
29.	Liability for deposit-type contracts	12,857		
30.	Other contract liabilities	1,113,307		
31.	Reinsurance ceded assets	11,031,581		
32.	Other ceded reinsurance recoverables	(44,661,932)		
33.	Total ceded reinsurance recoverables	3,707,962,129		
34.	Premiums and considerations	49,114,883		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(3,369,440)		
40.	Total ceded reinsurance payable/offsets	45,745,443		
41.	Total net credit for ceded reinsurance	3,662,216,686		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,146,412	587,680	434,388		8,168,479	
2. Alaska	AK	L	1,300,168	166,129	73,115		1,539,411	
3. Arizona	AZ	L	7,909,220	1,444,118	333,066		9,686,404	
4. Arkansas	AR	L	2,957,786	954,550	349,156		4,261,492	
5. California	CA	L	50,719,734	5,738,276	2,803,085		59,261,095	
6. Colorado	CO	L	5,858,004	513,502	297,731		6,669,237	
7. Connecticut	CT	L	6,540,943	118,666	237,811		6,897,420	
8. Delaware	DE	L	1,197,500	45,340	59,887		1,302,727	
9. District of Columbia	DC	L	376,298	20,800	29,040		426,138	
10. Florida	FL	L	30,055,501	4,049,864	2,451,497		36,556,862	
11. Georgia	GA	L	16,140,997	751,072	881,121		17,773,190	
12. Hawaii	HI	L	2,392,709	150,378	258,715		2,801,802	
13. Idaho	ID	L	1,639,808	428,922	92,819		2,161,550	
14. Illinois	IL	L	34,231,897	2,025,684	934,506		37,192,087	
15. Indiana	IN	L	8,259,399	657,210	423,855		9,340,464	
16. Iowa	IA	L	1,636,981	336,397	121,241		2,094,619	
17. Kansas	KS	L	2,058,063	764,628	186,397		3,009,088	
18. Kentucky	KY	L	5,412,595	680,762	403,465		6,496,822	
19. Louisiana	LA	L	11,619,544	987,202	449,359		13,056,105	
20. Maine	ME	L	1,378,442	56,940	55,502		1,490,883	
21. Maryland	MD	L	10,533,442	1,597,294	360,114		12,490,850	
22. Massachusetts	MA	L	2,424,877	584,804	444,798		3,454,479	
23. Michigan	MI	L	11,509,186	2,521,344	532,483		14,563,012	
24. Minnesota	MN	L	3,484,515	2,104,025	252,717		5,841,257	
25. Mississippi	MS	L	4,200,955	381,605	267,607		4,850,168	
26. Missouri	MO	L	4,415,972	366,049	472,221		5,254,243	
27. Montana	MT	L	852,040	29,500	72,874		954,414	
28. Nebraska	NE	L	1,511,264	281,217	92,757		1,885,239	
29. Nevada	NV	L	4,106,680	993,194	178,248		5,278,122	
30. New Hampshire	NH	L	1,998,840	64,681	78,223		2,141,744	
31. New Jersey	NJ	L	8,386,859	1,443,906	1,014,438		10,845,202	
32. New Mexico	NM	L	3,230,136	147,087	171,245		3,548,468	
33. New York	NY	Q	1,351,022	759,493	368,462		2,478,977	
34. North Carolina	NC	L	13,805,350	926,479	606,907		15,338,736	
35. North Dakota	ND	L	318,707	84,220	41,439		444,366	
36. Ohio	OH	L	16,272,327	1,584,513	716,716		18,573,556	
37. Oklahoma	OK	L	4,166,793	107,544	274,215		4,548,551	
38. Oregon	OR	L	4,538,750	390,969	59,470		4,989,188	
39. Pennsylvania	PA	L	20,386,047	2,473,752	1,285,387		24,145,186	
40. Rhode Island	RI	L	1,642,685	126,169	59,261		1,828,115	
41. South Carolina	SC	L	6,549,349	356,890	228,226		7,134,466	
42. South Dakota	SD	L	413,266	36,760	46,449		496,476	
43. Tennessee	TN	L	8,325,014	782,529	557,384		9,664,927	
44. Texas	TX	L	43,324,305	3,281,880	1,581,736		48,187,921	
45. Utah	UT	L	2,907,341	148,020	91,497		3,146,858	
46. Vermont	VT	L	557,588	69,129	80,777		707,494	
47. Virginia	VA	L	13,640,806	1,906,171	910,221		16,457,197	
48. Washington	WA	L	8,906,118	439,085	176,248		9,521,451	
49. West Virginia	WV	L	1,800,651	368,775	125,579		2,295,005	
50. Wisconsin	WI	L	3,696,077	959,398	272,466		4,927,942	
51. Wyoming	WY	L	607,460	62,025	55,022		724,508	
52. American Samoa	AS	N						
53. Guam	GU	N	8,678		474		9,152	
54. Puerto Rico	PR	L	25,406		9,758		35,164	
55. U.S. Virgin Islands	VI	N	18,539		2,674		21,213	
56. Northern Mariana Islands	MP	N	5,256				5,256	
57. Canada	CAN	N	46,003	17,735	2,921		66,659	
58. Aggregate Other Alien	OT	XXX	335,067	34,220	9,529		378,815	
59. Subtotal		(a) 51	409,135,372	45,908,581	22,376,297		477,420,250	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,271,466				1,271,466	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	410,406,838	45,908,581	22,376,297		478,691,716	
96. Plus reinsurance assumed		XXX	1,018,981,195	10,059,039	72,019,560		1,101,059,794	
97 Totals (All Business)		XXX	1,429,388,033	55,967,620	94,395,856		1,579,751,509	
98. Less reinsurance ceded		XXX	319,285,884	19,799,949	20,567,127		359,652,960	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,110,102,149	36,167,671	(b) 73,828,729		1,220,098,549	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	335,067	34,220	9,529		378,815	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	335,067	34,220	9,529		378,815	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

ORDINARY INSURANCE AND ANNUITY CONSIDERATIONS ARE ALLOCATED TO THE ADDRESS OF THE POLICY OWNER. FOR GROUP POLICIES AND CONTRACTS COVERING LESS THAN 500 LIVES, PREMIUMS OR CONSIDERATIONS ARE ALLOCATED TO THE STATE IN WHICH THE EMPLOYEES ARE PRINCIPALLY LOCATED, OR IN WHICH THE PRINCIPAL OFFICE OF THE CREDITOR GROUP POLICYHOLDER IS LOCATED. FOR SUCH POLICIES AND CONTRACTS COVERING 500 LIVES OR MORE, THE PREMIUM OR CONSIDERATIONS ARE ALLOCATED ACCORDING TO THE LOCATIONS OF VARIOUS EMPLOYEES, OR THE LOCATIONS AND VOLUME OF BUSINESS OF THE VARIOUS AGENCIES OF THE CREDITOR GROUP POLICYHOLDERS.

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

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

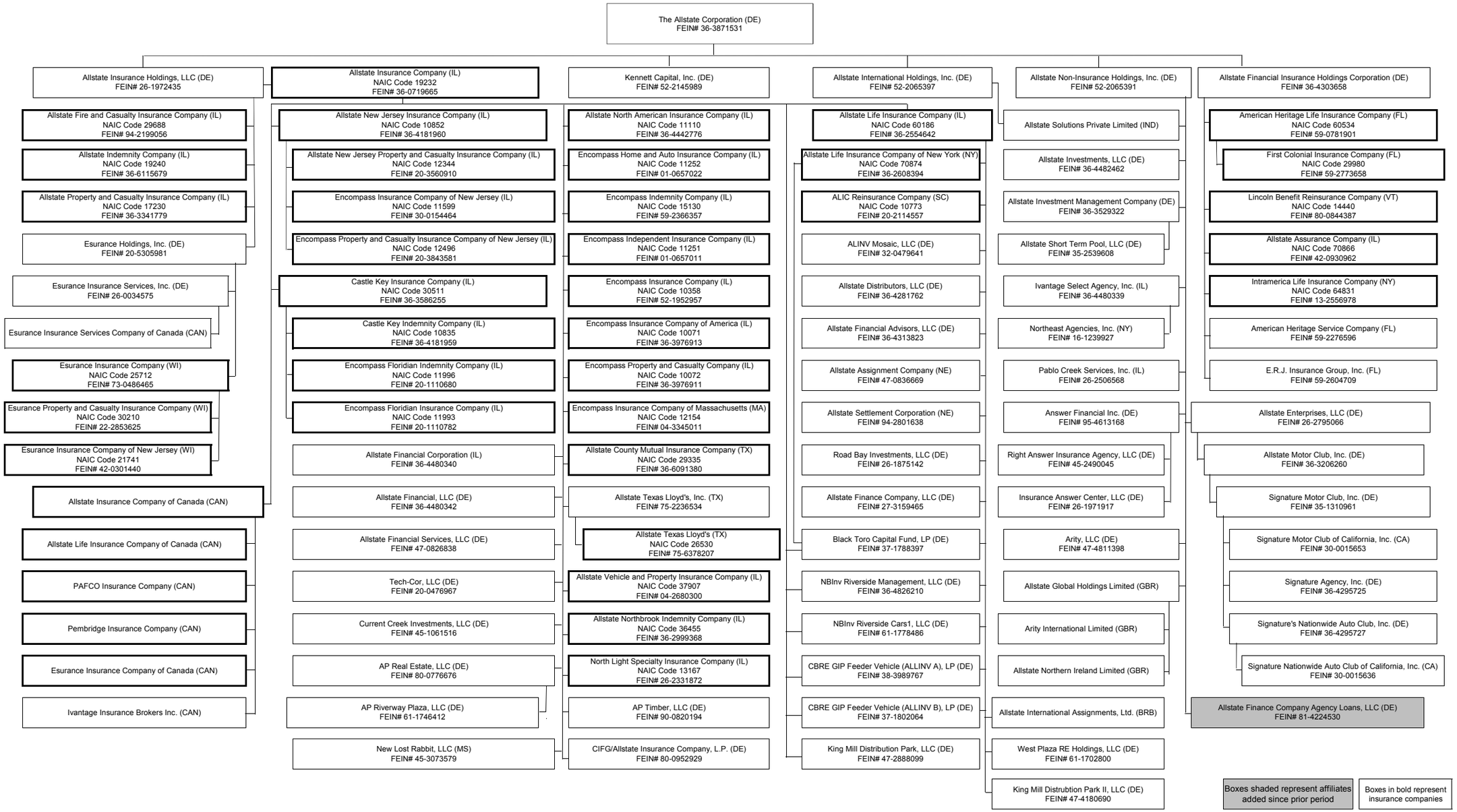
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,146,412	587,680		16,843		7,750,935
2. Alaska	AK	1,300,168	166,129		2,283		1,468,579
3. Arizona	AZ	7,909,220	1,444,118		53,463		9,406,801
4. Arkansas	AR	2,957,786	954,550		686		3,913,022
5. California	CA	50,719,734	5,738,276		30,704		56,488,714
6. Colorado	CO	5,858,004	513,502		49,071		6,420,577
7. Connecticut	CT	6,540,943	118,666		3,945		6,663,554
8. Delaware	DE	1,197,500	45,340		7,349		1,250,189
9. District of Columbia	DC	376,298	20,800		1,015		398,113
10. Florida	FL	30,055,501	4,049,864		168,764		34,274,129
11. Georgia	GA	16,140,997	751,072		18,701		16,910,770
12. Hawaii	HI	2,392,709	150,378		15,870		2,558,957
13. Idaho	ID	1,639,808	428,922		1,505		2,070,236
14. Illinois	IL	34,231,897	2,025,684		194,972		36,452,553
15. Indiana	IN	8,259,399	657,210		48,865		8,965,474
16. Iowa	IA	1,636,981	336,397				1,973,378
17. Kansas	KS	2,058,063	764,628		4,980		2,827,671
18. Kentucky	KY	5,412,595	680,762		22,002		6,115,359
19. Louisiana	LA	11,619,544	987,202		19,743		12,626,489
20. Maine	ME	1,378,442	56,940		4,605		1,439,987
21. Maryland	MD	10,533,442	1,597,294		21,113		12,151,849
22. Massachusetts	MA	2,424,877	584,804		63,607		3,073,288
23. Michigan	MI	11,509,186	2,521,344		108,074		14,138,603
24. Minnesota	MN	3,484,515	2,104,025		6,894		5,595,434
25. Mississippi	MS	4,200,955	381,605		8,959		4,591,519
26. Missouri	MO	4,415,972	366,049		79,358		4,861,379
27. Montana	MT	852,040	29,500		1,286		882,826
28. Nebraska	NE	1,511,264	281,217		8,370		1,800,851
29. Nevada	NV	4,106,680	993,194		11,938		5,111,812
30. New Hampshire	NH	1,998,840	64,681		5,036		2,068,557
31. New Jersey	NJ	8,386,859	1,443,906		93,960		9,924,725
32. New Mexico	NM	3,230,136	147,087		6,094		3,383,318
33. New York	NY	1,351,022	759,493		4,677		2,115,192
34. North Carolina	NC	13,805,350	926,479		45,856		14,777,685
35. North Dakota	ND	318,707	84,220				402,927
36. Ohio	OH	16,272,327	1,584,513		139,465		17,996,305
37. Oklahoma	OK	4,166,793	107,544		14,981		4,289,317
38. Oregon	OR	4,538,750	390,969		4,996		4,934,714
39. Pennsylvania	PA	20,386,047	2,473,752		167,114		23,026,912
40. Rhode Island	RI	1,642,685	126,169		5,691		1,774,544
41. South Carolina	SC	6,549,349	356,890		13,574		6,919,814
42. South Dakota	SD	413,266	36,760		1,044		451,071
43. Tennessee	TN	8,325,014	782,529		53,400		9,160,943
44. Texas	TX	43,324,305	3,281,880		143,594		46,749,779
45. Utah	UT	2,907,341	148,020		11,934		3,067,294
46. Vermont	VT	557,588	69,129		3,119		629,836
47. Virginia	VA	13,640,806	1,906,171		76,101		15,623,078
48. Washington	WA	8,906,118	439,085		23,034		9,368,237
49. West Virginia	WV	1,800,651	368,775				2,169,426
50. Wisconsin	WI	3,696,077	959,398		17,707		4,673,183
51. Wyoming	WY	607,460	62,025		3,563		673,048
52. American Samoa	AS						
53. Guam	GU	8,678					8,678
54. Puerto Rico	PR	25,406					25,406
55. U.S. Virgin Islands	VI	18,539					18,539
56. Northern Mariana Islands	MP	5,256					5,256
57. Canada	CAN	46,003	17,735				63,738
58. Aggregate Other Alien	OT	335,067	34,220				369,286
59. Total		409,135,372	45,908,581		1,809,905		456,853,858

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					Y	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	Allstate Insurance Company	Board		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	RE	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			61-1746412				AP Riverway Plaza, LLC	DE	NIA	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	NIA	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	NIA	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			45-3073579				New Lost Rabbit, LLC	MS	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	

Asterisk	Explanation

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
10073	20-2114557	ALIC Reinsurance Company		50,000,000							50,000,000	(775,876,758)
	32-0479641	ALINV Mosaic, LLC		35,200,000							35,200,000	
70866	42-0930962	Allstate Assurance Company		95,000,000							95,000,000	(455,675,727)
29335	36-6091380	Allstate County Mutual Insurance Company										119,947,660
	81-4224530	Allstate Finance Company Agency Loans, LLC			279,123,000						279,123,000	
	27-3159465	Allstate Finance Company, LLC	(80,245,995)	(293,439,005)							(373,685,000)	
	36-4303658	Allstate Financial Insurance Holdings Corporation	55,000,000	(55,000,000)								
		Allstate Financial Services, LLC		(5,000,000)							(5,000,000)	
29688	94-2199056	Allstate Fire and Casualty Insurance Company		45,000,000			(1,608,248,836)	(2,278,879,105)			(3,842,127,941)	3,981,199,553
19240	36-6115679	Allstate Indemnity Company	(10,500,000)				(605,533,198)	(1,323,093,468)			(1,939,126,666)	1,447,881,652
19232	36-0719665	Allstate Insurance Company	(1,814,862,057)	(5,969,955)			3,961,885,451	6,894,556,803			9,035,610,242	(10,704,762,653)
	26-1972435	Allstate Insurance Holdings, LLC	1,915,297,000	(50,000,000)							1,865,297,000	
		Allstate International Assignments, Ltd		150,000							150,000	
60186	36-2554642	Allstate Life Insurance Company	81,245,995	171,883,788	(279,123,000)						(25,993,217)	982,002,890
70874	36-2608394	Allstate Life Insurance Company of New York										7,739,991
10852	36-4181960	Allstate New Jersey Insurance Company	(83,450,000)	(10,000,000)							(93,450,000)	(673,424,536)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		10,000,000							10,000,000	559,987,194
36455	36-2999368	Allstate Northbrook Indemnity Company		15,000,000			(402,888,767)	(544,985,520)			(932,874,287)	817,548,445
17230	36-3341779	Allstate Property and Casualty Insurance Company		5,000,000			(1,044,455,533)	(1,828,737,870)			(2,868,193,403)	2,569,343,707
26530	75-6378207	Allstate Texas Lloyd's, Inc.										113,498,105
37907	04-2680300	Allstate Vehicle and Property Insurance Company		5,000,000			(300,759,117)	(568,595,087)			(864,354,204)	314,279,556
60534	59-0781901	American Heritage Life Insurance Company	(55,000,000)								(55,000,000)	241,809,604
	80-0776676	AP Real Estate, LLC		(2,000,000)							(2,000,000)	
10835	36-4181959	Castle Key Indemnity Company		5,000,000							5,000,000	19,899,249
30511	36-3586255	Castle Key Insurance Company		(5,000,000)							(5,000,000)	(20,246,097)
	45-1061516	Current Creek Investments, LLC	(1,104,943)	(13,395,057)							(14,500,000)	
11996	20-1110680	Encompass Floridian Indemnity Company										363,590
11993	20-1110782	Encompass Floridian Insurance Company										1,133,462
11252	01-0657022	Encompass Home and Auto Insurance Company										235,213,210
15130	59-2366357	Encompass Indemnity Company										229,550,440
11251	01-0657011	Encompass Independent Insurance Company	(700,000)								(700,000)	6,203,594
10358	52-1952957	Encompass Insurance Company										52,295,064
10071	36-3976913	Encompass Insurance Company of America										74,617,058
12154	04-3345011	Encompass Insurance Company of Massachusetts	(630,000)								(630,000)	19,217,768

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11599	30-0154464	Encompass Insurance Company of New Jersey	(2,800,000)								(2,800,000)	34,962,300
10072	36-3976911	Encompass Property and Casualty Company										36,402,594
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey	(1,250,000)								(1,250,000)	26,338,216
25712	73-0486465	Esurance Insurance Company		(200,000)							(200,000)	199,380,447
21741	42-0301440	Esurance Insurance Company of New Jersey		200,000							200,000	52,136,826
30210	22-2853625	Esurance Property and Casualty Insurance Company						(350,265,753)			(350,265,753)	488,218,464
29980	59-2773658	First Colonial Insurance Company										(1,184,868)
	61-1778486	NBInv Riverside Cars1, LLC		11,520,229							11,520,229	
	36-4826210	NBInv Riverside Management, LLC		50,000							50,000	
	26-1875142	Road Bay Investments, LLC		(9,000,000)							(9,000,000)	
	61-1702800	West Plaza RE Holdings, LLC	(1,000,000)								(1,000,000)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

12.
13.
14.
15.
18.
19.
20. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
22. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.
23. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.
27. The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
33. The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.
34.
36.
37.
38.
39.
47.
48.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



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



14. Trusteed Surplus Statement [Document Identifier 490]



15. Participating Opinion for Exhibit 5 [Document Identifier 371]



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



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



34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



47. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



48. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Premium tax recoverable	1,051,082		1,051,082	873,731
2505.	Accounts receivable	196,127	68,279	127,848	113,225
2506.	Negative interest maintenance reserve	250,944,620	250,944,620		
2507.	Prepaid commissions	10,478,078	10,478,078		
2597.	Summary of remaining write-ins for Line 25 from overflow page	262,669,907	261,490,977	1,178,930	986,956

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Accrued investment expenses	3,238,556	489,451
2505.	Accounts payable	2,299,147	2,049,938
2506.	Deferred fee income	1,811,815	2,183,110
2507.	Deposit-type fund suspense	998,464	23,586,121
2508.	Discontinued operations	119,981	130,592
2509.	Security deposit on building	39,344	44,121
2510.	Contingent financial guarantee	255	96,002
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,507,562	28,579,335

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Service fees		(2,810)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page		(2,810)

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Net change in discontinued operations liability	(10,611)	
2797.	Summary of remaining write-ins for Line 27 from overflow page	(10,611)	

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.	Expenses ceded to subsidiaries	(14,363,010)					(14,363,010)
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	(14,363,010)					(14,363,010)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Prepaid expenses		439,320	439,320
2505.	Real estate deposit		1,500,000	1,500,000
2506.	Receivable for securities		1,390,623	1,390,623
2597.	Summary of remaining write-ins for Line 25 from overflow page		3,329,943	3,329,943

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. Net change in discontinued operations liability	(10,611)						(7,915)		(2,696)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(10,611)						(7,915)		(2,696)			

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	586,946,088	2.104	586,946,088		586,946,088	2.104
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	89,621,688	0.321	89,621,688		89,621,688	0.321
	1.22 Issued by U.S. government sponsored agencies	200,791,626	0.720	200,791,626		200,791,626	0.720
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	168,481,214	0.604	168,481,214		168,481,214	0.604
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	81,154,731	0.291	81,154,731		81,154,731	0.291
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	439,979,928	1.577	439,979,928		439,979,928	1.577
	1.43 Revenue and assessment obligations	812,709,281	2.913	812,709,281		812,709,281	2.913
	1.44 Industrial development and similar obligations	38,691,578	0.139	38,691,578		38,691,578	0.139
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	700,672	0.003	700,672		700,672	0.003
	1.512 Issued or guaranteed by FNMA and FHLMC	18,400,617	0.066	18,400,617		18,400,617	0.066
	1.513 All other						
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	16,551,169	0.059	16,551,169		16,551,169	0.059
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	802		802		802	
	1.523 All other	423,074,338	1.516	423,074,338		423,074,338	1.516
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	13,300,824,426	47.672	13,300,824,426		13,300,824,426	47.672
	2.2 Unaffiliated non-U.S. securities (including Canada)	2,251,815,994	8.071	2,251,815,994		2,251,815,994	8.071
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds	226,133,776	0.810	226,133,776		226,133,776	0.810
	3.2 Preferred stocks:						
	3.21 Affiliated						
	3.22 Unaffiliated	19,027,185	0.068	19,027,185		19,027,185	0.068
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated						
	3.32 Unaffiliated	915,467,524	3.281	915,467,524		915,467,524	3.281
	3.4 Other equity securities:						
	3.41 Affiliated	520,141,282	1.864	520,141,282		520,141,282	1.864
	3.42 Unaffiliated	31,333,416	0.112	31,333,416		31,333,416	0.112
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated						
	3.52 Unaffiliated						
4.	Mortgage loans:						
	4.1 Construction and land development						
	4.2 Agricultural						
	4.3 Single family residential properties						
	4.4 Multifamily residential properties						
	4.5 Commercial loans	3,251,573,921	11.654	3,251,573,921		3,251,573,921	11.654
	4.6 Mezzanine real estate loans						
5.	Real estate investments:						
	5.1 Property occupied by company						
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	94,586,172	0.339	94,586,172		94,586,172	0.339
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)						
6.	Contract loans	556,250,297	1.994	556,250,297		556,250,297	1.994
7.	Derivatives	75,580,526	0.271	75,580,526		75,580,526	0.271
8.	Receivables for securities	1,296,238	0.005	1,296,238		1,296,238	0.005
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	144,508	0.001	144,508	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	609,216,352	2.184	609,216,352	144,508	609,360,860	2.184
11.	Other invested assets	3,170,364,450	11.363	3,170,364,450		3,170,364,450	11.363
12.	Total invested assets	27,900,859,799	100.000	27,900,859,799	144,508	27,900,859,799	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		60,706,884
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	69,709,874	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,919,884	71,629,758
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(33,550,000)	
	3.2 Totals, Part 3, Column 11		(33,550,000)
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	4,200,471	
	8.2 Totals, Part 3, Column 9		4,200,471
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		94,586,172
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		94,586,172

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,082,734,036
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	437,395,198	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	10,659,802	448,055,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(34,900)	
	3.2 Totals, Part 3, Column 11		(34,900)
4.	Accrual of discount		9,796,004
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		1,322,068
7.	Deduct amounts received on disposals, Part 3, Column 15		287,477,495
8.	Deduct amortization of premium and mortgage interest points and commitment fees		2,820,791
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,251,573,921
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,251,573,921
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,251,573,921

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,089,626,567
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	340,937,660	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	452,051,021	792,988,680
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,082,434	
	5.2 Totals, Part 3, Column 9	1,567,698	2,650,132
6.	Total gain (loss) on disposals, Part 3, Column 19		(9,530,752)
7.	Deduct amounts received on disposals, Part 3, Column 16		661,690,971
8.	Deduct amortization of premium and depreciation		30,072,966
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	9,270,427	
	9.2 Totals, Part 3, Column 14		9,270,427
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	16,943,944	
	10.2 Totals, Part 3, Column 11		16,943,944
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,176,297,174
12.	Deduct total nonadmitted amounts		5,932,723
13.	Statement value at end of current period (Line 11 minus Line 12)		3,170,364,450

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		20,390,943,089
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,714,669,131
3.	Accrual of discount		52,035,506
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	6,904,290	
	4.2. Part 2, Section 1, Column 15	13,285	
	4.3. Part 2, Section 2, Column 13	107,681,006	
	4.4. Part 4, Column 11	(15,997,991)	98,600,590
5.	Total gain (loss) on disposals, Part 4, Column 19		25,597,108
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,007,917,092
7.	Deduct amortization of premium		21,739,062
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(1,146,093)	
	8.2. Part 2, Section 1, Column 19	(47,003)	
	8.3. Part 2, Section 2, Column 16	(11,398,316)	
	8.4. Part 4, Column 15	7,466,949	(5,124,464)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	30,904,715	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	26,383,973	
	9.4. Part 4, Column 13	26,925,981	84,214,669
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		20,162,850,137
11.	Deduct total nonadmitted amounts		21,002,803
12.	Statement value at end of current period (Line 10 minus Line 11)		20,141,847,334

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	677,268,447	683,620,731	678,378,261	678,611,791
Governments	2.	Canada	39,742,092	42,592,190	39,639,850	40,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	128,739,121	135,633,560	131,500,814	127,121,941
	4.	Totals	845,749,660	861,846,481	849,518,925	845,733,732
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	81,154,731	89,676,300	81,045,810	81,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	439,979,928	494,652,765	340,104,941	593,945,000
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	1,048,453,495	1,166,063,841	910,060,184	1,242,046,427
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	13,762,590,343	14,274,672,847	13,742,422,897	14,417,738,360
	9.	Canada	341,044,207	355,583,837	344,777,287	340,448,973
	10.	Other Countries	1,910,771,787	1,975,171,333	1,912,430,859	1,926,918,585
	11.	Totals	16,014,406,337	16,605,428,017	15,999,631,043	16,685,105,918
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	18,429,744,152	19,217,667,404	18,180,360,902	19,448,331,078
PREFERRED STOCKS	14.	United States	12,232,536	11,952,535	12,219,250	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	6,794,650	7,755,379	7,212,341	
	17.	Totals	19,027,186	19,707,914	19,431,591	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	19,027,186	19,707,914	19,431,591	
COMMON STOCKS	20.	United States	753,528,797	753,528,797	684,661,874	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	37,395,596	37,395,596	35,773,111	
	22.	Other Countries	382,010,323	382,010,323	375,748,861	
	23.	Totals	1,172,934,716	1,172,934,716	1,096,183,846	
Parent, Subsidiaries and Affiliates	24.	Totals	541,144,085	541,144,085	161,988,367	
	25.	Total Common Stocks	1,714,078,801	1,714,078,801	1,258,172,213	
	26.	Total Stocks	1,733,105,987	1,733,786,715	1,277,603,804	
	27.	Total Bonds and Stocks	20,162,850,139	20,951,454,119	19,457,964,706	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	155,298,569	557,804,922	13,939,716	16,886,861	22,376,837	XXX	766,306,905	4.0	614,121,264	3.2	726,912,502	39,394,404
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	155,298,569	557,804,922	13,939,716	16,886,861	22,376,837	XXX	766,306,905	4.0	614,121,264	3.2	726,912,502	39,394,404
2. All Other Governments												
2.1 NAIC 1	35,148,710	95,339,692	5,922,747			XXX	136,411,148	0.7	248,757,837	1.3	90,112,945	46,298,203
2.2 NAIC 2	1,511,378	15,102,222	26,833,714			XXX	43,447,314	0.2	65,204,268	0.3	31,789,493	11,657,820
2.3 NAIC 3	4,736,560	367,382				XXX	5,103,942	0.0	5,906,731	0.0	5,103,942	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	41,396,647	110,809,296	32,756,461			XXX	184,962,404	1.0	319,868,836	1.7	127,006,380	57,956,023
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		18,978,781	12,500,000	41,291,307	8,384,643	XXX	81,154,731	0.4	81,136,739	0.4	81,154,731	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		18,978,781	12,500,000	41,291,307	8,384,643	XXX	81,154,731	0.4	81,136,739	0.4	81,154,731	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,319,468	64,686,939	131,640,711	213,864,873	28,467,938	XXX	439,979,928	2.3	441,623,781	2.3	439,979,928	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,319,468	64,686,939	131,640,711	213,864,873	28,467,938	XXX	439,979,928	2.3	441,623,781	2.3	439,979,928	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	51,622,768	262,991,412	223,493,105	352,682,601	128,456,185	XXX	1,019,246,071	5.4	1,167,160,835	6.1	991,356,650	27,889,421
5.2 NAIC 2	59,201	277,167	455,217	13,155,109	4,311,938	XXX	18,258,632	0.1	14,144,799	0.1	18,258,632	
5.3 NAIC 3						XXX			4,915,000	0.0		
5.4 NAIC 4		7,992,543	2,514,450			XXX	10,506,992	0.1	10,587,394	0.1	10,506,992	
5.5 NAIC 5						XXX						
5.6 NAIC 6			441,800			XXX	441,800	0.0	420,650	0.0	441,800	
5.7 Totals	51,681,969	271,261,121	226,904,572	365,837,710	132,768,123	XXX	1,048,453,495	5.5	1,197,228,679	6.2	1,020,564,074	27,889,421

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	969,241,267	3,138,926,747	1,672,073,446	545,011,627	470,548,871	XXX	6,795,801,958	35.8	7,424,638,007	38.6	4,788,669,972	2,007,131,986
6.2 NAIC 2	575,394,406	2,951,744,404	2,072,173,383	462,031,441	300,419,939	XXX	6,361,763,574	33.5	6,008,338,398	31.3	4,234,790,606	2,126,972,968
6.3 NAIC 3	33,463,868	565,488,458	1,168,416,105	127,130,141	59,522,166	XXX	1,954,020,739	10.3	1,934,485,876	10.1	1,218,133,375	735,887,364
6.4 NAIC 4	11,272,443	356,305,564	648,529,001	12,715,348	2,032,873	XXX	1,030,855,229	5.4	870,448,649	4.5	362,788,031	668,067,198
6.5 NAIC 5	3,304,264	58,064,649	16,496,519	6,859,144	9,593,338	XXX	94,317,913	0.5	143,757,578	0.7	18,583,370	75,734,543
6.6 NAIC 6	3,749,223	31,005,510	15,375,975		13,205,250	XXX	63,335,959	0.3	33,518,501	0.2		63,335,959
6.7 Totals	1,596,425,472	7,101,535,333	5,593,064,430	1,153,747,701	855,322,436	XXX	16,300,095,372	85.8	16,415,187,008	85.4	10,622,965,354	5,677,130,017
7. Hybrid Securities												
7.1 NAIC 1					8,266,004	XXX	8,266,004	0.0	51,818,589	0.3	266,283	7,999,720
7.2 NAIC 2					61,500,000	XXX	61,500,000	0.3	81,127,832	0.4	16,500,000	45,000,000
7.3 NAIC 3				9,969,207		XXX	9,969,207	0.1	12,041,398	0.1	9,969,207	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals				9,969,207	69,766,004	XXX	79,735,211	0.4	144,987,818	0.8	26,735,490	52,999,720
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	107,805,405	107,805,405	0.6	XXX	XXX	107,805,405	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	107,805,405	107,805,405	0.6	XXX	XXX	107,805,405	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,212,630,783	4,138,728,492	2,059,569,724	1,169,737,269	666,500,478		9,247,166,745	48.6	XXX	XXX	7,118,453,012	2,128,713,733
10.2 NAIC 2	(d) 576,964,984	2,967,123,793	2,099,462,314	475,186,551	366,231,877	107,805,405	6,592,774,924	34.7	XXX	XXX	4,409,144,136	2,183,630,788
10.3 NAIC 3	(d) 38,200,428	565,855,840	1,168,416,105	137,099,348	59,522,166		1,969,093,888	10.4	XXX	XXX	1,233,206,523	735,887,364
10.4 NAIC 4	(d) 11,272,443	364,298,107	651,043,451	12,715,348	2,032,873		1,041,362,221	5.5	XXX	XXX	373,295,024	668,067,198
10.5 NAIC 5	(d) 3,304,264	58,064,649	16,496,519	6,859,144	9,593,338		(c) 94,317,913	0.5	XXX	XXX	18,583,370	75,734,543
10.6 NAIC 6	(d) 3,749,223	31,005,510	15,817,775		13,205,250		(c) 63,777,759	0.3	XXX	XXX	441,800	63,335,959
10.7 Totals	1,846,122,125	8,125,076,391	6,010,805,889	1,801,597,659	1,117,085,981	107,805,405	(b) 19,008,493,450	100.0	XXX	XXX	13,153,123,866	5,855,369,585
10.8 Line 10.7 as a % of Col. 7	9.7	42.7	31.6	9.5	5.9	0.6	100.0	XXX	XXX	XXX	69.2	30.8
11. Total Bonds Prior Year												
11.1 NAIC 1	1,752,849,038	3,960,453,823	2,259,059,485	1,229,176,574	827,718,131	XXX	XXX	XXX	10,029,257,052	52.2	7,646,707,342	2,382,549,710
11.2 NAIC 2	346,992,316	2,635,741,602	2,227,926,273	482,576,006	475,579,098	XXX	XXX	XXX	6,168,815,296	32.1	4,145,157,624	2,023,657,672
11.3 NAIC 3	77,481,702	395,954,048	1,312,066,219	97,876,007	73,971,027	XXX	XXX	XXX	1,957,349,004	10.2	1,386,114,400	571,234,604
11.4 NAIC 4	5,868,942	262,552,699	601,469,040	10,540,838	604,524	XXX	XXX	XXX	881,036,044	4.6	348,439,032	532,597,012
11.5 NAIC 5	25,975,561	75,662,107	35,260,766	6,859,144		XXX	XXX	XXX	(c) 143,757,578	0.7	17,465,317	126,292,261
11.6 NAIC 6	3,147,244	6,721,217	22,273,337	1,354,863	442,489	XXX	XXX	XXX	(c) 33,939,151	0.2	1,213,630	32,725,520
11.7 Totals	2,212,314,804	7,337,085,497	6,458,055,122	1,828,383,432	1,378,315,269	XXX	XXX	XXX	(b) 19,214,154,124	100.0	13,545,097,344	5,669,056,779
11.8 Line 11.7 as a % of Col. 9	11.5	38.2	33.6	9.5	7.2	XXX	XXX	XXX	100.0	XXX	70.5	29.5
12. Total Publicly Traded Bonds												
12.1 NAIC 1	851,439,925	3,272,737,717	1,507,851,909	880,316,747	606,106,714		7,118,453,012	37.4	7,646,707,342	39.8	7,118,453,012	XXX
12.2 NAIC 2	328,673,369	1,943,815,260	1,443,010,578	297,657,785	288,181,738	107,805,405	4,409,144,136	23.2	4,145,157,624	21.6	4,409,144,136	XXX
12.3 NAIC 3	27,436,317	295,635,472	768,931,033	105,211,642	35,992,060		1,233,206,523	6.5	1,386,114,400	7.2	1,233,206,523	XXX
12.4 NAIC 4	5,615,167	72,048,444	284,414,909	9,809,986	1,406,518		373,295,024	2.0	348,439,032	1.8	373,295,024	XXX
12.5 NAIC 5	1,105,659	4,373,351	3,511,022		9,593,338		18,583,370	0.1	17,465,317	0.1	18,583,370	XXX
12.6 NAIC 6			441,800				441,800	0.0	1,213,630	0.0	441,800	XXX
12.7 Totals	1,214,270,437	5,588,610,244	4,008,161,250	1,292,996,161	941,280,369	107,805,405	13,153,123,866	69.2	13,545,097,344	70.5	13,153,123,866	XXX
12.8 Line 12.7 as a % of Col. 7	9.2	42.5	30.5	9.8	7.2	0.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.4	29.4	21.1	6.8	5.0	0.6	69.2	XXX	XXX	XXX	69.2	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	361,190,858	865,990,775	551,717,815	289,420,522	60,393,763		2,128,713,733	11.2	2,382,549,710	12.4	XXX	2,128,713,733
13.2 NAIC 2	248,291,615	1,023,308,533	656,451,736	177,528,765	78,050,138		2,183,630,788	11.5	2,023,657,672	10.5	XXX	2,183,630,788
13.3 NAIC 3	10,764,111	270,220,369	399,485,072	31,887,706	23,530,106		735,887,364	3.9	571,234,604	3.0	XXX	735,887,364
13.4 NAIC 4	5,657,276	292,249,663	366,628,542	2,905,363	626,354		668,067,198	3.5	532,597,012	2.8	XXX	668,067,198
13.5 NAIC 5	2,198,605	53,691,297	12,985,497	6,859,144			75,734,543	0.4	126,292,261	0.7	XXX	75,734,543
13.6 NAIC 6	3,749,223	31,005,510	15,375,975		13,205,250		63,335,959	0.3	32,725,520	0.2	XXX	63,335,959
13.7 Totals	631,851,688	2,536,466,147	2,002,644,639	508,601,499	175,805,612		5,855,369,585	30.8	5,669,056,779	29.5	XXX	5,855,369,585
13.8 Line 13.7 as a % of Col. 7	10.8	43.3	34.2	8.7	3.0		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	3.3	13.3	10.5	2.7	0.9		30.8	XXX	XXX	XXX	XXX	30.8

(a) Includes $ 3,075,533,164 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 97,413,644 current year, $ 66,900,806 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 11,599,292 current year, $ 14,137,851 prior year of bonds with 5* designations and $ 4,475,190 , current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 403,156,790 ; NAIC 2 $ 169,861,326 ; NAIC 3 $ 5,391,513 ; NAIC 4 $; NAIC 5 $ 339,670 ; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	132,030,090	533,749,853	7,164,043	5,105,559	20,257,589	XXX	698,307,134	3.7	550,009,590	2.9	694,420,537	3,886,597
1.2 Residential Mortgage-Backed Securities	104,461	295,419	184,167	114,098	2,525	XXX	700,672	0.0	819,742	0.0	700,672	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities	23,164,018	23,759,650	6,591,506	11,667,204	2,116,723	XXX	67,299,100	0.4	63,291,933	0.3	31,791,294	35,507,806
1.5 Totals	155,298,569	557,804,922	13,939,716	16,886,861	22,376,837	XXX	766,306,905	4.0	614,121,264	3.2	726,912,502	39,394,404
2. All Other Governments												
2.1 Issuer Obligations	39,885,270	93,810,543	29,649,553			XXX	163,345,366	0.9	296,792,504	1.5	127,006,380	36,338,985
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities	1,511,378	16,998,752	3,106,908			XXX	21,617,038	0.1	23,076,332	0.1		21,617,038
2.5 Totals	41,396,647	110,809,296	32,756,461			XXX	184,962,404	1.0	319,868,836	1.7	127,006,380	57,956,023
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		18,978,781	12,500,000	41,291,307	8,384,643	XXX	81,154,731	0.4	81,136,739	0.4	81,154,731	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		18,978,781	12,500,000	41,291,307	8,384,643	XXX	81,154,731	0.4	81,136,739	0.4	81,154,731	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	1,319,468	64,686,939	131,640,711	213,864,873	28,467,938	XXX	439,979,928	2.3	441,623,781	2.3	439,979,928	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	1,319,468	64,686,939	131,640,711	213,864,873	28,467,938	XXX	439,979,928	2.3	441,623,781	2.3	439,979,928	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	40,518,941	252,213,241	216,620,743	359,106,473	132,767,089	XXX	1,001,226,486	5.3	1,129,040,930	5.9	985,611,486	15,615,000
5.2 Residential Mortgage-Backed Securities	11,163,028	19,047,881	3,834,167	906,478	1,034	XXX	34,952,588	0.2	49,382,043	0.3	34,952,588	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities			6,449,662	5,824,759		XXX	12,274,421	0.1	18,805,705	0.1		12,274,421
5.5 Totals	51,681,969	271,261,121	226,904,572	365,837,710	132,768,123	XXX	1,048,453,495	5.5	1,197,228,679	6.2	1,020,564,074	27,889,421
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,230,849,335	6,266,693,371	5,240,542,325	977,002,807	783,604,206	XXX	14,498,692,043	76.3	13,666,819,050	71.1	9,855,119,092	4,643,572,952
6.2 Residential Mortgage-Backed Securities	44,805,178	95,051,358	49,363,292	28,047,981	7,054,953	XXX	224,322,761	1.2	297,272,335	1.5	210,976,102	13,346,659
6.3 Commercial Mortgage-Backed Securities	92,605,162	90,684,365	15,462,051			XXX	198,751,577	1.0	304,058,439	1.6	194,335,824	4,415,754
6.4 Other Loan-Backed and Structured Securities	228,165,797	649,106,239	287,696,763	148,696,913	64,663,277	XXX	1,378,328,990	7.3	2,147,037,183	11.2	362,534,336	1,015,794,653
6.5 Totals	1,596,425,472	7,101,535,333	5,593,064,430	1,153,747,701	855,322,436	XXX	16,300,095,372	85.8	16,415,187,008	85.4	10,622,965,354	5,677,130,017
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities				9,969,207	69,766,004	XXX	79,735,211	0.4	144,987,818	0.8	26,735,490	52,999,720
7.5 Totals				9,969,207	69,766,004	XXX	79,735,211	0.4	144,987,818	0.8	26,735,490	52,999,720
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	107,805,405	107,805,405	0.6	XXX	XXX	107,805,405	
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	107,805,405	107,805,405	0.6	XXX	XXX	107,805,405	
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,444,603,104	7,230,132,727	5,638,117,374	1,596,371,019	973,481,465	XXX	16,882,705,689	88.8	XXX	XXX	12,183,292,155	4,699,413,534
10.2 Residential Mortgage-Backed Securities	56,072,667	114,394,658	53,381,626	29,068,557	7,058,512	XXX	259,976,020	1.4	XXX	XXX	246,629,362	13,346,659
10.3 Commercial Mortgage-Backed Securities	92,605,162	90,684,365	15,462,051			XXX	198,751,577	1.0	XXX	XXX	194,335,824	4,415,754
10.4 Other Loan-Backed and Structured Securities	252,841,193	689,864,641	303,844,838	176,158,084	136,546,004	XXX	1,559,254,759	8.2	XXX	XXX	421,061,121	1,138,193,638
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	107,805,405	107,805,405	0.6	XXX	XXX	107,805,405	
10.6 Totals	1,846,122,125	8,125,076,391	6,010,805,889	1,801,597,659	1,117,085,981	107,805,405	19,008,493,450	100.0	XXX	XXX	13,153,123,866	5,855,369,585
10.7 Line 10.6 as a % of Col. 7	9.7	42.7	31.6	9.5	5.9	0.6	100.0	XXX	XXX	XXX	69.2	30.8
11. Total Bonds Prior Year												
11.1 Issuer Obligations	1,454,079,329	6,015,018,146	6,002,457,227	1,590,802,854	1,103,065,038	XXX	XXX	XXX	16,165,422,593	84.1	11,675,136,536	4,490,286,057
11.2 Residential Mortgage-Backed Securities	77,527,007	147,244,762	69,158,034	42,173,280	11,371,036	XXX	XXX	XXX	347,474,120	1.8	327,128,791	20,345,329
11.3 Commercial Mortgage-Backed Securities	107,765,428	156,634,582	39,658,430			XXX	XXX	XXX	304,058,439	1.6	299,054,587	5,003,852
11.4 Other Loan-Backed and Structured Securities	572,943,040	1,018,188,007	346,781,431	195,407,298	263,879,196	XXX	XXX	XXX	2,397,198,971	12.5	1,243,777,431	1,153,421,540
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	2,212,314,804	7,337,085,497	6,458,055,122	1,828,383,432	1,378,315,269	XXX	XXX	XXX	19,214,154,124	100.0	13,545,097,344	5,669,056,779
11.7 Line 11.6 as a % of Col. 9	11.5	38.2	33.6	9.5	7.2	XXX	XXX	XXX	100.0	XXX	70.5	29.5
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	952,563,326	5,291,862,001	3,833,983,882	1,240,608,757	864,274,188	XXX	12,183,292,155	64.1	11,675,136,536	60.8	12,183,292,155	XXX
12.2 Residential Mortgage-Backed Securities	52,125,985	109,435,209	51,455,678	27,180,332	6,432,158	XXX	246,629,362	1.3	327,128,791	1.7	246,629,362	XXX
12.3 Commercial Mortgage-Backed Securities	88,189,408	90,684,365	15,462,051			XXX	194,335,824	1.0	299,054,587	1.6	194,335,824	XXX
12.4 Commercial Mortgage-Backed Securities	121,391,718	96,628,669	107,259,639	25,207,072	70,574,023	XXX	421,061,121	2.2	1,243,777,431	6.5	421,061,121	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	107,805,405	107,805,405	0.6	XXX	XXX	107,805,405	XXX
12.6 Totals	1,214,270,437	5,588,610,244	4,008,161,250	1,292,996,161	941,280,369	107,805,405	13,153,123,866	69.2	13,545,097,344	70.5	13,153,123,866	XXX
12.7 Line 12.6 as a % of Col. 7	9.2	42.5	30.5	9.8	7.2	0.8	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	6.4	29.4	21.1	6.8	5.0	0.6	69.2	XXX	XXX	XXX	69.2	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	492,039,777	1,938,270,726	1,804,133,492	355,762,262	109,207,277	XXX	4,699,413,534	24.7	4,490,286,057	23.4	XXX	4,699,413,534
13.2 Residential Mortgage-Backed Securities	3,946,682	4,959,448	1,925,948	1,888,225	626,354	XXX	13,346,659	0.1	20,345,329	0.1	XXX	13,346,659
13.3 Commercial Mortgage-Backed Securities	4,415,754					XXX	4,415,754	0.0	5,003,852	0.0	XXX	4,415,754
13.4 Commercial Mortgage-Backed Securities	131,449,475	593,235,972	196,585,199	150,951,012	65,971,981	XXX	1,138,193,638	6.0	1,153,421,540	6.0	XXX	1,138,193,638
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 Totals	631,851,688	2,536,466,147	2,002,644,639	508,601,499	175,805,612		5,855,369,585	30.8	5,669,056,779	29.5	XXX	5,855,369,585
13.7 Line 13.6 as a % of Col. 7	10.8	43.3	34.2	8.7	3.0		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	3.3	13.3	10.5	2.7	0.9		30.8	XXX	XXX	XXX	XXX	30.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	162,715,567	162,715,567			
2. Cost of short-term investments acquired	3,057,510,835	3,057,510,835			
3. Accrual of discount	583,799	583,799			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	38,410	38,410			
6. Deduct consideration received on disposals	2,967,487,645	2,967,487,645			
7. Deduct amortization of premium	1,202,650	1,202,650			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	252,158,315	252,158,315			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	252,158,315	252,158,315			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			35,882,171
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	26,460,095		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	14,111,734		40,571,829
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(2,031,924)		
	3.2 Section 2, Column 19	2,055,650		23,726
4.	Total gain (loss) on termination recognized, Section 2, Column 22			476,320
5.	Considerations received/(paid) on terminations, Section 2, Column 15			47,796,762
6.	Amortization:			
	6.1 Section 1, Column 19	7,301,186		
	6.2 Section 2, Column 21	5,007,467		12,308,653
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	6,367,697		
	8.2 Section 2, Column 20	(3,795,884)		2,571,813
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			44,037,749
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			44,037,749

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				9,420,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(9,410,000)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	(4,695)			
	3.12 Section 1, Column 15, prior year	65,790	(70,485)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year	241,910	(241,910)	(312,395)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(4,695)			
	3.24 Section 1, Column 19, prior year	307,700	(312,395)	(312,395)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(4,053,186)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(4,360,886)	(4,360,886)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				307,700
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(307,700)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				10,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				10,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	2FE	25,000,000	24,983,296	24,463,926	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(716,249)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,983,296	25,180,175
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	2FE	5,000,000	4,986,996	4,877,620	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(143,250)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,986,996	5,020,870
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-PROCTER & GAMBLE COMPANY	2FE	25,000,000	24,965,254	23,240,476	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(716,249)	742718-ER-6	PROCTER & GAMBLE COMPANY	1FE	24,965,254	23,956,725
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STATE STREET CORP	2FE	20,000,000	19,967,446	20,895,261	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(572,999)	857477-AG-8	STATE STREET CORP	1FE	19,967,446	21,468,260
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	2FE	25,000,000	24,975,792	25,121,576	07/19/2007	07/20/2017	CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(716,249)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,975,792	25,837,825
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-BEMIS COMPANY INC	2FE	10,000,000	10,016,668	10,753,332	06/19/2013	06/20/2018	CDS Z91EYNZP2 ON CDX.NA.IG.20 06/20/18	51,213	118,902	081437-AH-8	BEMIS COMPANY INC	2FE	9,965,455	10,634,430
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	2FE	20,000,000	20,239,363	21,394,704	06/19/2013	06/20/2018	CDS Z91EYNZP2 ON CDX.NA.IG.20 06/20/18	102,427	237,804	4581X0-BG-2	INTER-AMERICAN DEVEL BK	1FE	20,136,936	21,156,900
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-NISOURCE FINANCE CORP	2FE	20,000,000	20,075,037	22,077,564	06/19/2013	06/20/2018	CDS Z91EYNZP2 ON CDX.NA.IG.20 06/20/18	102,427	237,804	65473Q-AR-4	NISOURCE FINANCE CORP	2FE	19,972,610	21,839,760
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-QVC INC	2FE	10,000,000	10,049,067	10,043,942	06/19/2013	06/20/2018	CDS Z91EYNZP2 ON CDX.NA.IG.20 06/20/18	51,213	118,902	747262-AK-9	QVC INC	2FE	9,997,853	9,925,040
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-WALT DISNEY COMPANY/THE	2FE	20,000,000	19,923,859	21,461,904	06/19/2013	06/20/2018	CDS Z91EYNZP2 ON CDX.NA.IG.20 06/20/18	102,427	237,804	25468P-CP-9	WALT DISNEY COMPANY/THE	1FE	19,821,433	21,224,100
9999999 - Totals				180,182,780	184,330,308	XXX	XXX	XXX	409,708	(1,913,777)	XXX	XXX	XXX	179,773,072	186,244,085

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	180,553,254	10	180,543,447	10	179,996,352	10	180,012,554	10	180,553,254
2. Add: Opened or Acquired Transactions			1	20,071,743	2	38,000,000	2	45,204,617	5	103,276,360
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	14,337	XXX	14,479	XXX	16,202	XXX	14,478	XXX	59,496
4. Less: Closed or Disposed of Transactions			1	20,633,317	2	38,000,000	2	45,048,870	5	103,682,187
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	24,144	XXX		XXX		XXX		XXX	24,144
7. Ending Inventory	10	180,543,447	10	179,996,352	10	180,012,554	10	180,182,780	10	180,182,780

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	44,037,749	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,305	
3.	Total (Line 1 plus Line 2)		44,043,054
4.	Part D, Section 1, Column 5	75,580,526	
5.	Part D, Section 1, Column 6	(31,537,471)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	42,745,037	
8.	Part B, Section 1, Column 13	(4,730)	
9.	Total (Line 7 plus Line 8)		42,740,307
10.	Part D, Section 1, Column 8	77,142,809	
11.	Part D, Section 1, Column 9	(34,402,501)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	180,733,777	
14.	Part B, Section 1, Column 20	94,050	
15.	Part D, Section 1, Column 11	180,827,827	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	544,833,148	544,833,148	
2. Cost of cash equivalents acquired	36,407,301,372	36,407,301,372	
3. Accrual of discount	3,875,397	3,875,397	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(12,257)	(12,257)	
6. Deduct consideration received on disposals	36,629,221,284	36,629,221,284	
7. Deduct amortization of premium	15,520	15,520	
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	326,760,856	326,760,856	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	326,760,856	326,760,856	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Apartments		Alexandria	VA	11/30/2012	09/30/2016	29,027,458		25,539,131	27,600,000	901,266			(901,266)		2,424,133	1,253,691
Retail	!	Savannah	GA	06/18/2015	12/31/2016	34,151,349		34,151,349	36,100,000	651,688			(651,688)		3,222,968	1,324,082
Apartments	!	Austin	TX	02/09/2016	09/30/2016	68,445,692	33,550,000	34,895,692	37,250,000	2,647,517		(33,550,000)	(36,197,517)		7,826,687	5,352,247
0499999. Properties held for the production of income						131,624,499	33,550,000	94,586,172	100,950,000	4,200,471		(33,550,000)	(37,750,471)		13,473,787	7,930,019
0699999 - Totals						131,624,499	33,550,000	94,586,172	100,950,000	4,200,471		(33,550,000)	(37,750,471)		13,473,787	7,930,019

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Apartments	Alexandria	VA	11/30/2012	VARIOUS				165,870
Retail	Savannah	GA	06/18/2015	VARIOUS				370,679
Apartments	Austin	TX	02/09/2016	VARIOUS	69,709,874	33,550,000	34,895,692	1,383,336
0199999. Acquired by Purchase					69,709,874	33,550,000	34,895,692	1,919,884
0399999 - Totals					69,709,874	33,550,000	34,895,692	1,919,884

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
121563		CARROLLTON	TX		10/06/1997	7.540	6,355,629						24,484,171	09/23/1997
121581		LAS VEGAS	NV		12/16/1999	8.040	7,940,657						23,239,207	12/19/1997
121651		SUNRISE	FL		08/25/1998	7.040	5,954,453		(67,259)				17,359,759	08/07/1998
121759		MINNEAPOLIS	MN		11/09/1999	7.940	5,307,237						15,524,884	10/08/1999
121911		BRAINTREE	MA		12/28/2000	7.930	9,514,904						10,146,084	11/03/2000
122173		BALTIMORE	MD		08/29/2002	7.310	2,900,343						7,158,359	11/29/2005
122307		HENDERSON	NV		07/01/2003	5.910	1,488,705		1,690				6,808,744	12/16/2002
122324		SAN MARCOS	CA		12/09/2003	5.570	4,299,374						7,167,578	09/01/2003
122423		WHITESTONE	NY		06/09/2004	5.240	1,809,311						4,446,596	04/16/2004
122466		STERLING	VA		07/01/2004	5.620	11,503,632		53,491				31,933,015	06/01/2004
122469		NORTH BRANCH	MN		07/26/2004	5.620	1,294,778		7,319				5,924,621	06/17/2004
122506		SEWICKLEY	PA		01/14/2005	6.600	2,861,266						7,435,395	12/10/2004
122545		STAMFORD	CT		11/22/2005	5.630	8,820,286						34,868,618	07/15/2005
122586		FEDERAL WAY	WA		04/22/2005	5.620	4,631,469						11,721,127	03/15/2005
122634		PARK CITY	IL		09/06/2005	5.320	4,106,109						6,017,765	08/02/2005
122643		WILLIAMSBURG	VA		01/19/2006	5.430	3,813,921						12,111,182	12/01/2005
122694		DAVENPORT	IA		12/22/2005	5.510	9,812,894						15,640,735	11/05/2005
122713		SAN FRANCISCO	CA		11/30/2005	5.620	26,349,010						50,614,912	10/21/2005
122715		TUALATIN	OR		11/15/2006	5.760	10,237,264						27,645,667	10/16/2006
122764		BALTIMORE	MD		01/20/2006	6.100	1,446,969						3,578,876	11/29/2005
122782		NEW YORK	NY		01/05/2006	5.505	21,732,846						85,096,648	09/01/2005
122830		DENVER	CO		07/19/2006	6.260	3,782,982						17,240,160	06/07/2006
122897		HONOLULU	HI		01/10/2007	6.750	7,801,032						17,060,477	11/01/2006
122905		STOCKTON	CA		02/20/2007	5.710	4,470,250						6,010,533	12/27/2006
122921		EAST LONGMEADOW	MA		03/29/2007	5.990	2,556,979						5,424,882	03/13/2007
122964		MINNEAPOLIS	MN		04/09/2007	6.020	5,286,829						8,339,825	03/15/2007
122981		BRENTWOOD	NY		05/23/2007	5.460	5,907,627						20,264,924	03/30/2007
122983		NAPERVILLE	IL		06/13/2007	5.790	14,358,253		(317,812)				26,994,742	04/10/2007
122991		BRAINTREE	MA		08/15/2007	5.710	15,000,000						23,878,203	06/19/2007
122995		VARIOUS	NY		07/12/2007	5.630	8,929,219						14,392,733	06/04/2007
122996		VARIOUS	NY		07/12/2007	5.700	9,443,942						19,419,154	06/04/2007
123011		EAST HANOVER	NJ		10/01/2007	5.660	6,379,734		60,094				29,584,774	06/06/2007
123019		SIMI VALLEY	CA		06/28/2007	5.490	5,934,431						23,791,721	05/28/2007
123027		MADISON	WI		08/08/2007	6.540	7,185,080						10,252,136	07/18/2007
123029		DARIEN	CT		06/29/2007	6.800	2,897,278						16,842,714	06/07/2007
123031		HAWTHORNE	CA		06/28/2007	5.770	11,023,708						21,422,969	05/25/2007
123043		BRANCHBURG	NJ		10/25/2007	6.550	3,615,147						3,173,729	10/01/2007
123061		NEW YORK	NY		09/10/2007	6.350	23,104,075						32,725,129	07/25/2007
123065		BALTIMORE	MD		09/25/2007	6.310	10,710,644						19,019,084	08/01/2007
123067		MATAWAN	NJ		09/27/2007	6.250	5,147,390						6,361,664	08/22/2007
123070		BIRMINGHAM	AL		10/02/2007	6.200	11,097,976						11,208,517	07/25/2007
123072		CHICAGO	IL		09/25/2007	6.110	4,430,961		(137,511)				7,697,917	08/23/2013
123073		PASADENA	CA		10/09/2007	6.180	9,022,178		(98,581)				12,192,216	08/23/2007
123079		SCOTTSDALE	AZ		09/19/2007	6.000	10,000,000						24,163,598	08/29/2007
123081		RALEIGH	NC		11/06/2007	6.120	10,746,000						36,077,897	10/24/2007
123084		SHREWSBURY	NJ		09/26/2007	5.820	42,899,211		(343,835)				75,053,634	09/04/2007
123090		CAMBRIDGE	MA		10/18/2007	6.320	3,353,618						5,658,003	09/01/2007
123097		VALLEY VIEW	OH		01/22/2008	6.160	5,616,381						7,686,009	11/18/2007
123117		FRANKLIN TOWNSHIP	NJ		12/20/2007	6.300	2,408,670						4,872,971	11/26/2007
123118		MIRA LOMA	CA		12/12/2007	6.370	5,634,883						11,578,222	11/05/2007
123125		PHILADELPHIA	PA		12/17/2007	6.440	14,392,461						22,027,887	11/26/2007
123126		MEDFORD	MA		12/07/2007	6.450	4,304,971						7,423,199	10/22/2007
123128		LENEXA	KS		01/15/2008	6.280	4,789,924						9,338,017	11/20/2007
123129		SAN FRANCISCO	CA		12/10/2007	6.710	8,090,768						15,566,497	11/16/2007
123130		OGDEN	UT		03/13/2008	6.200	13,735,671						24,554,757	11/14/2007
123136		HOCKESSIN	DE		02/11/2008	5.865	13,730,673						50,709,871	12/28/2007
123137		RIVERSIDE	CA		01/10/2008	5.860	3,123,463						5,372,541	12/07/2007
123139		TAMPA	FL		01/15/2008	5.760	3,898,933						11,492,551	12/07/2007
123141		BRANCHBURG	NJ		02/05/2008	6.270	5,653,315						8,615,050	12/07/2007
123143		HOCKESSIN	DE		04/10/2008	5.750	2,428,971						7,708,771	03/11/2008
123145		BOSTON	MA		02/14/2008	6.100	21,626,274						37,118,392	02/01/2008

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123169		ALEXANDRIA CITY	VA		03/31/2008	6.430	11,129,234						19,153,570	03/11/2008
123171		HOUSTON	TX		03/31/2008	6.000	8,439,831						14,971,248	02/29/2008
123173		WARMINSTER	PA		06/03/2008	6.280	4,446,785						11,703,887	04/11/2008
123174		BOUND BROOK	NJ		06/18/2008	6.360	8,764,139						14,910,753	04/24/2008
123195		MEDFORD	NY		12/11/2009	6.640	13,060,349						20,325,965	
123224		HARTSDALE	NY		07/28/2010	5.540	6,857,982						14,378,833	06/17/2016
123230		SECAUCUS	NJ		10/07/2010	5.390	5,181,257						12,617,502	08/15/2010
123234		MACUNGIE	PA		10/26/2010	5.300	3,609,449						7,531,295	08/11/2010
123241		SAN DIEGO	CA		11/01/2010	4.600	4,918,203		(3,448)				11,597,720	09/16/2010
123249		DES PLAINES	IL		02/24/2011	4.900	25,275,002						67,676,632	01/06/2011
123255		LOS ANGELES	CA		10/03/2011	5.790	37,995,214						80,890,937	08/17/2011
123257		AUSTIN	TX		06/01/2011	5.650	8,118,790						14,625,779	04/14/2011
123258		SAN ANTONIO	TX		06/20/2011	5.160	13,691,124						25,147,466	02/09/2011
123259		PITTSBURGH	PA		04/01/2011	5.100	18,173,018		2,524				40,155,284	08/31/2010
123260		CLIFTON	NJ		04/01/2011	5.260	5,000,000						11,483,007	02/15/2011
123262		WYCKOFF	NJ		05/25/2011	5.640	29,116,938						48,193,862	04/10/2011
123263		ORLANDO	FL		05/17/2011	4.540	26,839,431						55,307,785	04/12/2011
123268		KATY	TX		06/28/2011	4.580	13,566,914						26,101,096	04/08/2011
123271		RANCHO CORDOVA	CA		05/31/2011	5.060	26,180,479		(49,784)				46,112,710	03/31/2011
123275		BAKERSFIELD	CA		05/31/2011	5.060	49,198,348		(86,926)				86,660,093	03/31/2011
123278		ALISO VIEJO	CA		05/31/2011	5.060	27,531,806		(45,867)				48,497,850	03/31/2011
123280		DANA POINT	CA		07/22/2011	5.580	4,552,478						23,671,047	04/20/2011
123286		SPRING HILL	FL		09/14/2011	5.180	4,420,420						13,726,926	04/21/2011
123288		LOS ANGELES	CA		06/13/2011	4.600	11,259,093		24,446				22,749,838	04/27/2011
123294		WOODBURY	NY		07/01/2011	4.750	5,441,674						16,001,509	05/20/2011
123295		WASHINGTON	DC		06/15/2011	4.240	62,000,000						117,482,789	05/12/2011
123298		DEVON	PA		06/29/2011	4.000	8,954,133		3,413				24,160,358	05/09/2011
123301		CHICAGO	IL		09/01/2011	5.550	10,166,137						18,549,319	03/22/2011
123302		ST. LOUIS	MO		06/30/2011	5.550	8,065,947						14,717,273	03/22/2011
123303		CHICAGO	IL		06/30/2011	5.550	1,502,854						2,742,134	03/17/2011
123304		PHILADELPHIA	PA		06/30/2011	5.550	16,668,355						30,413,385	03/22/2011
123305		MINNEAPOLIS	MN		06/30/2011	5.550	5,064,045						9,239,948	03/22/2011
123306		HOUSTON	TX		06/30/2011	5.550	1,181,357						2,155,525	03/22/2011
123307		CHELSEA	MA		06/30/2011	5.550	10,710,208						19,542,040	03/22/2011
123308		BALTIMORE	MD		06/30/2011	5.550	4,656,943						8,497,143	03/22/2011
123309		ATLANTA	GA		06/30/2011	5.550	6,892,199						12,575,633	03/22/2011
123310		WASHINGTON	DC		06/30/2011	5.550	2,625,237						4,790,056	03/22/2011
123312		DEERFIELD	IL		12/01/2011	5.110	34,029,292						56,878,278	08/10/2011
123314		SARASOTA	FL		08/08/2011	5.180	6,859,112						13,784,451	06/13/2011
123318		INDIANAPOLIS	IN		07/13/2011	5.200	10,977,829						23,899,337	06/14/2011
123324		SEATTLE	WA		09/29/2011	4.660	21,797,945						40,193,697	07/14/2011
123327		MESA	AZ		09/29/2011	7.000	13,000,000						26,800,857	07/11/2011
123328		ST. LOUIS	MO		10/11/2011	5.150	8,920,373						16,457,897	07/15/2011
123331		ALPHARETTA	GA		07/29/2011	4.540	11,319,175						18,127,558	07/16/2011
123337		BOSTON	MA		11/30/2011	4.700	3,663,638						10,318,014	09/09/2011
123340		BOSTON	MA		11/30/2011	4.700	3,588,666						10,406,458	09/09/2011
123342		BOSTON	MA		11/30/2011	4.700	3,588,666						9,042,985	09/09/2011
123347		LAKEWOOD	CA		12/13/2011	5.000	3,995,766						7,864,577	10/27/2011
123348		OREGON CITY	OR		12/15/2011	5.125	8,394,857						26,523,626	09/16/2011
123355		PHOENIX	AZ		12/19/2011	4.000	13,811,030				(34,900)		22,931,812	11/28/2011
123366		COLUMBUS	OH		03/28/2012	5.010	18,028,013						36,291,350	10/21/2011
123368		STUDIO CITY	CA		12/09/2011	4.000	16,726,031						66,661,049	11/10/2011
123374		ALEXANDRIA	VA		03/07/2012	5.060	24,160,871						48,975,730	01/10/2012
123375		DENVER	CO		02/21/2012	4.960	11,344,109						20,225,638	01/03/2012
123376		HOUSTON	TX		05/15/2012	5.190	18,154,372						32,373,221	02/25/2012
123379		NEWARK	NJ		01/20/2012	4.610	13,269,721						17,715,307	12/27/2011
123380		PLANT CITY	FL		12/16/2011	4.500	24,862,139						54,569,364	06/21/2011
123396		SANTA FE SPRINGS	CA		06/29/2012	4.650	6,727,882						12,329,575	05/04/2012
123397		OAKLAND	CA		08/08/2012	4.800	16,409,496						32,447,444	06/06/2012
123401		MADISON	WI		07/10/2012	4.400	11,244,890						18,425,578	05/16/2012
123402		COSTA MESA	CA		07/16/2012	4.650	7,199,206						16,622,988	06/19/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123404		SAN DIEGO	CA		09/04/2012	4.400	7,838,704						17,143,358	07/03/2012
123405		SAN DIEGO	CA		09/04/2012	4.400	15,195,596						33,232,987	07/05/2012
123406		NORTH HOLLYWOOD	CA		09/04/2012	4.400	1,978,207						4,326,367	07/07/2012
123407		LINTHICUM	MD		08/28/2012	4.650	10,355,429						18,112,092	06/28/2012
123416		LODI	NJ		02/13/2013	4.440	17,517,838						29,316,387	11/15/2012
123420		MAITLAND	FL		12/28/2012	5.850	19,034,213						26,882,792	09/05/2012
123421		ATLANTA	GA		12/28/2012	5.850	3,679,905						5,197,494	09/05/2012
123426		ROCKY POINT	NY		01/25/2013	4.680	13,081,657						19,601,409	09/21/2012
123427		GEORGETOWN	TX		07/30/2013	4.150	16,918,867						33,282,203	04/30/2013
123429		CHICAGO	IL		11/29/2012	4.900	22,412,168		(66,059)				33,870,560	10/09/2012
123437		LAS VEGAS	NV		02/14/2013	4.610	2,903,849						6,674,213	11/04/2012
123438		TEMPE	AZ		02/14/2013	4.610	3,887,410						8,778,277	12/12/2012
123441		IRVINE	CA		03/28/2013	4.450	15,625,805		(15,493)				25,523,413	03/08/2013
123442		ALISO VIEJO	CA		04/30/2013	4.450	14,643,970						29,980,585	03/26/2013
123445		MOORESVILLE	NC		04/09/2013	4.250	6,847,834						11,475,782	02/25/2013
123449		CHICAGO	IL		05/08/2013	4.480	22,228,562						35,399,327	04/01/2013
123450		SAN DIMAS	CA		05/23/2013	4.150	4,902,218		(27,174)				14,255,588	04/22/2013
123451		PLEASANTON	CA		04/18/2013	3.950	10,506,610						20,246,920	03/08/2013
123457		GREENSBORO	NC		05/07/2013	3.900	13,328,149						21,518,203	04/01/2013
123459		MARLTON	NJ		06/13/2013	3.940	21,868,064						31,693,308	05/06/2013
123460		SANTA CLARA	CA		06/12/2013	4.500	76,954,646		(182,076)				194,498,074	06/07/2013
123461		DALLAS	TX		06/27/2013	4.050	12,675,740						24,192,961	05/30/2013
123462		COPPELL	TX		05/22/2013	3.750	14,700,000						33,065,479	05/01/2013
123465		PHOENIXVILLE	PA		07/09/2013	4.090	9,551,797		(22,297)				31,589,700	04/30/2004
123467		DALLAS	TX		08/07/2013	3.850	35,268,654		15,086				66,699,203	06/06/2013
123470		MIAMI	FL		06/20/2013	3.750	28,413,500						63,181,608	05/13/2013
123472		CHICAGO	IL		08/13/2013	4.390	32,308,990						56,998,379	05/24/2013
123474		LAS VEGAS	NV		07/10/2013	4.000	8,084,424						16,486,298	06/13/2013
123476		ODENTON	MD		07/25/2013	4.340	8,836,616						17,355,659	06/23/2013
123478		HONOLULU	HI		01/30/2014	6.750	1,190,042						2,602,565	09/04/2013
123479		CHICAGO	IL		09/26/2013	4.590	1,459,567		1,681				2,605,156	08/23/2013
123480		FULTON	MD		10/30/2013	4.860	19,756,478						31,290,035	08/27/2013
123481		FULTON	MD		10/30/2013	4.860	16,967,328						26,872,618	08/27/2013
123482		ATLANTA	GA		10/07/2013	4.530	16,100,000						34,643,235	09/03/2013
123483		LOS ANGELES	CA		10/29/2013	4.790	21,619,525						34,901,680	09/08/2013
123486		GREENVALE	NY		04/24/2014	4.260	13,246,519		(30,226)				30,717,576	02/20/2014
123489		MINNEAPOLIS	MN		04/01/2014	4.390	17,000,000						38,048,671	02/10/2014
123490		SAN FRANCISCO	CA		05/01/2014	5.400	12,791,551						24,586,406	03/07/2014
123491		ADDISON	TX		04/10/2014	4.350	18,750,000						34,674,758	03/05/2014
123492		GREENSBORO	NC		05/12/2014	4.790	12,297,325		8,607				20,244,792	03/20/2014
123493		SALT LAKE CITY	UT		05/07/2014	4.580	19,176,631						26,169,283	04/01/2014
123494		JUPITER	FL		07/01/2014	4.070	7,500,000						12,405,556	11/16/2016
123495		CUPERTINO	CA		07/31/2014	4.060	14,152,049						51,490,208	04/17/2014
123496		BROOKLYN	NY		07/30/2014	4.290	19,195,867						32,734,090	05/02/2014
123497		TOMS RIVER	NJ		07/09/2014	4.160	14,383,554						22,149,720	04/18/2014
123498		TUSTIN	CA		07/02/2014	3.850	10,000,000						18,675,871	06/10/2014
123499		CHICAGO	IL		10/28/2014	3.960	19,970,978						33,633,895	09/18/2014
123501		LAS VEGAS	NV		10/01/2014	4.380	30,916,408						51,580,442	06/23/2014
123504		SAN DIEGO	CA		10/14/2014	3.950	47,565,116						74,279,769	07/24/2014
123505		CHICAGO	IL		09/10/2014	4.200	8,537,979						12,381,893	08/18/2014
123507		SAN ANTONIO	TX		10/30/2014	3.500	11,990,589						22,643,070	09/04/2014
123508		NEWARK	NJ		11/17/2014	4.420	14,691,377						24,489,599	10/09/2014
123509		PORTLAND	OR		12/04/2014	4.090	19,445,171						44,986,647	10/08/2014
123510		SEATTLE	WA		12/04/2014	4.090	13,839,140						23,199,392	10/02/2014
123511		SALT LAKE CITY	UT		12/18/2014	4.550	27,590,372						35,131,553	10/16/2014
123512		SAN ANTONIO	TX		02/27/2015	4.050	17,765,512						27,513,785	01/19/2015
123513		TEMPE	AZ		12/10/2014	4.000	14,967,067						24,072,478	10/30/2014
123514		CHANDLER	AZ		12/10/2014	4.010	6,748,856						11,616,599	10/30/2014
123515		SUGAR LAND	TX		12/15/2014	4.100	5,343,575						7,520,884	11/06/2014
123516		FULSHEAR	TX		01/16/2015	4.100	5,355,147						7,502,462	11/06/2014
123517		AUSTIN	TX		01/09/2015	4.350	29,000,000						40,446,152	10/30/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123519		COLUMBIA	MD		01/30/2015	4.110	15,968,287						23,422,509	12/03/2014
123520		BALTIMORE	MD		01/30/2015	4.160	9,874,092						15,126,985	12/03/2014
123521		SARASOTA	FL		01/30/2015	4.170	10,645,402						16,428,428	12/19/2014
123522		SAN DIEGO	CA		04/08/2015	4.150	7,730,064		(3,308)				16,460,000	02/03/2015
123523		PISCATAWAY	NJ		03/13/2015	4.000	25,100,000						37,671,589	02/05/2015
123524		MADISON	WI		06/30/2015	4.000	21,000,000						31,163,139	03/15/2015
123526		IRVINE	CA		03/26/2015	3.560	24,198,989						39,233,458	03/05/2015
123527		FUQUAY-VARINA	NC		05/06/2015	4.020	9,734,084						13,487,624	03/06/2015
123528		KING OF PRUSSIA	PA		05/13/2015	3.720	10,310,938		(45,321)				13,662,622	03/27/2015
123530		LAS VEGAS	NV		06/29/2015	3.910	17,418,226						25,531,483	04/08/2015
123531		MINNEAPOLIS	MN		06/30/2015	3.670	6,327,013						9,424,462	02/25/2015
123532		SALT LAKE CITY	UT		05/29/2015	3.860	36,961,540						59,288,487	04/30/2015
123534		ATLANTA	GA		08/06/2015	3.870	26,000,000						38,418,832	04/25/2015
123537		ADDISON	TX		08/03/2015	3.950	7,320,092						10,916,518	06/17/2015
123538		CELEBRATION	FL		07/09/2015	4.340	35,500,000						48,799,690	08/31/2016
123539		PHOENIX	AZ		09/22/2015	3.590	15,500,000						23,703,703	07/24/2015
123540		RALEIGH	NC		09/22/2015	4.220	21,839,222						33,543,797	07/10/2015
123541		SPRING	TX		08/06/2015	3.400	6,900,000						14,782,251	06/13/2015
123542		PHILADELPHIA	PA		07/10/2015	3.950	3,661,538						5,618,364	
123543		BELLEVUE	WA		08/18/2015	3.500	15,250,000						24,271,348	07/18/2015
123545		SAN FRANCISCO	CA		10/21/2015	4.350	12,500,000						20,909,773	09/04/2015
123550		PLANO	TX		10/29/2015	3.700	18,350,000						27,603,589	10/08/2015
123544		WINSTON-SALEM	NC		12/02/2015	3.650	6,744,642						9,735,186	08/28/2015
123546		SAN ANTONIO	TX		12/17/2015	3.880	14,753,172						31,020,424	11/09/2015
123547		BALTIMORE	MD		12/07/2015	4.250	7,342,484						10,490,443	09/24/2015
123549		ELMWOOD PARK	NJ		12/18/2015	3.530	14,132,048						23,529,148	10/22/2015
123552		PORTLAND	OR		12/22/2015	4.250	8,247,726						13,430,000	10/23/2015
123555		BOTHELL	WA		12/22/2015	3.740	7,100,000						12,121,880	11/23/2015
123556		ATLANTA	GA		12/18/2015	3.880	14,600,000						20,682,936	11/25/2015
123536		SCHILLER PARK	IL		02/09/2016	4.290	18,000,000						27,500,000	01/08/2016
123557		CEDAR PARK	TX		02/10/2016	4.090	11,814,483						17,700,000	12/16/2015
123558		RIVERVIEW	FL		03/01/2016	4.520	14,000,000						18,760,000	01/25/2016
123559		CHICAGO	IL		04/22/2016	3.690	14,500,000						22,970,000	02/01/2016
123561		NATICK	MA		04/28/2016	4.250	22,694,782						33,970,000	03/07/2016
123564		BOULDER	CO		04/14/2016	3.890	37,300,000						54,590,000	03/21/2016
123565		CENTENNIAL	CO		04/14/2016	3.890	40,200,000						56,810,000	03/17/2016
123566		HOUSTON	TX		04/19/2016	4.000	18,100,000						27,000,000	03/28/2016
123562		CHICAGO	IL		06/07/2016	3.400	9,919,471						14,000,000	11/23/2015
123568		WOBURN	MA		06/03/2016	4.250	3,962,219						5,909,565	05/12/2016
123575		ATLANTA	GA		06/15/2016	3.480	22,455,000						33,326,122	05/23/2016
123560		CEDAR PARK	TX		05/10/2016	4.450	8,615,702						13,450,000	03/07/2016
123572		VANCOUVER	WA		07/20/2016	3.180	17,500,000						33,380,000	06/08/2016
123574		GLENDALE	AZ		07/20/2016	3.930	20,200,000						28,410,000	06/17/2016
123578		FULTON	MD		07/21/2016	3.990	16,833,328						24,357,600	06/13/2016
123570		GAINESVILLE	FL		08/11/2016	4.050	10,306,677						14,770,000	06/09/2016
123582		BEAVERTON	OR		09/15/2016	3.620	17,000,000						24,889,259	08/24/2016
123585		CELEBRATION	FL		09/22/2016	5.500	4,989,797						6,873,196	08/31/2016
123579		COVINGTON	WA		10/05/2016	3.750	17,000,000						26,666,368	08/24/2016
123584		CHAMPAIGN	IL		10/17/2016	3.300	22,700,000						34,360,000	09/14/2016
123533		SAN ANTONIO	TX		11/21/2016	3.900	35,000,000						55,020,000	10/13/2016
123567		RALEIGH	NC		10/31/2016	4.150	17,500,000						23,850,000	06/03/2016
123586		MONROVIA	CA		11/18/2016	3.970	19,500,000						27,999,057	09/23/2016
123577		O'FALLON	MO		12/14/2016	3.170	27,050,000						45,590,000	07/25/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							3,189,043,574		(1,364,624)		(34,900)		5,945,184,307	XXX
0899999. Total Mortgages in good standing							3,189,043,574		(1,364,624)		(34,900)		5,945,184,307	XXX
122720		NAPERVILLE	IL		12/21/2005	7.000	5,281,419						6,623,558	11/30/2005
123485		EATONTOWN	NJ		10/29/2013	5.650	28,291,662		(56,873)				28,542,392	09/10/2013
123488		CANTON	MA		02/13/2014	2.000	28,957,265		1,095,376				26,889,019	
1399999. Restructured mortgages - Commercial mortgages-all other							62,530,347		1,038,502				62,054,968	XXX
1699999. Total - Restructured Mortgages							62,530,347		1,038,502				62,054,968	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,251,573,921		(326,122)		(34,900)		6,007,239,275	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123536	SCHILLER PARK	IL		02/09/2016	4.290	18,000,000		27,500,000
123557	CEDAR PARK	TX		02/10/2016	4.090	12,000,000		17,700,000
123558	RIVERVIEW	FL		03/01/2016	4.520	14,000,000		18,760,000
123559	CHICAGO	IL		04/22/2016	3.690	14,500,000		22,970,000
123560	CEDAR PARK	TX		05/10/2016	4.450	8,700,000		13,450,000
123561	NATICK	MA		04/28/2016	4.250	23,000,000		33,970,000
123564	BOULDER	CO		04/14/2016	3.890	37,300,000		54,590,000
123565	CENTENNIAL	CO		04/14/2016	3.890	40,200,000		56,810,000
123566	HOUSTON	TX		04/19/2016	4.000	7,440,198	10,659,802	27,000,000
123562	CHICAGO	IL		06/07/2016	3.400	10,000,000		14,000,000
123568	WOBURN	MA		06/03/2016	4.250	4,000,000		5,909,565
123575	ATLANTA	GA		06/15/2016	3.480	22,455,000		33,326,122
123572	VANCOUVER	WA		07/20/2016	3.180	17,500,000		33,380,000
123574	GLENDALE	AZ		07/20/2016	3.930	20,200,000		28,410,000
123578	FULTON	MD		07/21/2016	3.990	17,000,000		24,357,600
123570	GAINESVILLE	FL		08/11/2016	4.050	10,350,000		14,770,000
123582	BEAVERTON	OR		09/15/2016	3.620	17,000,000		24,889,259
123585	CELEBRATION	FL		09/22/2016	5.500	5,000,000		6,873,196
123579	COVINGTON	WA		10/05/2016	3.750	17,000,000		26,666,368
123584	CHAMPAIGN	IL		10/17/2016	3.300	22,700,000		34,360,000
123533	SAN ANTONIO	TX		11/21/2016	3.900	35,000,000		55,020,000
123567	RALEIGH	NC		10/31/2016	4.150	17,500,000		23,850,000
123586	MONROVIA	CA		11/18/2016	3.970	19,500,000		27,999,057
123577	O'FALLON	MO		12/14/2016	3.170	27,050,000		45,590,000
0599999. Mortgages in good standing - Commercial mortgages-all other						437,395,198	10,659,802	672,151,167
0899999. Total Mortgages in good standing						437,395,198	10,659,802	672,151,167
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						437,395,198	10,659,802	672,151,167

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
121485	SALT LAKE CITY	UT		07/22/1996	03/31/2016	209,105							209,105	209,105			
122183	PURCHASE	NY		08/16/2002	04/15/2016	8,425,000		307,270			307,270		8,732,270	10,262,164		1,529,894	1,529,894
122224	HOLLAND	MI		11/27/2002	06/17/2016	1,336,995							1,336,995	1,336,995			
122362	MURFREESBORO	TN		02/13/2004	06/30/2016	2,160,201							2,160,201	2,160,201			
122560	KENOSHA	WI		01/26/2005	03/14/2016	3,998,455							3,998,455	3,998,455			
122712	CHICAGO	IL		12/08/2005	01/14/2016	5,664,064							5,664,064	5,664,064			
122776	LOS ANGELES	CA		03/28/2006	07/01/2016	13,335,708		(84,252)			(84,252)		13,251,457	13,251,420		(36)	(36)
122789	SACRAMENTO	CA		04/17/2006	03/04/2016	4,917,292							4,917,292	4,917,292			
122809	ASHEVILLE	NC		07/27/2006	02/29/2016	162,086							162,086	162,086			
122812	WOODINVILLE	WA		06/07/2006	08/03/2016	9,995,589		406,380			406,380		10,401,969	10,401,969			
122817	DENVER	CO		06/01/2006	05/31/2016	5,673,470		2,504			2,504		5,675,975	5,675,975			
122825	SAN MARCOS	CA		03/27/2007	09/20/2016	18,500,000							18,500,000	18,500,000			
122835	SAN DIEGO	CA		08/17/2006	04/21/2016	5,195,523		6,771			6,771		5,202,294	5,202,294			
122855	ROUND ROCK	TX		09/22/2006	12/30/2016	6,907,792							6,907,792	6,907,792			
122870	VENTURA	CA		11/20/2006	04/21/2016	3,306,859		5,388			5,388		3,312,246	3,312,246			
122890	WOOD DALE	IL		10/26/2006	02/05/2016	15,858,810		7,608			7,608		15,866,418	15,874,079		7,661	7,661
122899	CORONA	CA		12/06/2006	11/01/2016	6,571,236							6,571,236	6,571,236			
122917	KENOSHA	WI		02/07/2007	03/14/2016	4,638,807							4,638,807	4,638,807			
123015	CHARLOTTE	NC		07/25/2007	07/29/2016	5,912,615							5,912,615	5,912,615			
123094	SAN YSIDRO	CA		10/24/2007	11/22/2016	2,181,507		6,992,672			6,992,672		9,174,179	8,958,728		(215,451)	(215,451)
123369	NEW YORK	NY		01/11/2012	10/27/2016	20,921,803		(35,688)			(35,688)		20,886,115	20,886,115			
123400	DENVER	CO		07/26/2012	01/11/2016	4,716,423							4,716,423	4,716,423			
123447	ATLANTA	GA		05/01/2013	09/28/2016	14,203,575							14,203,575	14,203,575			
123452	HOUSTON	TX		06/13/2013	04/19/2016	7,511,162							7,511,162	7,511,162			
123469	LANCASTER	NY		08/15/2013	11/30/2016	6,551,021							6,551,021	6,551,021			
550004	CHICAGO	IL		07/12/2007	09/07/2016	22,842,037		157,963			157,963		23,000,000	23,000,000			
0199999. Mortgages closed by repayment						201,697,135		7,766,617			7,766,617		209,463,752	210,785,820		1,322,068	1,322,068
121563	CARROLLTON	TX		10/06/1997		821,711							821,711	821,711			
121581	LAS VEGAS	NV		12/16/1999		671,062							671,062	671,062			
121651	SUNRISE	FL		08/25/1998		293,337		(4,073)			(4,073)		289,264	289,264			
121759	MINNEAPOLIS	MN		11/09/1999		457,089							457,089	457,089			
121911	BRAINTREE	MA		12/28/2000		688,531							688,531	688,531			
122173	BALTIMORE	MD		08/29/2002		391,637							391,637	391,637			
122307	HENDERSON	NV		07/01/2003		259,079		292			292		259,371	259,371			
122324	SAN MARCOS	CA		12/09/2003		242,811							242,811	242,811			
122423	WHITESTONE	NY		06/09/2004		340,369							340,369	340,369			
122466	STERLING	VA		07/01/2004		617,383		2,375			2,375		619,758	619,758			
122469	NORTH BRANCH	MN		07/26/2004		439,243		2,442			2,442		441,685	441,685			
122506	SEWICKLEY	PA		01/14/2005		133,443							133,443	133,443			
122545	STAMFORD	CT		11/22/2005		732,343							732,343	732,343			
122586	FEDERAL WAY	WA		04/22/2005		418,758							418,758	418,758			
122634	PARK CITY	IL		09/06/2005		195,822							195,822	195,822			
122643	WILLIAMSBURG	VA		01/19/2006		794,202							794,202	794,202			
122694	DAVENPORT	IA		12/22/2005		282,955							282,955	282,955			
122713	SAN FRANCISCO	CA		11/30/2005		405,365							405,365	405,365			
122715	TUALATIN	OR		11/15/2006		736,257							736,257	736,257			
122720	NAPERVILLE	IL		12/21/2005		759,390							759,390	759,390			
122764	BALTIMORE	MD		01/20/2006		197,115							197,115	197,115			
122782	NEW YORK	NY		01/05/2006		383,941							383,941	383,941			
122830	DENVER	CO		07/19/2006		676,914							676,914	676,914			
122897	HONOLULU	HI		01/10/2007		147,353							147,353	147,353			
122905	STOCKTON	CA		02/20/2007		77,022							77,022	77,022			
122921	EAST LONGMEADOW	MA		03/29/2007		99,715							99,715	99,715			
122964	MINNEAPOLIS	MN		04/09/2007		117,673							117,673	117,673			
122981	BRENTWOOD	NY		05/23/2007		405,822							405,822	405,822			
122983	NAPERVILLE	IL		06/13/2007		309,865		(13,893)			(13,893)		295,972	295,972			
122995	VARIOUS	NY		07/12/2007		1,650,485							1,650,485	1,650,485			
122996	VARIOUS	NY		07/12/2007		2,954,016							2,954,016	2,954,016			
123011	EAST HANOVER	NJ		10/01/2007		164,960		988			988		165,948	165,948			
123019	SIMI VALLEY	CA		06/28/2007		140,884							140,884	140,884			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
123027	MADISON	WI		08/08/2007		252,970							252,970	252,970			
123029	DARIEN	CT		06/29/2007		166,356							166,356	166,356			
123031	HAWTHORNE	CA		06/28/2007		424,602							424,602	424,602			
123043	BRANCHBURG	NJ		10/25/2007		125,028							125,028	125,028			
123061	NEW YORK	NY		09/10/2007		342,889							342,889	342,889			
123065	BALTIMORE	MD		09/25/2007		385,535							385,535	385,535			
123067	MATAWAN	NJ		09/27/2007		127,058							127,058	127,058			
123070	BIRMINGHAM	AL		10/02/2007		274,550							274,550	274,550			
123072	CHICAGO	IL		09/25/2007		63,096		(6,226)			(6,226)		56,870	56,870			
123073	PASADENA	CA		10/09/2007		189,316		(3,146)			(3,146)		186,171	186,171			
123081	RALEIGH	NC		11/06/2007		224,613							224,613	224,613			
123084	SHREWSBURY	NJ		09/26/2007		1,035,359		(15,260)			(15,260)		1,020,098	1,020,098			
123090	CAMBRIDGE	MA		10/18/2007		118,609							118,609	118,609			
123097	VALLEY VIEW	OH		01/22/2008		196,859							196,859	196,859			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		83,956							83,956	83,956			
123118	MIRA LOMA	CA		12/12/2007		123,132							123,132	123,132			
123125	PHILADELPHIA	PA		12/17/2007		262,998							262,998	262,998			
123126	MEDFORD	MA		12/07/2007		183,574							183,574	183,574			
123128	LENEXA	KS		01/15/2008		287,195							287,195	287,195			
123129	SAN FRANCISCO	CA		12/10/2007		273,146							273,146	273,146			
123130	OGDEN	UT		03/13/2008		471,821							471,821	471,821			
123136	HOCKESSIN	DE		02/11/2008		463,735							463,735	463,735			
123137	RIVERSIDE	CA		01/10/2008		66,864							66,864	66,864			
123139	TAMPA	FL		01/15/2008		415,803							415,803	415,803			
123141	BRANCHBURG	NJ		02/05/2008		265,640							265,640	265,640			
123143	HOCKESSIN	DE		04/10/2008		81,866							81,866	81,866			
123145	BOSTON	MA		02/14/2008		486,307							486,307	486,307			
123169	ALEXANDRIA CITY	VA		03/31/2008		236,117							236,117	236,117			
123171	HOUSTON	TX		03/31/2008		295,731							295,731	295,731			
123173	WARMINSTER	PA		06/03/2008		94,244							94,244	94,244			
123174	BOUND BROOK	NJ		06/18/2008		183,736							183,736	183,736			
123195	MEDFORD	NY		12/11/2009		337,037							337,037	337,037			
123224	HARTSDALE	NY		07/28/2010		205,664							205,664	205,664			
123230	SECAUCUS	NJ		10/07/2010		153,634							153,634	153,634			
123234	MACUNGIE	PA		10/26/2010		73,129							73,129	73,129			
123241	SAN DIEGO	CA		11/01/2010		73,111		(54)			(54)		73,057	73,057			
123249	DES PLAINES	IL		02/24/2011		530,579							530,579	530,579			
123255	LOS ANGELES	CA		10/03/2011		662,799							662,799	662,799			
123257	AUSTIN	TX		06/01/2011		222,304							222,304	222,304			
123258	SAN ANTONIO	TX		06/20/2011		269,892							269,892	269,892			
123259	PITTSBURGH	PA		04/01/2011		356,856		49			49		356,905	356,905			
123262	WYCKOFF	NJ		05/25/2011		798,215							798,215	798,215			
123263	ORLANDO	FL		05/17/2011		480,060							480,060	480,060			
123268	KATY	TX		06/28/2011		291,952							291,952	291,952			
123271	RANCHO CORDOVA	CA		05/31/2011		812,656		(1,640)			(1,640)		811,016	811,016			
123275	BAKERSFIELD	CA		05/31/2011		1,527,002		(2,852)			(2,852)		1,524,151	1,524,151			
123278	ALISO VIEJO	CA		05/31/2011		854,465		(1,500)			(1,500)		852,965	852,965			
123280	DANA POINT	CA		07/22/2011		163,721							163,721	163,721			
123286	SPRING HILL	FL		09/14/2011		124,574							124,574	124,574			
123288	LOS ANGELES	CA		06/13/2011		242,171		473			473		242,644	242,644			
123294	WOODBURY	NY		07/01/2011		114,148							114,148	114,148			
123298	DEVON	PA		06/29/2011		209,992		79			79		210,071	210,071			
123301	CHICAGO	IL		09/01/2011		163,087							163,087	163,087			
123302	ST. LOUIS	MO		06/30/2011		129,396							129,396	129,396			
123303	CHICAGO	IL		06/30/2011		24,109							24,109	24,109			
123304	PHILADELPHIA	PA		06/30/2011		267,397							267,397	267,397			
123305	MINNEAPOLIS	MN		06/30/2011		81,238							81,238	81,238			
123306	HOUSTON	TX		06/30/2011		18,952							18,952	18,952			
123307	CHELSEA	MA		06/30/2011		171,815							171,815	171,815			
123308	BALTIMORE	MD		06/30/2011		74,708							74,708	74,708			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
123309	ATLANTA	GA		06/30/2011		110,566							110,566	110,566			
123310	WASHINGTON	DC		06/30/2011		42,115							42,115	42,115			
123312	DEERFIELD	IL		12/01/2011		656,224							656,224	656,224			
123314	SARASOTA	FL		08/08/2011		133,997							133,997	133,997			
123318	INDIANAPOLIS	IN		07/13/2011		213,803							213,803	213,803			
123324	SEATTLE	WA		09/29/2011		398,888							398,888	398,888			
123328	ST. LOUIS	MO		10/11/2011		387,758							387,758	387,758			
123331	ALPHARETTA	GA		07/29/2011		243,673							243,673	243,673			
123337	BOSTON	MA		11/30/2011		75,261							75,261	75,261			
123340	BOSTON	MA		11/30/2011		73,721							73,721	73,721			
123342	BOSTON	MA		11/30/2011		73,721							73,721	73,721			
123347	LAKEWOOD	CA		12/13/2011		112,812							112,812	112,812			
123348	OREGON CITY	OR		12/15/2011		359,950							359,950	359,950			
123355	PHOENIX	AZ		12/19/2011		440,671							440,671	440,671			
123366	COLUMBUS	OH		03/28/2012		344,957							344,957	344,957			
123368	STUDIO CITY	CA		12/09/2011		273,969							273,969	273,969			
123374	ALEXANDRIA	VA		03/07/2012		1,017,750							1,017,750	1,017,750			
123375	DENVER	CO		02/21/2012		375,834							375,834	375,834			
123376	HOUSTON	TX		05/15/2012		448,082							448,082	448,082			
123379	NEWARK	NJ		01/20/2012		390,223							390,223	390,223			
123380	PLANT CITY	FL		12/16/2011		410,475							410,475	410,475			
123396	SANTA FE SPRINGS	CA		06/29/2012		190,765							190,765	190,765			
123397	OAKLAND	CA		08/08/2012		911,729							911,729	911,729			
123401	MADISON	WI		07/10/2012		232,754							232,754	232,754			
123402	COSTA MESA	CA		07/16/2012		1,193,436							1,193,436	1,193,436			
123404	SAN DIEGO	CA		09/04/2012		159,639							159,639	159,639			
123405	SAN DIEGO	CA		09/04/2012		309,466							309,466	309,466			
123406	NORTH HOLLYWOOD	CA		09/04/2012		40,287							40,287	40,287			
123407	LINTHICUM	MD		08/28/2012		289,963							289,963	289,963			
123416	LODI	NJ		02/13/2013		702,531							702,531	702,531			
123420	MAITLAND	FL		12/28/2012		8,058,422							8,058,422	8,058,422			
123421	ATLANTA	GA		12/28/2012		409,091							409,091	409,091			
123426	ROCKY POINT	NY		01/25/2013		250,672							250,672	250,672			
123427	GEORGETOWN	TX		07/30/2013		340,155							340,155	340,155			
123429	CHICAGO	IL		11/29/2012		410,189		(1,404)			(1,404)		408,785	408,785			
123437	LAS VEGAS	NV		02/14/2013		55,659							55,659	55,659			
123438	TEMPE	AZ		02/14/2013		74,511							74,511	74,511			
123441	IRVINE	CA		03/28/2013		427,424		(439)			(439)		426,985	426,985			
123442	ALISO VIEJO	CA		04/30/2013		400,384							400,384	400,384			
123445	MOORESVILLE	NC		04/09/2013		192,081							192,081	192,081			
123449	CHICAGO	IL		05/08/2013		401,652							401,652	401,652			
123450	SAN DIMAS	CA		05/23/2013		151		(151)			(151)						
123451	PLEASANTON	CA		04/18/2013		306,160							306,160	306,160			
123457	GREENSBORO	NC		05/07/2013		250,305							250,305	250,305			
123459	MARLTON	NJ		06/13/2013		496,897							496,897	496,897			
123460	SANTA CLARA	CA		06/12/2013		1,594,543		(168,642)			(168,642)		1,425,901	1,425,901			
123461	DALLAS	TX		06/27/2013		230,810							230,810	230,810			
123465	PHOENIXVILLE	PA		07/09/2013		191,196		(498)			(498)		190,698	190,698			
123467	DALLAS	TX		08/07/2013		678,701		284			284		678,985	678,985			
123472	CHICAGO	IL		08/13/2013		869,179							869,179	869,179			
123474	LAS VEGAS	NV		07/10/2013		334,694							334,694	334,694			
123476	ODENTON	MD		07/25/2013		240,697							240,697	240,697			
123478	HONOLULU	HI		01/30/2014		22,479							22,479	22,479			
123479	CHICAGO	IL		09/26/2013		24,811		27			27		24,837	24,837			
123480	FULTON	MD		10/30/2013		496,643							496,643	496,643			
123481	FULTON	MD		10/30/2013		426,529							426,529	426,529			
123483	LOS ANGELES	CA		10/29/2013		385,048							385,048	385,048			
123485	EATONTOWN	NJ		10/29/2013		2,082,919		(4,302)			(4,302)		2,078,617	2,078,617			
123486	GREENVALE	NY		04/24/2014		69		(69)			(69)						
123488	CANTON	MA		02/13/2014		1,185,765		3,419			3,419		1,189,184	1,189,184			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123490	SAN FRANCISCO	CA		05/01/2014		285,993							285,993	285,993			
123492	GREENSBORO	NC		05/12/2014		212,188		142			142		212,331	212,331			
123493	SALT LAKE CITY	UT		05/07/2014		340,679							340,679	340,679			
123495	CUPERTINO	CA		07/31/2014		373,247							373,247	373,247			
123496	BROOKLYN	NY		07/30/2014		354,489							354,489	354,489			
123497	TOMS RIVER	NJ		07/09/2014		271,521							271,521	271,521			
123499	CHICAGO	IL		10/28/2014		29,022							29,022	29,022			
123501	LAS VEGAS	NV		10/01/2014		83,592							83,592	83,592			
123504	SAN DIEGO	CA		10/14/2014		864,379							864,379	864,379			
123505	CHICAGO	IL		09/10/2014		218,461							218,461	218,461			
123507	SAN ANTONIO	TX		10/30/2014		249,148							249,148	249,148			
123508	NEWARK	NJ		11/17/2014		259,920							259,920	259,920			
123509	PORTLAND	OR		12/04/2014		137,720		265,003			265,003		402,723	402,723			
123510	SEATTLE	WA		12/04/2014		718,519		(510,837)			(510,837)		207,682	207,682			
123511	SALT LAKE CITY	UT		12/18/2014		409,628							409,628	409,628			
123512	SAN ANTONIO	TX		02/27/2015		234,488							234,488	234,488			
123513	TEMPE	AZ		12/10/2014		283,138							283,138	283,138			
123514	CHANDLER	AZ		12/10/2014		128,085							128,085	128,085			
123515	SUGAR LAND	TX		12/15/2014		136,295							136,295	136,295			
123516	FULSHEAR	TX		01/16/2015		135,831							135,831	135,831			
123519	COLUMBIA	MD		01/30/2015		294,977							294,977	294,977			
123520	BALTIMORE	MD		01/30/2015		180,840							180,840	180,840			
123521	SARASOTA	FL		01/30/2015		187,578							187,578	187,578			
123522	SAN DIEGO	CA		04/08/2015		190,862		(83)			(83)		190,779	190,779			
123526	IRVINE	CA		03/26/2015		486,290							486,290	486,290			
123527	FUQUAY-VARINA	NC		05/06/2015		179,050							179,050	179,050			
123528	KING OF PRUSSIA	PA		05/13/2015		92,160		(604)			(604)		91,556	91,556			
123530	LAS VEGAS	NV		06/29/2015		413,991							413,991	413,991			
123531	MINNEAPOLIS	MN		06/30/2015		123,038							123,038	123,038			
123532	SALT LAKE CITY	UT		05/29/2015		698,955							698,955	698,955			
123537	ADDISON	TX		08/03/2015		186,508		(5,180)			(5,180)		181,328	181,328			
123540	RALEIGH	NC		09/22/2015		60,778							60,778	60,778			
123542	PHILADELPHIA	PA		07/10/2015		95,339							95,339	95,339			
123544	WINSTON-SALEM	NC		12/02/2015		205,358							205,358	205,358			
123546	SAN ANTONIO	TX		12/17/2015		246,828							246,828	246,828			
123547	BALTIMORE	MD		12/07/2015		157,516							157,516	157,516			
123549	ELMWOOD PARK	NJ		12/18/2015		367,952							367,952	367,952			
123552	PORTLAND	OR		12/22/2015		252,274							252,274	252,274			
123557	CEDAR PARK	TX		02/10/2016		185,517							185,517	185,517			
123561	NATICK	MA		04/28/2016		305,218							305,218	305,218			
123562	CHICAGO	IL		06/07/2016		80,529							80,529	80,529			
123568	WOBURN	MA		06/03/2016		37,781							37,781	37,781			
123560	CEDAR PARK	TX		05/10/2016		84,298							84,298	84,298			
123578	FULTON	MD		07/21/2016		166,672							166,672	166,672			
123570	GAINESVILLE	FL		08/11/2016		43,323							43,323	43,323			
123585	CELEBRATION	FL		09/22/2016		10,203							10,203	10,203			
0299999. Mortgages with partial repayments						77,156,957		(465,282)			(465,282)		76,691,675	76,691,675			
0599999 - Totals						278,854,092		7,301,335			7,301,335		286,155,427	287,477,495		1,322,068	1,322,068

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
13139#-10-3	CALTIUS PARTNERS IV		Los Angeles	CA	Caltius Capital	5	10/21/2008	2	15,846,739	15,846,739	15,846,739	1,784,727					602,153	5,163,490	6.890
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital	5S	04/26/2012	2	6,503,646	6,503,646	6,503,646	(792,647)				761,513	1,580,311	204,995	4.680
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									22,350,385	22,350,385	22,350,385	992,079				761,513	2,182,464	5,368,485	XXX
000000-00-0	AQR STYLE PREMIA FUND LP		GREENWICH	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC		09/16/2016	5	15,218,677	15,218,677	15,218,677	218,677							0.500
000000-00-0	CAPSTONE EQUITY REPLACEMENT FUND US LP		NEW YORK	NY	CAPSTONE FUND SERVICES II, LLC		10/06/2016		25,388,274	25,388,274	25,388,274	388,274							16.890
000000-00-0	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital		11/05/2015	3	3,487,185	3,487,185	3,487,185	(194,712)						6,242,484	2.310
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015		5,815,698	5,815,698	5,815,698	366,240						2,146,007	10.380
000000-00-0	BRC VANGUARD CO-INVEST LP		NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016		1,945,838	1,945,838	1,945,838							6,295,479	34.880
000000-00-0	SOUTHERN BASIN FARMS LLC		BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP		01/14/2016		10,325,400	10,325,400	10,325,400	720,906						2,493,012	30.000
000000-00-0	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		61,121,998	61,121,998	61,121,998	(2,447,649)					1,246,808		3.160
55407@-10-1	MULTIAD SVC INC CLASS A UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
55407@-11-9	MULTIAD SVC INC CLASS B UNITS		Boston	MA	Hancock Partners		11/07/2006												0.690
55407@-12-7	MULTIAD HOLDINGS LLC SERIES A PREFERRED		Boston	MA	Hancock Partners		11/07/2006		20,309	20,309	20,309	20,309					52,514		3.070
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		09/30/2008	3	5,588,853	5,588,853	5,588,853	(1,751,023)					236,819	1,305,351	5.850
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	7,524,659	7,524,659	7,524,659	(1,897,209)					145,059	1,107,707	0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3	5,779,021	5,779,021	5,779,021	(1,617,169)					1,159,771	3,551,560	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		Los Angeles	CA	Ares Management LLC		11/05/2012		13,336,247	13,336,247	13,336,247	1,990,645						4,540,384	0.330
000000-00-0	ASTORG IV		Paris	FRA	Astorg Partners		03/20/2008	3	36,167	36,167	36,167	(1,798,947)				2,907,207	3,582,342		1.360
000000-00-0	ASTORG V		Paris	FRA	Astorg Partners		03/21/2011	3	10,748,872	10,748,872	10,748,872	904,417				79,672		2,003,740	1.020
05069#-10-3	AUDAX MEZZANINE FUND, L.P.		Boston	MA	Audax Group		09/30/2008	2				3,152							3.410
000000-00-0	BEHRMAN CAPITAL PEP L.P.		New York	NY	Behrman Capital		08/23/2012	3	2,611,227	2,611,227	2,611,227	(204,373)					757,508	399,339	0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		09/30/2008	3	3,127,235	3,127,235	3,127,235	(1,651,387)					1,913,085	349,699	0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP		New York	NY	Blackstone Group		05/11/2009	3	13,587	13,587	13,587							490,404	0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP		New York	NY	CCMP Capital Advisors		01/17/2014	3	6,702,709	6,702,709	6,702,709	1,006,576						4,567,030	0.290
000000-00-0	EQT V FUND		St Peter Port	GGY	EQT		12/31/2008	3	3,124,157	3,124,157	3,124,157	56,346				852,607		338,654	0.290
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		05/11/2009	3	4,613,058	4,613,058	4,613,058	(908,023)					299,203	1,083,300	0.680
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MA	Advent International		07/07/2008	3	10,381,487	10,381,487	10,381,487	(2,691,863)					5,017,836	307,000	0.600
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP		Boston	MA	Advent International		10/31/2012	3	23,207,673	23,207,673	23,207,673	5,211,820					301,250	2,964,300	0.750
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP		BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3	182,089	182,089	182,089	(53,111)						10,964,800	0.470
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR		12/31/2007	3	1,639,724	1,639,724	1,639,724	(1,160,367)					569,455	1,920,794	1.030
000000-00-0	GTCR FUND XI LP		CHICAGO	IL	GTCR		09/02/2014	3	13,245,986	13,245,986	13,245,986	984,599						12,434,136	0.810
000000-00-0	GTCR INVESTORS CROWN LP		Chicago	IL	GTCR		03/10/2014		2,907,718	2,907,718	2,907,718	147,865						563,353	0.660
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		21,209,982	21,209,982	21,209,982	853,568						620,437	0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		New York	NY	Lexington Partners		01/31/2011		6,546,467	6,546,467	6,546,467	(1,706,669)					1,741,810	3,123,152	0.250
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		07/01/2003		566,218	566,218	566,218	(288,063)					226,799	48,684	0.500
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3	4,079,462	4,079,462	4,079,462	(333,165)					431,216	1,409,461	0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP		New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008		10,257,386	10,257,386	10,257,386	84,064						650,522	0.300
000000-00-0	MBK PARTNERS FUND III		Central	HKG	MBK Partners		04/17/2013		28,153,049	28,153,049	28,153,049	437,116						9,414,043	1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		03/11/2008	3	14,576,369	14,576,369	14,576,369	(116,856)					1,127,327	1,294,300	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	7,993,608	7,993,608	7,993,608	83,180					1,796,914	4,786,549	1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	3,143,970	3,143,970	3,143,970	22,550						8,433,943	0.580
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP		Sao Paulo	BRA	Patria Investimentos		10/16/2008		13,648,759	13,648,759	13,648,759	3,763,355						717,894	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		Beverly Hills	CA	Platinum Equity Partners		08/05/2013		17,053,848	17,053,848	17,053,848	4,185,509					1,552,665	5,424,939	0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016		3,273,786	3,273,786	3,273,786							28,726,214	0.710
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	13,421,041	13,421,041	13,421,041	(930,280)					1,490,280	1,365,324	0.220
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		09/30/2008	3	3,741,786	3,741,786	3,741,786	500,853						1,104,014	0.960
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013		Boston	MA	Bain Capital Credit, LP		10/17/2012		6,807,800	6,807,800	6,807,800	113,111					379,664	390,000	0.570
000000-00-0	SEGULAH IV, LP		Stockholm	SWE	Segulah Advisor		04/28/2008	3	5,836,744	5,836,744	5,836,744	(1,613,382)				438,619	443,567	2,515,754	1.450
000000-00-0	SILVER LAKE III, LP		Menlo Park	CA	Silver Lake Partners		09/30/2008	3	10,140,367	10,140,367	10,140,367	973,343					2,657,111	1,718,745	0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP		MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	11,153,047	11,153,047	11,153,047	1,857,641					402,750	7,434,444	0.170
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008		7,135,164	7,135,164	7,135,164	(5,816,957)					1,855,216	926,363	1.460
000000-00-0	SYCAMORE PARTNERS II, LP		NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014	3	3,084,181	3,084,181	3,084,181	181,813						13,011,014	0.700
000000-00-0	THOMA BRAVO XII		CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3	6,539,465	6,539,465	6,539,465	(273,953)						14,560,047	0.530
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		09/30/2008	3	4,587,538	4,587,538	4,587,538	(946,314)					1,362,650	1,038,186	0.080
000000-00-0	TPG VI		Fort Worth	TX	TPG Capital		05/22/2008	3	13,533,364	13,533,364	13,533,364	(2,945,303)					3,381,989	1,636,101	0.110

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TRIDENT VI LP		GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	10,441,681	10,441,681	10,441,681	1,506,057						7,756,985	0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	2,273,429	2,273,429	2,273,429	(858,816)					776,316	1,288,336	0.690
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		2,540,117	2,540,117	2,540,117	(389,188)					463,954		0.240
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP		New York	NY	Warburg Pincus		09/30/2008		16,464,821	16,464,821	16,464,821	(28,426)					1,624,376		0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners		05/24/2013		6,588,245	6,588,245	6,588,245	406,455						13,502,760	0.790
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		203,188	203,188	203,188	(764,515)						842,212	0.990
000000-00-0	WCAS XI		New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	15,396,058	15,396,058	15,396,058	(584,658)					460,438	451,670	0.680
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3	8,759,510	8,759,510	8,759,510	589,994						11,676,046	0.360
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3	3,753,359	3,753,359	3,753,359	312,474						17,894,876	0.150
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC		NEW YORK	NY	IFM INVESTORS		05/03/2016		21,816,390	21,816,390	21,816,390	(436,695)							0.560
000000-00-0	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2	9,381,498	9,381,498	9,381,498	1,804,423						10,064,520	0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014		1,504,440	1,504,440	1,504,440	(162,588)						6,153,198	0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3	21,988,464	21,988,464	21,988,464	783,682						8,458,302	0.990
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		03/28/2008	3	1,221,671	1,221,671	1,221,671	(884,908)					320,263	133,507	0.270
000000-00-0	NATURAL GAS PARTNERS X		Irving	TX	Natural Gas Partners		06/04/2012	3	11,488,489	11,488,489	11,488,489	1,162,048					1,972,465	2,155,199	0.700
000000-00-0	NATURAL GAS PARTNERS XI		IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3	8,912,300	8,912,300	8,912,300	1,224,195						9,484,545	0.340
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		09/30/2015		11,637,617	11,637,617	11,637,617	(2,745,037)							1.130
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		09/30/2008	3	156,260	156,260	156,260	(183,296)						59,999	3.420
000000-00-0	ACTIS AFRICA IV		London	GBR	ACTIS CAPITAL		07/19/2013		14,142,102	14,142,102	14,142,102	(4,134,947)					677,898	2,132,554	8.010
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	GBR	Actis Capital		01/02/2008		9,392,464	9,392,464	9,392,464	(4,330,769)					3,286,448	669,959	1.670
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	12,516,897	12,516,897	12,516,897	674,934					224,249	15,830,786	1.480
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.		GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		7,372,272	7,372,272	7,372,272	2,437,597					512,336	11,919,320	1.950
000000-00-0	AUDAX MEZZANINE FUND II		Boston	MA	Audax Group		05/11/2009	2	797,852	797,852	797,852	(88,800)						2,925,883	3.540
000000-00-0	AURORA EQUITY PARTNERS V LP		LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	2,984,215	2,984,215	2,984,215	(398,629)						24,403,719	3.280
000000-00-0	AXA SECONDARY FUND V		New York	NY	ARDIAN		12/14/2011		5,631,936	5,631,936	5,631,936	(288,666)					434,297	2,033,483	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II		Rio de Janeiro	BRA	Axxon Group		08/11/2011	3	6,149,116	6,149,116	6,149,116	1,008,348						1,329,782	7.870
05558#-10-1	BHC INTERIM FUNDING II		New York	NY	BHC INTERIM FUNDING MANAGEMENT		09/30/2008	2						2,543,064					7.500
000000-00-0	BLACK TORO CAPITAL FUND-II		BARCELONA	ESP	Black Toro Capital		12/04/2015		24,237,962	24,237,962	24,237,962	404,858				404,523		6,003,876	23.060
000000-00-0	BRAIT IV LP		Johannesburg	ZAF	Brait		09/30/2008		7,476,250	7,476,250	7,476,250	(835,874)						2,275,125	4.060
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		04/18/2008	3	7,086,007	7,086,007	7,086,007	(620,940)					1,890,138	101,629	2.210
131388-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		05/01/2009	2	404,355	404,355	404,355	(157,590)						1,154,294	5.000
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Edinburgh	GBR	ARDIAN		01/09/2014	3	6,858,146	6,858,146	6,858,146	(1,969,934)					2,144,372	1,117,627	16.380
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP		Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		02/12/2015		20,425,790	20,425,790	20,425,790	7,719,702						251,696	19.940
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I		BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015		5,433,710	5,433,710	5,433,710	(114,732)						13,714,800	7.500
000000-00-0	CHUSA II, INC.		SEOUL	KOR	MBK PARTNERS		04/27/2016		6,314,144	6,314,144	6,314,144	(802)				257,902			8.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II		Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011		7,942,297	7,942,297	7,942,297	201,218				115,963		2,371,640	6.440
000000-00-0	CYPRIUM INVESTORS IV LP		Cleveland	OH	Cyprium Partners		12/30/2013	2	9,465,181	9,465,181	9,465,181	232,293					417,597	6,206,769	3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016		19,327,500	19,327,500	19,327,500							3,375,000	13.390
000000-00-0	DB SECONDARY OPPORTUNITIES D LP		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		01/14/2011		935,733	935,733	935,733	(2,232,803)				379,360	1,396,489	5,851,156	9.030
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II		London	GBR	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011		7,391,154	7,391,154	7,391,154	(498,261)					1,135,873	3,058,900	2.440
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015		10,696,072	10,696,072	10,696,072	(1,200,447)						11,039,549	7.130
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Barclays		02/20/2012	3	18,723,591	18,723,591	18,723,591	2,369,335				162,447	129,124	886,669	1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		LONDON	GBR	BARCLAYS		06/26/2015	3	17,769,016	17,769,016	17,769,016	565,111				256,507		10,139,465	1.240
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	556,341	556,341	556,341	(1,754,265)					1,165,137	2,650,253	3.980
000000-00-0	EVERSTONE CAPITAL PARTNERS III		MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015		2,941,060	2,941,060	2,941,060	(521,855)						17,845,000	2.940
000000-00-0	EXCELLERE CAPITAL FUND II		Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3	11,424,955	11,424,955	11,424,955	(1,381,624)					3,826,870	9,669,908	4.240
000000-00-0	EXCELLERE CAPITAL FUND III		DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3	162,008	162,008	162,008							25,637,992	4.130
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	EXCELLERE PARTNERS, LLC		09/30/2008	3	5,870	5,870	5,870	(474,896)						2,404,004	6.570
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR	FIMI Opportunity LTD		09/30/2008	3	2,918,783	2,918,783	2,918,783	823,998					375,574	866,088	7.490
000000-00-0	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	5,846,707	5,846,707	5,846,707	1,568,000					50,793	1,376,213	4.640
000000-00-0	FIMI OPPORTUNITY FUND V		Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	13,258,320	13,258,320	13,258,320	1,968,878						2,873,415	3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP		PALM BEACH	FL	Fitness Capital Partners		05/28/2014		37,917,850	37,917,850	37,917,850	48,375					318,745		20.840
000000-00-0	QCP II EQUITY INVESTORS GET LP	R	New York	NY	Quadrangle Group		06/11/2008		42,873	42,873	42,873	(5,970)							27.820

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	FLORIDA FOOD HOLDINGS LP		DALLAS	TX	KAINOS CAPITAL		10/07/2016		3,600,000	3,600,000	3,600,000								3.310
000000-00-0	GAMUT INVESTMENT FUND I, L.P.		NEW YORK	NY	Gamut Capital		02/29/2016					(349,889)						13,899,844	1.900
000000-00-0	GTCR FUND X		Chicago	IL	GTCR		07/18/2011	3	15,736,659	15,736,659	15,736,659	(254,690)					5,581,687	105,039	0.840
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC		NEW YORK	NY	QUADRANGLE GROUP		06/08/2015		9,361,715	9,361,715	9,361,715	148,379					198,642		4.760
000000-00-0	HKW CAPITAL PARTNERS IV LP		NEW YORK	NY	HKW Management		04/28/2014	3	21,410,451	21,410,451	21,410,451	1,361,500					2,043,655	6,197,762	9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.		NEW YORK	NY	HKW Management		06/30/2014	3	11,498,076	11,498,076	11,498,076	(813,202)						4,886,418	75.200
000000-00-0	HURON FUND III LP		Detroit	MI	HURON CAPITAL PARTNERS		03/28/2008	3	4,420,742	4,420,742	4,420,742	1,552,588					787,200	1,597,682	3.200
000000-00-0	HURON FUND IV		Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3	27,474,390	27,474,390	27,474,390	1,889,618						12,675,324	8.060
000000-00-0	INVISION HOSPITALITY LP		ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015		12,539,608	12,539,608	12,539,608	2,744,355				360,091		1,755,112	4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP		Shanghai	CHN	Jade Invest		07/12/2012		4,751,583	4,751,583	4,751,583	142,825					157,889	2,204,280	6.240
000000-00-0	JIUDING CHINA GROWTH FUND II		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014		12,245,693	12,245,693	12,245,693	487,395						5,872,873	9.050
000000-00-0	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	163,309	163,309	163,309							20,836,691	2.350
000000-00-0	KAINOS CAPITAL PARTNERS LP		Dallas	TX	Kainos Capital		05/10/2013	3	7,771,279	7,771,279	7,771,279	1,879,997						1,502,160	1.790
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP		Dallas	TX	Kainos Capital		04/08/2013	3	15,824	15,824	15,824	(270,626)					52,381	21,011	1.750
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP		Dallas	TX	Kainos Capital		04/08/2013	3	932,150	932,150	932,150	(378,181)					1,106,228	60,506	1.720
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	3,375,420	3,375,420	3,375,420	(28,926)						762,348	3.320
000000-00-0	KOHLBERG INVESTORS VI, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	1,431,316	1,431,316	1,431,316	(1,044,409)					1,213,025	2,588,902	2.640
000000-00-0	KOHLBERG INVESTORS VII LP		Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	18,679,117	18,679,117	18,679,117	1,100,694					31,302	5,808,305	7.670
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		1,225,150	1,225,150	1,225,150	(337,740)					89,803	1,579,303	7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	2,372,246	2,372,246	2,372,246	(586,498)					647,088	1,209,603	2.560
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		12/31/2008		3,128,120	3,128,120	3,128,120	(587,966)					949,217	118,645	2.340
000000-00-0	LEXINGTON PRIVATE EQUITY II LP		New York	NY	Lexington Partners		03/14/2011		1,325,600	1,325,600	1,325,600	98,877					304,305	840,042	1.190
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3	5,514,810	5,514,810	5,514,810	(485,440)					9,164	145,099	2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3	16,387,868	16,387,868	16,387,868	468,143					882,836	803,888	2.170
000000-00-0	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	1,192,371	1,192,371	1,192,371							18,349,672	2.410
000000-00-0	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016		4,694,638	4,694,638	4,694,638	(283,546)						17,642,517	5.490
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		12/31/2008	2	5,501,154	5,501,154	5,501,154	(1,716,395)					4,627,455	1,285,714	4.400
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013		36,876,773	36,876,773	36,876,773	3,571,030						18,745,431	2.950
000000-00-0	MP HOLDCO LLC		NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015		8,515,121	8,515,121	8,515,121	372,762					145,571		22.060
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP		SAN FRANCISCO	CA	Main Post Partners		02/10/2016		5,247,796	5,247,796	5,247,796	(2,204)							26.920
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP		NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014		25,623,753	25,623,753	25,623,753	2,582,243							22.150
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	Neuberger Berman LLC		12/31/2008		4,792,899	4,792,899	4,792,899	(1,235,371)					1,097,087	2,100,000	15.340
000000-00-0	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013		7,755,368	7,755,368	7,755,368	658,731						5,159,907	2.070
667056#-10-7	NORTHSTAR MEZZANINE PARTNER V		Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2	9,830,482	9,830,482	9,830,482	18,787					1,309,471	2,461,741	4.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	6,083,878	6,083,878	6,083,878	(143,302)					241,301	2,085,037	2.670
000000-00-0	ONCAP III		Toronto	CAN	ONCAP		07/08/2011	3	8,699,893	8,699,893	8,699,893	381,840				139,066		543,223	1.020
000000-00-0	ONCAP IV LP		TORONTO	CAN	ONCAP		12/19/2016	3	560,379	560,379	560,379							10,139,621	0.890
000000-00-0	ORCHID ASIA V		Central	HKG	ORCHID ASIA GROUP MANAGEMENT		07/22/2011		2,965,280	2,965,280	2,965,280	(456,576)					970,695	1,795,092	1.570
000000-00-0	ORCHID ASIA VI LP		Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014		3,351,237	3,351,237	3,351,237	524,150						9,255,865	1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015		21,974,968	21,974,968	21,974,968	320,945					22,890		8.420
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC		ST PETER PORT	GGY	PARTNERS GROUP		04/22/2014		22,284,219	22,284,219	22,284,219	17,164,861				1,245,533	266,212		3.690
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		05/05/2009	3	4,071,204	4,071,204	4,071,204	(307,524)				388,629	941,802	865,118	3.910
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP		Sao Paulo	BRA	Patria Investimentos		08/29/2011		10,391,343	10,391,343	10,391,343	2,729,075						5,323,322	1.120
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		12/31/2008	2	1,757,086	1,757,086	1,757,086	(422,064)					243,594	562,484	3.430
000000-00-0	PROAMPAC PG HOLDINGS LLC		CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL		11/18/2016		22,500,000	22,500,000	22,500,000								3.440
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2	747,745	747,745	747,745	(332,678)					235,076	1,733,951	1.940
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2	12,143,988	12,143,988	12,143,988	(1,842,072)					2,241,104	4,423,576	3.100
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2	29,487,694	29,487,694	29,487,694	(335,115)					2,910,272	6,205,975	3.300
000000-00-0	ROSE DS INVESTMENT LP		EDINBURGH	GBR	Rose DS Investment		04/20/2016		7,140,105	7,140,105	7,140,105								7.820
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		09/30/2007	3	31,208	31,208	31,208	31,208					123,627	253,749	3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		01/29/2009	3	6,563,421	6,563,421	6,563,421	(117,507)					2,861,158	72,050	2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.		MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3	4,419,601	4,419,601	4,419,601	686,934						6,720,772	4.470
000000-00-0	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners		08/26/2011	3	5,632,586	5,632,586	5,632,586	2,611,666					580,667	4,746,044	2.200

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SK CAPITAL PARTNERS IV LP		NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	3,310,114	3,310,114	3,310,114	(198,999)						14,261,793	2.090
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		4,247,248	4,247,248	4,247,248	(1,871,054)						138,745	2.760
000000-00-0	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	15,318,591	15,318,591	15,318,591	1,594,672					2,312,062	5,384,224	1.160
000000-00-0	SUNSTONE PARTNERS I LP		PALO ALTO	CA	Sunstone Partners		01/13/2016		655,831	655,831	655,831	(316,803)						14,227,366	4.910
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV		Singapore	SGP	TEMPLETON ASSET MANAGEMENT		12/12/2012		45,266,369	45,266,369	45,266,369	2,645,926						330,671	16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	511,728	511,728	511,728	(784)					328,919	2,133,220	2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS		02/13/2015	3	3,233,812	3,233,812	3,233,812	(31,896)				39,381		10,864,401	1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3	30,581,458	30,581,458	30,581,458	3,459,491						14,274,763	2.220
000000-00-0	TRILLIANT HOLDING LP		DALLAS	TX	KAINOS CAPITAL		07/29/2015		16,372,638	16,372,638	16,372,638	8,263,489							5.780
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP		Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	3,250,839	3,250,839	3,250,839	124,664						2,920,984	0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	9,615,164	9,615,164	9,615,164	40,377					320,218	1,345,940	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	24,454,196	24,454,196	24,454,196	2,433,379					1,490,834	2,824,830	0.760
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		09/30/2008	3	6,321,244	6,321,244	6,321,244	(551,212)					76,562	1,197,701	1.680
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP		Boston	MA	ArcLight Partners		12/01/2011	3	42,369,810	42,369,810	42,369,810	2,141,125						11,180,457	2.270
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP		St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013	3	17,796,084	17,796,084	17,796,084	266,463					726,158	6,158,776	4.050
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	6,625,555	6,625,555	6,625,555	(169,468)						13,354,022	1.810
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP		New York	NY	CARLYLE POWER PARTNERS		02/20/2015		10,357,095	10,357,095	10,357,095	(913,867)							11.330
000000-00-0	EASTERN GENERATION HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015		7,930,249	7,930,249	7,930,249						298,862	760,093	1.290
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.		HOUSTON	TX	EIG Global Energy Partners		03/31/2015		12,018,502	12,018,502	12,018,502	1,996,903					21,393		5.810
292698-10-3	EIG ENERGY FUND XV		HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2	7,135,166	7,135,166	7,135,166	(840,446)					483,201	2,571,659	0.880
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/31/2008	3	6,279,066	6,279,066	6,279,066	(2,524,990)							4.250
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3	224,774	224,774	224,774			1,661,908					2.590
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP		HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	278,926	278,926	278,926	2,165,030		12,738,972					1.540
000000-00-0	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	5,581,801	5,581,801	5,581,801	129,267						103,279	2.340
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		09/30/2008	3	15,837,534	15,837,534	15,837,534	(3,077,913)					3,293,927	329,798	1.780
000000-00-0	HIGHSTAR CAPITAL IV		New York	NY	Highstar Capital		10/03/2011	3	73,348,716	73,348,716	73,348,716	6,224,871						11,317,791	9.140
000000-00-0	MIP CLECO PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016		32,459,821	32,459,821	32,459,821						822,281		2.740
000000-00-0	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		05/27/2015		11,763,918	11,763,918	11,763,918	2,040,852						1,329,142	11.250
000000-00-0	NGP XI MIDSTREAM COINVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		10/27/2016		1,628,271	1,628,271	1,628,271							2,897,481	4.500
000000-00-0	PROJECT HYPERION LLC		NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016		2,317,434	2,317,434	2,317,434							11,317,566	19.290
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		HOUSTON	TX	Quantum Energy Partners		04/25/2016		1,789,519	1,789,519	1,789,519	(53,922)						10,238,317	4.570
000000-00-0	STEELRIVER LDC INVESTMENTS LP		SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013		119,713,394	119,713,394	119,713,394	28,763,685					3,886,109		18.800
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP		New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		63,265,853	63,265,853	63,265,853	4,736,500							6.210
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	JPMORGAN INV MGMT		10/31/2014		41,179,052	41,179,052	41,179,052	4,854,992							9.440
000000-00-0	BOPA1 LP		NEW YORK	NY	BLACKROCK		07/21/2016		5,045,390	5,045,390	5,045,390	(60,008)						61,894,602	33.500
000000-00-0	CRAYHILL NORTHBROOK FUND LP		NEW YORK	NY	CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC		10/14/2016		2,510,049	2,510,049	2,510,049							21,989,951	48.040
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.		Boston	MA	HarbourVest Partners		12/31/2012		13,538,120	13,538,120	13,538,120	(386,017)					1,610,051		1.970
1599999. Joint Venture Interests - Common Stock - Unaffiliated									2,043,983,963	2,043,983,963	2,043,983,963	85,572,189		16,943,944		8,027,509	106,278,342	889,746,644	XXX
000000-00-0	BLACK TORO CAPITAL FUND, LP		BARCELONA	ESP	Black Toro Capital		10/29/2014		18,528,155	18,528,155	18,528,155	1,763,055				(80,495)		837,959	37.500
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	DIRECT		01/01/2007		421,369	421,369	421,369	29,064							100.000
02014#-10-8	ALLSTATE DISTRIBUTORS LLC		DOVER	DE	DIRECT		01/01/2007		1,751,715	1,751,715	1,751,715	54							100.000
020018-AC-7	ROAD BAY INVESTMENTS, LLC		DOVER	DE	DIRECT		06/30/2008		766,313	766,313	766,313	535,755							100.000
020018-AH-6	ALLSTATE FINANCE COMPANY		DOVER	DE	DIRECT		08/19/2010		70,059,408	70,059,408	70,059,408	(63,446,945)					80,245,995		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									91,526,960	91,526,960	91,526,960	(61,119,017)				(80,495)	80,245,995	837,959	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		441,751	441,751	441,751	(189,963)						292,500	0.580
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		1,107,687	1,107,687	1,107,687	(663,177)						1,200,000	0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		6,247,027	6,247,027	6,247,027	(592,737)					1,432,653	4,200,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III		New York	NY	Blackstone Group		03/31/2009		14,434,422	14,434,422	14,434,422	(1,692,395)				561,900	861,991	2,542,847	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		7,856,863	7,856,863	7,856,863	(2,856,677)					3,471,774	801,418	0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		12,670,347	12,670,347	12,670,347	(3,773,137)					4,567,324	1,472,371	0.280
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		4,820,945	4,820,945	4,820,945	(1,408,822)					2,033,360	2,616,138	0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		1,573,313	1,573,313	1,573,313	322,029							0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		2,605,803	2,605,803	2,605,803	(329,056)						2,035,759	0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP		New York	NY	Westbrook Partners		06/11/2013		25,662,064	25,662,064	25,662,064	1,467,518					1,008,240	2,342,900	1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/28/2009		2,419,981	2,419,981	2,419,981	(68,558)					121,097	1,034,535	0.560

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	BLACKSTONE CITY PROPERTY CO-INVESTMENT																		
000000-00-0	PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP		12/17/2015		14,236,905	14,236,905	14,236,905	2,067,637					42,899	653,522	2.470
000000-00-0	CBRE STRATEGIC PTR US OPP V LP		Los Angeles	CA	CB Richard Ellis		09/30/2008		13,616,140	13,616,140	13,616,140	(839,164)					2,933,294		3.530
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP		RENO	NV	DERMODY PARTNERS		07/13/2016		13,883,557	13,883,557	13,883,557	(724,973)						35,523,082	12.500
000000-00-0	GALENA WAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		06/23/2014		8,466,380	8,466,380	8,466,380	733,588					134,947	1,028,300	65.000
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		16,299,820	16,299,820	16,299,820	(1,661,634)					302,619		49.000
000000-00-0	JER FUND III		McLean	VA	JER Partners		12/31/2008					11,096							1.700
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	C	New York	NY	KTR CAPITAL PARTNERS		12/31/2008		44,581	44,581	44,581	(6,742)							2.020
000000-00-0	KTR INDUSTRIAL FUND II		New York	NY	KTR CAPITAL PARTNERS		08/20/2010		81,378	81,378	81,378	(37,654)							2.860
000000-00-0	KTR INDUSTRIAL FUND III LP		Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		113,056	113,056	113,056	29,261							4.170
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		1,817,733	1,817,733	1,817,733	189,345						2,136,304	4.410
000000-00-0	LONE STAR REAL ESTATE FUND III LP		DALLAS	TX	LONE STAR FUNDS		05/20/2014		23,708,312	23,708,312	23,708,312	1,397,310					3,623,594	2,185,385	1.010
000000-00-0	MERCURY LAND PARTNERS, LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015		8,041,058	8,041,058	8,041,058	(2,967,839)						2,388,790	12.810
000000-00-0	ML-AI VENTURE 1 LLC		Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC		12/30/2013		21,505,160	21,505,160	21,505,160	(2,389,232)						952,710	49.000
000000-00-0	ML-AI VENTURE 2, LLC	R	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		11/05/2014		32,193,805	32,193,805	32,193,805	(2,275,810)							25.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		06/23/2014		19,018,257	19,018,257	19,018,257	528,772						3,764,800	65.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group		09/30/2008		3,031,360	3,031,360	3,031,360	391,300						172,622	2.080
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC		Los Angeles	CA	TruAmerica Multifamily		06/23/2014					1,158,434					16,861,947		65.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008		176,584	176,584	176,584	(58,582)							1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		09/30/2008		8,175,988	8,175,988	8,175,988	573,519							1.810
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		21,836,349	21,836,349	21,836,349	(2,388,442)							49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	Starwood Capital		04/28/2010		13,025,853	13,025,853	13,025,853	(159,817)					1,821,003	878,400	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		09/30/2008		3,445,321	3,445,321	3,445,321	(4,016,329)					2,922,162		1.780
000000-00-0	TDC CITY CENTER LLC	R	HOUSTON	TX	TRANSWESTERN DEVELOPMENT COMPANY		11/01/2016		268,536	268,536	268,536								90.000
000000-00-0	TRUAMERICA PROPERTIES II LLC		Los Angeles	CA	TruAmerica Multifamily		06/19/2014		19,298,989	19,298,989	19,298,989	(1,357,753)						3,486,298	40.000
000000-00-0	WALTON STREET REAL ESTATE FUND VI		Chicago	IL	Walton Street		05/11/2009		11,122,540	11,122,540	11,122,540	(3,372,285)					3,012,162	4,072,035	1.240
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016		22,368,841	22,368,841	22,368,841	(38,617)						2,592,542	10.680
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		09/30/2008		7,087,453	7,087,453	7,087,453	668,338							1.200
000000-00-0	WESTBROOK REAL ESTATE FUND X		NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016		5,913,824	5,913,824	5,913,824	118,798						44,649,123	2.500
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		09/30/2008		643,230	643,230	643,230	(45,776)							0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		09/30/2007		3,782,672	3,782,672	3,782,672	(250,251)							1.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated									373,043,886	373,043,886	373,043,886	(24,508,477)				561,900	45,151,068	123,022,379	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBR	CBRE Global Investors		03/22/2016		12,138,915	12,138,915	12,138,915	675,927						19,416,072	49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP		LONDON	GBR	CBRE Global Investors		03/22/2016		12,138,915	12,138,915	12,138,915	675,927						19,416,072	49.000
000000-00-0	KING MILL DISTRIBUTION PARK 2, LLC		McHenry County	GA	CB Richard Ellis		09/10/2015		4,774,832	4,774,832	4,774,832	(31,662)						6,977,710	92.500
1899999. Joint Venture Interests - Real Estate - Affiliated									29,052,662	29,052,662	29,052,662	1,320,192						45,809,853	XXX
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP		New York	NY	New York Life Inv		09/30/2008		302,226	302,226	302,226	(95,317)							6.660
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									302,226	302,226	302,226	(95,317)							XXX
000000-00-0	SIG INVESTORS, LLC SERIES A1		Boston	MA	Hancock Partners		10/10/2007												3.030
000000-00-0	OSI GROUP, LLC A3 COMMON		AURORA	IL	PRUDENTIAL CAPITAL GROUP		09/19/2016		39,235	39,235	39,235	39,235					22,567	124	0.320
000000-00-0	OSI GROUP, LLC B3 PREFERRED		AURORA	IL	PRUDENTIAL CAPITAL GROUP		08/15/2016		18,360,000	18,360,000	18,360,000	360,000					184,000		4.000
2199999. Joint Venture Interests - Other - Unaffiliated									18,399,235	18,399,235	18,399,235	399,235					206,567	124	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC		DOVER	DE	DIRECT		02/29/2016		5,204,626	5,204,626	5,204,626	21,908							45.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC		DOVER	DE	DIRECT		02/29/2016		22,500	22,500	22,500								45.000
2299999. Joint Venture Interests - Other - Affiliated									5,227,126	5,227,126	5,227,126	21,908							XXX
575767-AJ-7	MASS MUTUAL LIFE INS CO		Springfield	MA	Morgan Stanley	1	01/17/2012		4,785,251	5,293,128	4,785,251		276				975,000		
256141-AA-0	DOCTORS CO		Napa	CA	US Bank	2	10/18/2013		15,000,000	16,636,290	15,000,000						258,000		
019898-AA-9	ALLSTATE ASSURANCE COMPANY		NORTHBROOK	IL	DIRECT	1	12/02/2016		40,000,000	40,000,000	40,000,000								
2399999. Surplus Debentures, etc - Unaffiliated									59,785,251	61,929,418	59,785,251		276				1,233,000		XXX
48954#-AA-9	INTERCOMPANY NOTE - KCIB - 2006		CHICAGO	IL	KENNETH CAPITAL		06/30/2006		100,000,000	100,000,000	100,000,000						5,980,000		
48954#-AB-7	INTERCOMPANY NOTE - KCIB-2005		CHICAGO	IL	KENNETH CAPITAL		08/01/2005		100,000,000	100,000,000	100,000,000						3,040,000		
48954#-AC-5	INTERCOMPANY NOTE - KCIB-2008		CHICAGO	IL	KENNETH CAPITAL		06/30/2008		50,000,000	50,000,000	50,000,000						2,865,000		
48954#-AE-1	INTERCOMPANY NOTE - KCIB-2009		CHICAGO	IL	KENNETH CAPITAL		12/30/2009		25,000,000	25,000,000	25,000,000						1,297,500		
000000-00-0	INTERCOMPANY NOTE - KCIB-2016		CHICAGO	IL	KENNETH CAPITAL		04/26/2016		50,000,000	50,000,000	50,000,000						937,639		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2699999. Collateral Loans - Affiliated									325,000,000	325,000,000	325,000,000						14,120,139		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	Alliant Capital		12/21/2011		8,911,234	8,911,234	8,911,234		(1,346,503)						12.550
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		Palm Beach	FL	Alliant Capital		06/12/2012		12,514,218	12,514,218	12,514,218		(1,613,613)						10.410
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	Boston Capital		10/01/2010		9,426,363	9,426,363	9,426,363		(1,724,795)						7.650
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	Boston Capital		04/29/2011		5,521,439	5,521,439	5,521,439		(880,649)						5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		Boston	MA	Boston Capital		12/22/2011		12,128,302	12,128,302	12,128,302		(1,703,171)						6.940
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CITY REAL ESTATE ADVISORS		04/11/2012		9,073,597	9,073,597	9,073,597		(1,306,832)						12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		9,848,580	9,848,580	9,848,580		(1,845,088)						9.350
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		5,931,299	5,931,299	5,931,299		(851,371)						12.500
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011		11,154,326	11,154,326	11,154,326		(1,576,936)						9.890
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45		Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		7,652,810	7,652,810	7,652,810		(752,505)						6.000
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46		Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		5,464,309	5,464,309	5,464,309		(651,123)						6.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		8,105,407	8,105,407	8,105,407		(1,457,486)						8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		10,907,770	10,907,770	10,907,770		(1,666,663)						8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		12,850,149	12,850,149	12,850,149		(1,697,319)						8.500
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016		9,992,559	9,992,559	9,992,559		(7,441)						5.150
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP		Cleveland	OH	RBC Capital Markets		11/04/2010		10,175,661	10,175,661	10,175,661		(1,773,093)						11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011		10,723,433	10,723,433	10,723,433		(1,816,898)						8.330
000000-00-0	RED STONE 2011 NATIONAL FUND LP		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		6,710,113	6,710,113	6,710,113		(1,101,831)						11.810
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich	CT	Richman Group		07/30/2010		12,835,652	12,835,652	12,835,652		(2,323,718)						10.640
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP		Greenwich	CT	Richman Group		04/15/2011		17,232,312	17,232,312	17,232,312		(2,645,442)						11.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		7,643,464	7,643,464	7,643,464		(1,128,977)						12.330
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									204,802,992	204,802,992	204,802,992		(29,871,451)						XXX
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	AFFORDABLE EQUITY PARTNERS		12/05/2006		372,835	372,835	372,835		(125,056)						6.170
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									372,835	372,835	372,835		(125,056)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I LLC		New York	NY	Credit Suisse		12/12/2006		57,289	57,289	57,289		(26,509)						2.320
000000-00-0	TCF A/GA-1 LLC		Charlotte	NC	Wachovia		10/31/2006		61,039	61,039	61,039		(50,227)						5.020
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									118,329	118,329	118,329		(76,736)						XXX
000000-00-0	FOLIUM TIMBER FUND I LP		BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3	124,063	124,063	124,063							8,408,845	3.410
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		12/31/2007		28,000	28,000	28,000	1,044							7.000
000000-00-0	H/2 SPECIAL OPPORTUNITIES LP		Stamford	CT	H/2 Capital Partners		05/11/2009		2,179,261	2,179,261	2,179,261	(1,501,402)					1,457,302		4.460
4299999. Any Other Class of Assets - Unaffiliated									2,331,324	2,331,324	2,331,324	(1,500,358)					1,457,302	8,408,845	XXX
4499999. Total - Unaffiliated									2,725,490,425	2,727,634,592	2,725,490,425	60,859,351	(30,072,966)	16,943,944		9,350,922	156,508,743	1,026,546,477	XXX
4599999. Total - Affiliated									450,806,748	450,806,748	450,806,748	(59,776,917)				(80,495)	94,366,134	46,647,812	XXX
4699999 - Totals									3,176,297,174	3,178,441,340	3,176,297,174	1,082,434	(30,072,966)	16,943,944		9,270,427	250,874,877	1,073,194,289	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		131,079		6.890
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								131,079		XXX
000000-00-0	AQR STYLE PREMIA FUND LP	GREENWICH	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	09/16/2016	5	15,000,000			0.500
000000-00-0	CAPSTONE EQUITY REPLACEMENT FUND US LP	NEW YORK	NY	CAPSTONE FUND SERVICES II, LLC	10/06/2016		25,000,000			16.890
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	3		3,149,562		2.310
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015			2,267,743		10.380
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016		1,945,838			34.880
000000-00-0	SOUTHERN BASIN FARMS LLC	BOSTON	MA	HANCOCK AGRICULTURAL INVESTMENT GROUP	01/14/2016		5,575,230	4,029,264		30.000
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	09/30/2008	3		136,031		5.850
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		202,030		0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012			1,199,561		0.330
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	03/21/2011	3		1,309,841		1.020
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	3		41,855		0.530
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	3		10,106		0.050
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP	New York	NY	Blackstone Group	05/11/2009	3		5,663		0.020
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	3		668,986		0.290
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	3		81,092		0.290
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	3		301,364		0.680
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	3		253,275		0.600
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	3		2,879,950		0.750
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	3	235,200			0.470
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		6,375,000		0.810
000000-00-0	GTCR INVESTORS CROWN LP	Chicago	IL	GTCR	03/10/2014			103,183		0.660
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013			782,063		0.660
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011			583,557		0.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	3		57,490		0.660
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008			202,723		0.300
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013			8,711,781		1.350
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	3		501,538		0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		91,842		1.020
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3		1,556,875		0.580
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008			1,257,976		1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013			10,717,687		0.700
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016		2,843,099	652,227		0.710
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		829,708		0.220
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	3		261,131		0.960
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012			1,989,000		0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3		171,565		1.450
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3		830,997		0.170
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		6,448,355		0.170
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008			420,755		1.460
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	3		422,969		0.700
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	3	1,182,358	5,848,307		0.530
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	3		518,842		0.110
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		3,427,850		0.700
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		440,831		0.690
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013			1,931,880		0.790
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	3		405,804		0.680
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	3		2,731,230		0.360
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	3	2,095,484	1,973,543		0.150
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY	IFM INVESTORS	05/03/2016		22,500,000			0.560
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	2		3,831,818		0.530
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014			1,425,401		0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	3		17,694,239		0.990
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	3		50,369		0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	3		1,871,691		0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	3		7,312,043		0.340
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015			4,324,550		1.130
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	3		9,856		3.420
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013			801,484		8.010
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008			454,772		1.670
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		3,711,996		1.480
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014			2,395,032		1.950

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	3	185,118	7,134,480		3.280
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011			220,823		0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group	08/11/2011	3		1,020,090		7.870
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital	12/04/2015			14,548,188		23.060
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	09/30/2008			174,378		4.060
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	3		394,393		2.210
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	2		12,716		5.000
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	3		49,131		16.380
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015			545,056		7.500
000000-00-0	CHUSA II, INC.	SEOUL	KOR	MBK PARTNERS	04/27/2016		6,057,043			8.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011			2,634,672		6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		5,639,134		3.700
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016		19,125,000	202,500		13.390
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011			538,731		2.440
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015			1,498,029		7.130
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	3		462,220		1.080
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS	06/26/2015	3		12,063,067		1.240
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	3		125,931		3.980
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015			2,150,000		2.940
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	3		2,530,571		4.240
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC	10/03/2016	3	162,008			4.130
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	09/30/2008	3		77,750		7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	3		28,435		4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	3		1,628,582		3.350
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014			16,102		20.840
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016		3,600,000			3.310
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016		95,041	255,115		1.900
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		2,989,509		0.840
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014	3		7,418,595		9.800
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.	NEW YORK	NY	HKW Management	06/30/2014	3		7,812,858		75.200
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	3		14,552,330		8.060
000000-00-0	INVISION HOSPITALITY LP	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015			51,318		4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012			452,400		6.240
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014			5,878,793		9.050
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3	163,309			2.350
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3		1,081,549		1.790
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3		6,639		1.720
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		12,437		2.640
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		5,692,960		7.670
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	3		190,540		2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	3		1,089,017		2.170
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	3	105,969	1,086,402		2.410
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016		2,631,933	2,365,619		5.490
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013			11,478,626		2.950
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners	02/10/2016		5,250,000			26.920
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008			252,698		15.340
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013			3,714,550		2.070
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	2		700,923		4.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		32,486		2.670
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	3		1,038,468		1.020
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP	12/19/2016	3	560,379			0.890
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011			197,022		1.570
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014			1,708,250		1.410
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015			54,333		8.420
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014			20,998		3.690
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011			1,291,369		1.120
000000-00-0	PROAMPAC PG HOLDINGS LLC	CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL	11/18/2016		22,500,000			3.440
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	2		19,948		1.940
744616-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	2		315,555		3.100
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		8,894,660		3.300
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	Rose DS Investment	04/20/2016		7,140,105			7.820
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		84,594		2.210
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	3		1,155,583		4.470
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		1,046,551		2.200

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3		4,180,928		2.090
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		78,946		1.160
000000-00-0	SUNSTONE PARTNERS I LP	PALO ALTO	CA	Sunstone Partners	01/13/2016		116,795	855,839		4.910
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	SGP	TEMPLETON ASSET MANAGEMENT	12/12/2012			566,244		16.390
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		2,497		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS	02/13/2015	3		1,368,427		1.490
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	3		16,651,723		2.220
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		1,195,123		0.850
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		26,095		1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		1,476,607		0.760
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		7,066,945		2.270
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	3		6,331,127		4.050
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	3		5,095,226		1.810
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	New York	NY	CARLYLE POWER PARTNERS	02/20/2015			6,899		11.330
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015			387,158		1.290
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	2		1,322,031		0.880
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	3		698,130		1.780
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		32,995,076		9.140
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016		32,840,553	35,697		2.740
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015			927,314		11.250
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	10/27/2016		1,606,952	21,319		4.500
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016		2,317,434			19.290
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016		469,375	1,374,066		4.570
000000-00-0	BOPA1 LP	NEW YORK	NY	BLACKROCK	07/21/2016		1,172,498	3,932,900		33.500
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC	10/14/2016		2,510,049			48.040
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012			3,543,848		1.970
1599999. Joint Venture Interests - Common Stock - Unaffiliated							184,986,770	347,444,123		XXX
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010			45,000,000		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated								45,000,000		XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			153,758		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008			216,473		0.280
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009			392,525		0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			11,449		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			46,714		0.950
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013			7,531,671		1.870
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009			37,987		0.560
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015			115,720		2.470
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008			110,867		3.530
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016		3,183,864	12,732,172		12.500
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014			1,430,000		65.000
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012			528,489		49.000
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008			1,235		1.700
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014			3,526,983		1.010
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015			1,641,039		12.810
000000-00-0	ML-AI VENTURE 1 LLC	Chicago	IL	METLIFE INVESTMENT MANAGEMENT. LLC	12/30/2013			782,900		49.000
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	11/05/2014			461,962		25.000
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014			1,235,000		65.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008			36,100		2.080
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014			520,000		65.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008			4,344		1.810
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012			216,089		49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	04/28/2010			50,314		2.650
000000-00-0	TDC CITY CENTER LLC	HOUSTON	TX	TRANSWESTERN DEVELOPMENT COMPANY	11/01/2016		268,536			90.000
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014			3,180,298		40.000
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016		16,666,666	5,740,792		10.680
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008			74,026		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016		2,631,579	3,163,447		2.500
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	09/30/2008			5,502		0.520
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007			235,062		1.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated							22,750,645	44,182,918		XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016		4,935,482	7,543,863		49.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016		4,935,482	7,543,863		49.000

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	KING MILL DISTRIBUTION PARK 2, LLC	McHenry County	GA	CB Richard Ellis	09/10/2015			222,290		92.500
1899999. Joint Venture Interests - Real Estate - Affiliated							9,870,964	15,310,016		XXX
000000-00-0	OSI GROUP, LLC B3 PREFERRED	AURORA	IL	PRUDENTIAL CAPITAL GROUP	08/15/2016		18,000,000			4.000
2199999. Joint Venture Interests - Other - Unaffiliated							18,000,000			XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT	02/29/2016		5,182,718			45.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016		22,500			45.000
2299999. Joint Venture Interests - Other - Affiliated							5,205,218			XXX
019898-AA-9	ALLSTATE ASSURANCE COMPANY	NORTHBROOK	IL	DIRECT	12/02/2016		40,000,000			
2399999. Surplus Debentures, etc - Unaffiliated							40,000,000			XXX
000000-00-0	INTERCOMPANY NOTE - KCIB-2016	CHICAGO	IL	KENNETH CAPITAL	04/26/2016		50,000,000			
2699999. Collateral Loans - Affiliated							50,000,000			XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/23/2010			645		8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/09/2011			5,965		8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			6,132		8.500
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2016		10,000,000			5.150
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	Cleveland	OH	RBC Capital Markets	11/04/2010			(27,726)		11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP	08/15/2011			(2,131)		8.330
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							10,000,000	(17,115)		XXX
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	3	124,063			3.410
4299999. Any Other Class of Assets - Unaffiliated							124,063			XXX
4499999. Total - Unaffiliated							275,861,478	391,741,005		XXX
4599999. Total - Affiliated							65,076,182	60,310,016		XXX
4699999 - Totals							340,937,660	452,051,021		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	07/28/2016	761,466							761,466	761,466				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	12/12/2016	4,552,332							4,552,332	3,759,730	(792,602)		(792,602)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							5,313,798							5,313,798	4,521,196	(792,602)		(792,602)	
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	09/26/2016									125		125	125	
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	12/29/2016	3,248,518							3,248,518	3,248,518				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	12/09/2016	860,796							860,796	860,796				
000000-00-0	GTCR FUND VII LP	Chicago	IL	GTCR	03/27/2000	03/15/2016		(874,333)				(874,333)		(874,333)			874,333	874,333	
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	Dallas	TX	TCW	05/15/2002	05/10/2016	4,759	844,868				844,868		849,627			(849,627)	(849,627)	
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/23/2016									16,542		16,542	16,542	
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/29/2016									51,886		51,886	51,886	
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	11/23/2016	1,858,783							1,858,783	1,858,783				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	09/28/2016	8,108,663							8,108,663	5,235,553	(2,873,110)		(2,873,110)	
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	12/30/2016	80,318							80,318	80,318				
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	10/27/2016	1,141,910							1,141,910	1,141,910				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	12/05/2016	1,577,967							1,577,967	1,577,967				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	08/17/2016	91,285							91,285	91,285				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/31/2008	12/13/2016	4,268,358							4,268,358	3,375,293	(893,065)		(893,065)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	08/16/2016	1,127,118							1,127,118	1,127,118				
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	12/23/2016	1,403,058							1,403,058	1,403,058				
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP	Boston	MA	Advent International	10/31/2012	12/23/2016	3,193,250							3,193,250	3,193,250				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	11/10/2016	844,337							844,337	844,337				
000000-00-0	GTCR INVESTORS CROWN LP	Chicago	IL	GTCR	03/10/2014	02/11/2016	16,536							16,536	16,536				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	07/29/2016	961,177							961,177	961,177				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	12/30/2016	672,021							672,021	672,021				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	11/29/2016	1,395,303							1,395,303	1,395,303				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	10/05/2016	2,072,838							2,072,838	2,072,838				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	12/08/2016	193,890							193,890	193,890				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	12/21/2016	8,559,324							8,559,324	8,559,324				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	12/21/2016								221,540	221,540				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	12/13/2016	1,723,738							1,723,738	1,723,738				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	11/21/2016	1,094,176							1,094,176	1,094,176				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	12/02/2016	657,070							657,070	657,070				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	12/16/2016	208,304							208,304	84,472	(123,832)		(123,832)	
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	12/21/2016	3,915,836							3,915,836	3,915,836				
000000-00-0	SYCAMORE PARTNERS II, LP	NEW YORK	NY	SYCAMORE PARTNERS	05/15/2014	04/27/2016	1,427,570							1,427,570	1,427,570				
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	10/24/2016								217,247	217,247				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	11/15/2016	951,706							951,706	951,706				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	12/15/2016	1,804,057							1,804,057	1,804,057				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	11/01/2016	1,634,899							1,634,899	1,634,899				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	06/06/2016	150,364							150,364	150,364				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	11/03/2016	1,120,293							1,120,293	1,120,293				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	08/05/2016	2,407,200							2,407,200	2,407,200				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	07/21/2016	642,974							642,974	642,974				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	12/20/2016	1,180,700							1,180,700	1,180,700				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	06/29/2016	290,193							290,193	290,193				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	09/29/2016	5,511	(257,101)				(257,101)		(251,590)			251,590	251,590	31,367
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	12/21/2016								628,143	628,143				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/15/2016								246,915	246,915				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	11/14/2016	1,232,671							1,232,671	1,232,671				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	11/14/2016	517,113							517,113	517,113				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	11/04/2016	1,533,908							1,533,908	1,533,908				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	12/22/2016	8,165,504							8,165,504	8,165,504				
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	10/31/2016	1,489,401							1,489,401	1,489,401				
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015	12/22/2016	1,973,417							1,973,417	1,973,417				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	10/03/2016	2,653,243							2,653,243	2,653,243				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	12/23/2016	4,972,521							4,972,521	4,972,521				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	09/09/2016	4,108,565							4,108,565	4,108,565				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	12/09/2016	2,867,726							2,867,726	2,867,726				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	06/10/2016	305,250							305,250	305,250				
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	12/15/2016								3,936,754	3,936,754				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	12/30/2016	1,591,227							1,591,227	1,591,227				
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital	12/04/2015	12/07/2016	2,665,368							2,665,368	2,710,876	45,509		45,509	
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	12/27/2016	869,279							869,279	869,279				
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	03/29/2016	793	(146,024)				(146,024)		(145,231)			145,231	145,231	
13138#-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	06/24/2016	307,962							307,962	307,962				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	09/20/2016	1,313,068							1,313,068	1,313,068				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	08/09/2016	1,834,144							1,834,144	1,834,144				
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	10/13/2016	221,345							221,345	221,345				
000000-00-0	DB SECONDARY OPPORTUNITIES D LP	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	12/16/2016	907,454							907,454	409,288	(498,166)		(498,166)	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	12/09/2016	1,953,265							1,953,265	1,953,265				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	09/02/2016	23,678							23,678	2,565	(21,113)		(21,113)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS	06/26/2015	12/15/2016	403,721							403,721	383,147	(20,574)		(20,574)	
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.	09/30/2008	12/20/2016	1,382,122							1,382,122	1,382,122				
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	10/26/2016	731,963							731,963	731,963				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	09/30/2008	12/29/2016	1,185,470							1,185,470	1,185,470				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	12/28/2016	805,717							805,717	805,717				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	12/19/2016	632,459							632,459	632,459				
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014	10/05/2016	61,255							61,255	61,255				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	10/17/2016								267	267				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	12/14/2016	2,689,209							2,689,209	2,689,209				
000000-00-0	HARGRAY CAPITAL HOLDINGS LLC	NEW YORK	NY	QUADRANGLE GROUP	06/08/2015	11/14/2016	3,272,096							3,272,096	3,272,096				
000000-00-0	HKW CAPITAL PARTNERS IV LP	NEW YORK	NY	HKW Management	04/28/2014	12/22/2016	7,477,537							7,477,537	7,477,537				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	12/23/2016	434,882							434,882	434,882				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	09/14/2016	1,781,011							1,781,011	1,781,011				
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	08/17/2016	6,653,548							6,653,548	6,653,548				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	12/23/2016	610,857							610,857	610,857				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/21/2016	379,419							379,419	379,419				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	04/26/2016	299,482							299,482	299,482				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	12/31/2008	12/30/2016	648,795							648,795	648,795				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	03/14/2011	12/28/2016	337,343							337,343	337,343				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	06/13/2016	9,961							9,961	9,961				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	10/05/2016	50,042							50,042	50,042				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	08/01/2016								19,368	19,368				
000000-00-0	MARQUETTE TRANSPORTATION COMPANY HOLDINGS LLC	Denver	CO	KRG Capital Partners	09/30/2008	12/21/2016									366,707		366,707	366,707	
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	12/09/2016	920,868							920,868	920,868				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	12/22/2016	2,142,405							2,142,405	2,142,405				
000000-00-0	MP HOLDCO LLC	NEW YORK	NY	BROAD SKY PARTNERS	01/05/2015	09/13/2016	646,501							646,501	646,501				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	12/31/2008	12/28/2016	595,610							595,610	595,610				
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	10/11/2016	1,584,643							1,584,643	1,584,643				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	09/06/2016	20,570							20,570	17,364	(3,205)		(3,205)	
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	10/24/2016	679,744							679,744	679,744				
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	12/30/2016	569,489							569,489	569,489				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	11/14/2016	59,966							59,966	59,966				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 8, LP INC	ST PETER PORT	GGY	PARTNERS GROUP	04/22/2014	12/28/2016	11,442,086							11,442,086	10,413,820	(1,028,267)		(1,028,267)	
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	05/05/2009	10/27/2016	940,652							940,652	567,948	(372,704)		(372,704)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	10/28/2016	66,505							66,505	66,505				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	08/30/2016	1,064,176							1,064,176	1,064,176				

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		3	4					9	10	11	12	13	14						
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74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	12/15/2016	188,908							188,908	188,908				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	12/07/2016	2,394,684							2,394,684	2,394,684				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	12/23/2016	1,342,366							1,342,366	1,342,366				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	12/21/2016	2,475,475							2,475,475	2,475,475				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	12/16/2016	40,142							40,142	40,142				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	11/29/2016	5,903,918							5,903,918	5,903,918				
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	07/14/2016	699,185							699,185	699,185				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	05/18/2016	1,392,599							1,392,599	1,392,599				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	12/06/2016	8,205,375							8,205,375	8,205,375				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	12/27/2016	13,509							13,509	13,509				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	12/21/2016	2,141,069							2,141,069	2,141,069				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	12/23/2016	1,544,513							1,544,513	1,544,513				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	11/04/2016	2,216,283							2,216,283	2,216,283				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	12/20/2016	3,309,658							3,309,658	3,309,658				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	12/20/2016	1,399,712							1,399,712	1,399,712				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	09/30/2016	5,912,543							5,912,543	5,912,543				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/02/2016	20,243,653							20,243,653	20,243,653				
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	12/30/2016								416,429	416,429				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/19/2016	423,473							423,473	423,473				
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP	New York	NY	DIRECT	03/03/2014	02/29/2016	10,899,493	773,823				773,823		11,673,316	9,750,000		(1,923,316)	(1,923,316)	
000000-00-0	AQR GRP EL FUND, LP	Greenwich	CT	DIRECT	07/08/2013	11/30/2015									(5,103)		(5,103)	(5,103)	
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	12/22/2016	2,707,081							2,707,081	2,707,081				
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	03/31/2016									6,639		6,639	6,639	
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital	04/08/2013	08/31/2016									900		900	900	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							226,435,444	341,233				341,233		232,463,339	225,610,717	(5,788,528)	(1,064,094)	(6,852,622)	31,367
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	04/20/2016	9,000,000							9,000,000	9,000,000				
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	DIRECT	08/19/2010	12/23/2016	338,439,005							338,439,005	338,439,005				
1699999. Joint Venture Interests - Common Stock - Affiliated							347,439,005							347,439,005	347,439,005				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	06/16/2016	971,515							971,515	971,515				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	12/21/2016	2,768,003							2,768,003	2,768,003				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	12/21/2016	3,809,223							3,809,223	3,809,223				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	12/20/2016	1,957,251							1,957,251	1,434,863	(522,388)		(522,388)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/22/2016	3,060,618							3,060,618	3,060,618				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/22/2016	2,543,522							2,543,522	2,543,522				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/29/2016	3,602,990							3,602,990	3,602,990				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	07/05/2016	2,080,192							2,080,192	2,080,192				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	03/18/2016	605,480							605,480	605,480				
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	12/20/2016	4,650,906							4,650,906	4,650,906				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	02/09/2016	722,198							722,198	722,198				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	12/14/2016	446,452							446,452	446,452				
000000-00-0	CABOT INDUSTRIAL VALUE FUND III LP	Boston	MA	Cabot Properties	03/31/2009	03/29/2016		(2,221,485)				(2,221,485)		(2,221,485)			2,221,485	2,221,485	
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	12/05/2016								1,307,506	1,307,506				
000000-00-0	GALENA WAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	12/23/2016	2,189,993							2,189,993	2,189,993				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/22/2016	952,361							952,361	952,361				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	09/16/2016	200,248							200,248	200,248				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	04/18/2016		3,447,950				3,447,950		3,447,950			(3,447,950)	(3,447,950)	
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/23/2016	636,976							636,976	636,976				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/28/2016	8,287,333							8,287,333	8,287,333				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	11/03/2016	920,857							920,857	920,857				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT, LLC	11/05/2014	07/29/2016	1,775,000							1,775,000	1,775,000				
000000-00-0	MONACO PARKWAY LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	12/23/2016	2,709,773							2,709,773	2,709,773				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	12/22/2016	1,247,738							1,247,738	1,247,738				
000000-00-0	PETROVITSKY ROAD LAND PARTNERS LLC	Los Angeles	CA	TruAmerica Multifamily	06/23/2014	12/28/2016	12,458,300							12,458,300	12,458,300				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	12/28/2016	2,546,554							2,546,554	2,546,554				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/23/2016	1,631,176							1,631,176	1,631,176				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	04/28/2010	11/10/2016	7,798,983							7,798,983	7,798,983				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	06/19/2014	12/28/2016	5,139,828							5,139,828	5,139,828				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	02/17/2016	2,400,000							2,400,000	2,400,000				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007	08/01/2016	2,373,286							2,373,286	2,373,286				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							80,486,754	1,226,465				1,226,465		83,020,725	81,271,872	(522,388)	(1,226,465)	(1,748,853)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/08/2016								1,016,357	1,016,357				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/08/2016								1,016,357	1,016,357				
1899999. Joint Venture Interests - Real Estate - Affiliated														2,032,714	2,032,714				
000000-00-0	CSFB GEORGIA STATE FUND I LLC	New York	NY	Credit Suisse	12/12/2006	09/30/2016	36,000							36,000	36,000				
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							36,000							36,000	36,000				
000000-00-0	H/2 SPECIAL OPPORTUNITIES LP	Stamford	CT	H/2 Capital Partners	05/11/2009	12/28/2016	706,464							706,464	706,464				
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	05/20/2016	343							343	343				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	06/30/2016	209,335							209,335	209,335				
000000-00-0	BRISTOL FARMS	Bristol	CT	Bristol Field LLC	01/01/2012	09/30/2016									(136,676)		(136,676)	(136,676)	
4299999. Any Other Class of Assets - Unaffiliated							916,142							916,142	779,466		(136,676)	(136,676)	
4499999. Total - Unaffiliated							313,188,138	1,567,698				1,567,698		321,750,004	312,219,252	(7,103,517)	(2,427,234)	(9,530,752)	31,367
4599999. Total - Affiliated							347,439,005							349,471,719	349,471,719				
4699999 - Totals							660,627,143	1,567,698				1,567,698		671,221,722	661,690,971	(7,103,517)	(2,427,234)	(9,530,752)	31,367

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4581X0-BG-2	INTER-AMERICAN DEVEL BK	.0	D		1FE	20,439,200	105.7850	21,156,900	20,000,000	20,136,936		(47,271)			3.875	3.608	MS	223,889	775,000	11/17/2009	09/17/2019
4581X0-BQ-0	INTER-AMERICAN DEVEL BK		D		1FE	9,930,300	100.7210	10,072,070	10,000,000	9,993,319		10,535			2.375	2.487	FA	89,722	237,500	08/05/2010	08/15/2017
4581X0-BQ-0	INTER-AMERICAN DEVEL BK	.0	D		1FE	24,825,750	100.7210	25,180,175	25,000,000	24,983,296		26,337			2.375	2.487	FA	224,306	593,750	08/05/2010	08/15/2017
912810-RT-7	TREASURY BOND				1	6,283,125	84.0820	5,885,740	7,000,000	6,285,329		2,204			2.250	2.757	FA	59,490		11/09/2016	08/15/2046
912810-RU-4	TREASURY BOND				1	13,971,621	96.5470	13,999,301	14,500,000	13,972,260		639			2.875	3.061	MN	54,125		12/14/2016	11/15/2046
912828-A7-5	TREASURY NOTE				1	38,990,609	100.5820	39,629,308	39,400,000	39,232,260		81,859			1.500	1.718	JD	297,133	295,500	12/30/2013	12/31/2018
912828-A7-5	TREASURY NOTE	.SD			1	593,766	100.5820	603,492	600,000	597,446		1,247			1.500	1.718	JD	4,525	4,500	12/30/2013	12/31/2018
912828-C7-3	TREASURY NOTE				1	1,639,694	100.1050	1,641,717	1,640,000	1,639,932		238			0.875	0.890	AO	3,075	14,350	01/01/2016	04/15/2017
912828-P2-0	TREASURY NOTE				1	34,920,703	99.7890	34,926,185	35,000,000	34,921,487		784			0.750	0.959	JJ	109,851		12/27/2016	01/31/2018
912828-P2-0	TREASURY NOTE	.LS			1	9,977,344	99.7890	9,978,910	10,000,000	9,977,568		224			0.750	0.959	JJ	31,386		12/27/2016	01/31/2018
912828-Q4-5	TREASURY NOTE				1	79,850,391	99.8710	79,896,880	80,000,000	79,851,588		1,198			0.875	1.025	MS	178,846		12/29/2016	03/31/2018
912828-R5-1	TREASURY NOTE				1	49,851,563	99.8050	49,902,350	50,000,000	49,852,419		856			0.875	1.086	MN	38,462		12/28/2016	05/31/2018
912828-R7-7	TREASURY NOTE				1	13,668,750	98.0120	13,231,580	13,500,000	13,653,640		(15,110)			1.375	1.110	MN	16,319	92,813	07/21/2016	05/31/2021
912828-S6-8	TREASURY NOTE				1	23,809,852	99.4650	23,672,622	23,800,000	23,807,919		(1,932)			0.750	0.729	JJ	74,698		08/15/2016	07/31/2018
912828-S6-8	TREASURY NOTE	.M			1	15,207,375	99.4650	15,118,650	15,200,000	15,205,942		(1,433)			0.750	0.725	JJ	47,707		08/15/2016	07/31/2018
912828-T4-2	TREASURY NOTE				1	49,585,938	99.3240	49,662,100	50,000,000	49,587,864		1,927			0.750	1.229	MS	95,810		12/28/2016	09/30/2018
912828-T8-3	TREASURY NOTE				1	99,125,000	99.2810	99,281,200	100,000,000	99,128,908		3,908			0.750	1.233	AO	128,453		12/28/2016	10/31/2018
912828-U7-3	TREASURY NOTE				1	38,124,725	99.7620	38,124,931	38,216,000	38,124,725					1.375	1.458	JD	27,428		12/30/2016	12/15/2019
912828-U8-1	TREASURY NOTE				1	38,159,915	100.3670	38,183,698	38,044,000	38,159,915					2.000	1.936	JD	6,306		12/30/2016	12/31/2021
912828-XK-1	TREASURY NOTE				1	497,278	99.6800	498,399	500,000	498,342		1,064			0.875	1.093	JJ	2,021	4,375	01/01/2016	07/15/2018
912810-DZ-8	U S TREAS BDS				1	538,440	104.9690	524,845	500,000	515,019		(23,420)			8.875	3.934	FA	16,761	44,369	01/01/2016	08/15/2017
912810-DZ-8	U S TREAS BDS	.SD			1	2,293,079	104.9690	1,810,714	1,725,000	1,776,817		(80,800)			8.875	3.934	FA	57,826	153,091	01/01/2016	08/15/2017
912810-EG-9	U S TREAS BDS	.SD			1	670,781	124.8790	749,273	600,000	619,816		(4,585)			8.750	7.703	FA	19,830	52,318	02/22/1995	08/15/2020
912810-EK-0	U S TREAS BDS	.SD			1	1,493,382	127.3560	1,719,299	1,350,000	1,412,907		(11,312)			8.125	7.162	FA	41,431	109,688	01/01/2016	08/15/2021
912810-EP-9	U S TREAS BDS				1	4,103,605	128.7730	4,442,682	3,450,000	4,022,661		(80,944)			7.125	4.037	FA	92,848	245,816	01/01/2016	02/15/2023
912810-EP-9	U S TREAS BDS	.M			1	208,154	128.7730	225,353	175,000	204,048		(4,106)			7.125	4.037	FA	4,710	12,469	01/01/2016	02/15/2023
912810-FF-0	US TREASURY 5.25 11/15/28	.SD			1	5,183,594	127.3050	6,365,235	5,000,000	5,105,559		(6,381)			5.250	5.012	MN	34,081	262,500	12/08/1998	11/15/2028
912810-ED-6	US TREASURY N/B	.SD			1	756,873	117.2930	680,299	580,000	636,438		(19,973)			8.125	4.167	FA	17,800	47,125	01/01/2016	08/15/2019
912810-EH-7	US TREASURY N/B				1	230,904	124.0550	266,718	215,000	220,549		(1,122)			7.875	7.140	FA	6,395	16,931	01/01/2003	02/15/2021
912810-EH-7	US TREASURY N/B	.SD			1	2,582,091	124.0550	3,008,326	2,425,000	2,472,034		(9,502)			7.875	7.345	FA	72,132	190,969	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B	.SD			1	383,295	127.5510	414,540	325,000	349,143		(3,633)			7.250	5.758	FA	8,900	23,564	01/24/2006	08/15/2022
716540-BC-5	PETROLEOS MEXICANOS		D	1	1	6,600,000	99.7610	6,584,246	6,600,000	6,600,000					2.000	2.000	JD	4,033	126,500	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		D	1	1FE	6,000,000	99.2410	5,954,442	6,000,000	6,000,000					1.950	1.950	JD	3,575	112,125	06/28/2012	12/20/2022
805649-AB-6	SAYARRA LTD			1	1FE	5,047,927	101.5120	5,124,236	5,047,927	5,047,927					2.575	2.575	JAJO	22,386	125,915	10/15/2010	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR				1	582,879	90.9350	863,886	950,000	788,063		34,263			0.000	4.495	N/A			03/18/2010	03/15/2021
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS				1FE	2,852,549	100.6380	2,675,430	2,658,480	2,658,480					8.970	8.970	MS	79,489	222,065	10/23/2001	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS				1FE	1,300,500	114.2780	1,371,340	1,200,000	1,228,117		(6,485)			9.290	7.913	MS	37,160	104,513	10/23/2001	09/01/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						610,280,950	XXX	613,427,073	611,201,407	609,268,676		(150,723)			XXX	XXX	XXX	2,232,908	3,867,745	XXX	XXX
36220M-3L-1	GOVT NATL MTG ASSOC I #282603			4	1	80	100.3510	81	80	68		2			7.500	7.615	MON	1	6	07/24/2000	01/15/2023
36220B-PS-3	GOVT NATL MTG ASSOC I #300233			4	1	1,611	100.4610	1,548	1,541	1,564		(27)			9.500	7.680	MON	12	132	07/24/2000	12/15/2020
36203E-AY-4	GOVT NATL MTG ASSOC I #346623			4	1	3,112	106.3650	2,901	2,728	3,040					7.000	4.020	MON	16	188	11/18/2010	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765			4	1	61,207	107.9550	73,494	68,079	61,160		632			7.000	11.087	MON	397	4,722	12/19/1994	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536			4	1	10,511	110.7580	11,343	10,242	10,545		(30)			8.500	7.392	MON	73	863	07/24/2000	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754			4	1	42,928	107.3700	50,134	46,693	43,114		312			7.000	9.907	MON	272	3,193	07/08/1994	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262			4	1	5,049	100.4260	4,945	4,924	5,078		(16)			8.500	7.353	MON	35	415	07/24/2000	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089			4	1	11,982	101.6720	10,660	10,485	11,435		(116)			7.000	3.943	MON	61	728	11/18/2010	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669			4	1	4,673	112.2980	5,074	4,518	4,747		(17)			9.000	7.251	MON	34	404	07/24/2000	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049			4	1	13,484	111.0020	13,665	12,311	13,608		(110)			8.000	4.602	MON	82	954	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251			4	1	225	101.2760	215	212	235		(1)			7.000	4.664	MON	1	15	05/31/2004	11/15/2030
36206V-VU-8	GOVT NATL MTG ASSOC I #422827			4	1	9,284	102.3890	9,380	9,162	9,371		(14)			8.000	7.281	MON	61	729	07/24/2000	06/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246			4	1	615	102.5540	596	581	664		(5)			7.000	3.774	MON	3	41	05/31/2004	04/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981			4	1	86	102.4340	83	81	91		(1)			7.000	4.094	MON		6	05/31/2004	06/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391			4	1	620	101.5640	595	586	632		(4)			7.000	4.727	MON	3	41	05/31/2004	06/15/2029
36211D-DV-9	GOVT NATL MTG ASSOC I #509616			4	1	2,123	100.3070	2,012	2,005	2,107		(33)			7.000	3.550	MON	12	137	05/31/2004	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			4	1	555	101.7940	533	524	550		(3)			7.000	5.166	MON	3	36	05/31/2004	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729			4	1	1,299	103.7790	1,273	1,227	1,335		(6)			7.000	4.851	MON	7	85	05/31/2004	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36211H-U6-6	GOVT NATL MTG ASSOC I #513705			4	1	368	110.4000	383	347	381		(2)			7.000	4.499	MON	2	24	05/31/2004	07/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473			4	1	4,863	103.7280	4,697	4,528	5,121		(28)			7.500	4.261	MON	28	338	05/31/2004	01/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212			4	1	1,995	110.7140	2,087	1,885	2,082		(10)			7.000	4.719	MON	11	131	05/31/2004	12/15/2030
36295X-A5-4	GOVT NATL MTG ASSOC I #683228			4	1	500,568	112.8940	556,076	492,564	506,575		(88)			5.500	4.926	MON	2,258	26,910	03/14/2008	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382			4	1	6,970	100.4180	7,264	7,234	7,192		14			9.000	10.125	MON	54	474	06/24/1996	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383			4	1	225	100.4790	227	226	226					9.500	9.703	MON	2	21	06/24/1996	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570			4	1	3,402	115.9570	3,443	2,970	3,343		(24)			7.000	3.471	MON	17	205	11/18/2010	05/15/2027
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730			4	1	2	99.8890	2	2	2					8.500	14.645	MON			01/01/1988	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731			4	1	14	100.0990	15	15	15					9.000	12.248	MON			01/21/1988	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747			4	1	9	100.1600	9	8	9					8.500	4.049	MON			11/18/2010	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748			4	1	16	99.8900	17	17	17					9.000	11.656	MON			01/21/1988	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764			4	1	115	100.3160	129	128	128		3			8.500	13.820	MON	1	2	01/01/1988	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781			4	1	178	100.2520	159	158	159		(4)			8.500	3.204	MON	1	11	11/18/2010	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782			4	1	81	100.2380	87	87	87		1			9.000	12.475	MON	1	5	12/18/1987	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816			4	1	111	100.3240	119	118	118		1			9.000	10.589	MON	1	5	12/17/1987	08/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870			4	1	1,005	100.9200	1,089	1,079	1,062		22			9.000	13.898	MON	8	86	01/21/1988	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887			4	1	1,643	100.7050	1,772	1,760	1,749		18			9.000	11.694	MON	13	125	12/17/1987	12/20/2017
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596			4	1	1,684	108.5370	1,776	1,636	1,669		(6)			9.000	7.815	MON	12	145	07/24/2000	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668			4	1	1,404	108.5380	1,481	1,364	1,394		(5)			9.000	7.813	MON	10	121	07/24/2000	08/20/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						694,095	XXX	769,365	692,104	700,672		456			XXX	XXX	XXX	3,494	41,299	XXX	XXX
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			4	1FE	35,507,806	102.5020	36,396,144	35,507,806	35,507,806					3.875	3.875	FA	519,795	1,375,928	08/04/2011	02/15/2038
742651-DJ-8	PRIVATE EXPORT FUNDING			4	1FE	15,701,120	110.0540	16,508,040	15,000,000	15,583,132		(26,497)			4.300	3.426	JD	28,667	537,500	12/01/2016	12/15/2021
742651-DK-5	PRIVATE EXPORT FUNDING			4	1FE	6,483,815	101.1240	6,573,054	6,500,000	6,497,688		2,367			2.250	2.288	JD	6,500	146,250	10/06/2010	12/15/2017
746388-AA-5	PURPLE CHEN 2011 LLC			4	1FE	3,044,206	101.6560	3,094,606	3,044,206	3,044,206					2.735	2.735	FMAN	13,877	81,161	10/25/2011	08/01/2023
797224-AC-6	SAN CLEMENTE LEASING LLC			4	1FE	6,666,268	102.7930	6,852,450	6,666,268	6,666,268					3.030	3.030	FMAN	21,882	196,082	12/01/2010	11/22/2022
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						67,403,216	XXX	69,424,294	66,718,281	67,299,100		(24,130)			XXX	XXX	XXX	590,720	2,336,921	XXX	XXX
0599999. Total - U.S. Government Bonds						678,378,261	XXX	683,620,731	678,611,791	677,268,447		(174,397)			XXX	XXX	XXX	2,827,122	6,245,965	XXX	XXX
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS		D	1	1	2,500,000	103.0670	2,576,666	2,500,000	2,500,000					5.300	5.300	AO	30,549	110,417	04/08/2003	04/08/2018
219868-BL-9	CORP ANDINA DE FOMENTO		D		1FE	17,090,000	100.0810	17,013,770	17,000,000	17,000,853		(27,777)			5.750	5.584	JJ	458,882	977,500	09/06/2011	01/12/2017
105756-BH-2	FED REPUBLIC OF BRAZIL		D		3FE	1,182,334	103.2450	1,118,487	1,083,333	1,102,146		(16,922)			8.000	4.673	JJ	39,963	72,222	06/19/2012	01/15/2018
656836-AB-9	NA DEVELOPMENT BANK		D		1FE	5,875,680	97.0760	5,824,566	6,000,000	5,922,747		12,130			2.400	2.640	AO	26,000	144,000	12/10/2012	10/26/2022
651333-DK-9	NEWFOUNDLAND PROV DEB		A		1FE	9,712,000	114.5640	11,456,420	10,000,000	9,775,540		78,439			9.000	9.444	JD	75,000	900,000	01/30/1991	06/01/2019
683234-8D-3	ONTARIO (PROVINCE OF)		A		1FE	14,984,850	105.6560	15,848,430	15,000,000	14,995,141		1,630			4.000	4.012	AO	140,000	600,000	11/18/2009	10/07/2019
748149-AF-8	PROVINCE OF QUEBEC		A		1FE	14,943,000	101.9160	15,287,340	15,000,000	14,971,411		5,682			2.750	2.794	FA	144,375	412,500	09/07/2011	08/25/2021
74733M-AB-4	QATARI DIAR FINANCE QSC		D	1	1FE	9,996,900	107.1880	10,718,760	10,000,000	9,998,719		322			5.000	5.004	JJ	222,222	500,000	07/14/2010	07/21/2020
105756-BM-1	REPUBLIC OF BRAZIL		D	1	3FE	4,252,000	100.1000	4,004,000	4,000,000	4,001,795		(39,821)			6.000	4.965	JJ	109,333	240,000	09/10/2009	01/17/2017
168863-AW-8	REPUBLIC OF CHILE		D		1FE	4,956,550	103.3600	5,168,000	5,000,000	4,977,769		4,296			3.250	3.353	MS	48,299	162,500	09/07/2011	09/14/2021
50064F-AJ-3	REPUBLIC OF KOREA		D		1FE	5,340,550	111.9400	5,597,000	5,000,000	5,098,158		(38,750)			7.125	6.192	AO	74,219	356,250	05/29/2009	04/16/2019
698299-AV-6	REPUBLIC OF PANAMA		D		2FE	3,396,000	123.2500	3,697,500	3,000,000	3,269,491		(21,972)			7.125	5.836	JJ	90,250	213,750	03/25/2010	01/29/2026
715638-AS-1	REPUBLIC OF PERU		D		2FE	5,780,000	128.4000	6,420,000	5,000,000	5,517,411		(45,579)			7.350	5.798	JJ	163,333	367,500	03/29/2010	07/21/2025
731011-AR-3	REPUBLIC OF POLAND		D		1FE	13,293,750	111.1000	13,332,000	12,000,000	12,400,239		(144,601)			6.375	4.960	JJ	352,750	765,000	11/19/2009	07/15/2019
857524-AA-0	REPUBLIC OF POLAND		D		1FE	4,941,550	109.0930	5,454,650	5,000,000	4,971,087		5,839			5.125	5.277	AO	49,826	256,250	04/14/2011	04/21/2021
74727P-AK-7	STATE OF QATAR		D	1	1FE	7,901,250	107.7860	7,545,020	7,000,000	7,359,076		(109,685)			5.250	3.465	JJ	164,354	367,500	09/01/2011	01/20/2020
910860-AY-4	UNITED MEXICAN STATES		D	1	2FE	8,160,800	107.3500	8,588,000	8,000,000	8,062,687		(18,716)			5.125	4.845	JJ	189,056	410,000	02/14/2011	01/15/2020
910860-BA-5	UNITED MEXICAN STATES		D	1	2FE	14,892,200	100.2000	15,030,000	15,000,000	14,939,905		10,287			3.625	3.710	MS	160,104	543,750	01/04/2012	03/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						149,199,414	XXX	154,680,609	145,583,333	146,864,176		(345,198)			XXX	XXX	XXX	2,538,515	7,399,139	XXX	XXX
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1		D	4	2	11,657,820	108.4660	12,644,763	11,657,820	11,657,820					6.090	6.090	JJ	354,981	692,321	01/18/2013	01/01/2023
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T		C	4	1	10,283,429	110.3190	10,900,378	9,880,787	9,959,218		(35,920)			7.820	7.378	JAN	768,385	772,677	12/31/1998	01/03/2019
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						21,941,250	XXX	23,545,141	21,538,607	21,617,038		(35,920)			XXX	XXX	XXX	1,123,366	1,464,999	XXX	XXX
1099999. Total - All Other Government Bonds						171,140,664	XXX	178,225,750	167,121,941	168,481,214		(381,118)			XXX	XXX	XXX	3,661,881	8,864,137	XXX	XXX
20772G-4Z-8	CONNECTICUT ST G O BABS 2009 B				1FE	10,000,000	117.8290	11,782,900	10,000,000	10,000,000					5.632	5.632	JD	46,933	563,200	12/15/2009	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
341426-G2-4	FLORIDA ST BRD ED BABS 09 F			2	1FE	24,617,250	106.5280	26,632,000	25,000,000	24,675,950		9,903			5.800	5.918	JD	120,833	1,450,000	12/02/2009	06/01/2039
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009A				1FE	18,928,560	112.0450	21,288,550	19,000,000	18,978,781		8,089			6.850	6.902	MN	216,917	1,301,500	04/02/2009	11/01/2019
605580-4W-6	MISSISSIPPI ST G O 2009 E			2	1FE	17,500,000	111.1420	19,449,850	17,500,000	17,500,000					6.089	6.089	AO	266,394	1,065,575	10/15/2009	10/01/2032
917542-QV-7	UTAH ST G O BABS 2010 B				1FE	10,000,000	105.2300	10,523,000	10,000,000	10,000,000					3.539	3.539	JJ	176,950	353,900	09/24/2010	07/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						81,045,810	XXX	89,676,300	81,500,000	81,154,731		17,992			XXX	XXX	XXX	828,027	4,734,175	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						81,045,810	XXX	89,676,300	81,500,000	81,154,731		17,992			XXX	XXX	XXX	828,027	4,734,175	XXX	XXX
042467-JM-3	ARMSTRONG PA SCH DIST G O BABS 10 A			2	1FE	3,000,000	114.7100	3,441,300	3,000,000	3,000,000					7.000	7.000	MS	61,833	210,000	11/15/2010	03/15/2041
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B			2	1FE	25,000,000	109.0660	27,266,500	25,000,000	25,000,000					6.904	6.904	FA	652,044	1,726,000	08/05/2009	02/15/2039
111746-AK-9	BROCKTON MA G O 2005				1FE	6,971,357	104.5600	7,230,324	6,915,000	6,927,696		(3,227)			5.300	5.213	FA	152,706	366,495	11/29/2005	08/01/2020
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09				1FE	6,000,000	119.6900	7,181,400	6,000,000	6,000,000					5.720	5.720	JD	28,600	343,200	08/11/2009	12/01/2038
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1			2	1FE	23,250,000	112.7730	26,219,723	23,250,000	23,250,000					7.250	7.250	MN	280,938	1,685,625	06/10/2009	11/01/2038
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O				1FE	182,488	69.6920	379,821	545,000	345,793		19,311			0.000	5.830	N/A			11/08/2005	12/01/2024
235218-L8-5	DALLAS TX G O 2005 CAP TXBL				1FE	1,526,290	64.0290	3,380,731	5,280,000	2,897,064		152,201			0.000	5.409	N/A			01/20/2005	02/15/2028
235218-L9-3	DALLAS TX G O 2005 CAP TXBL				1FE	5,245,034	61.2140	11,750,027	19,195,000	9,967,056		524,545			0.000	5.419	N/A			01/20/2005	02/15/2029
235218-M2-7	DALLAS TX G O 2005 CAP TXBL				1FE	7,039,970	57.2970	15,581,919	27,195,000	13,377,932		704,051			0.000	5.419	N/A			01/20/2005	02/15/2030
235218-M3-5	DALLAS TX G O 2005 CAP TXBL				1FE	7,400,117	54.3280	16,393,474	30,175,000	14,062,477		740,090			0.000	5.419	N/A			01/20/2005	02/15/2031
235218-M5-0	DALLAS TX G O 2005 CAP TXBL				1FE	7,999,898	48.4970	17,626,235	36,345,000	15,202,125		800,058			0.000	5.419	N/A			01/20/2005	02/15/2033
235218-M6-8	DALLAS TX G O 2005 CAP TXBL				1FE	6,253,815	46.0270	13,803,497	29,990,000	11,883,968		625,423			0.000	5.480	N/A			01/20/2005	02/15/2034
235218-M7-6	DALLAS TX G O 2005 CAP TXBL				1FE	5,038,513	43.4220	11,074,781	25,505,000	9,574,667		503,899			0.000	5.419	N/A			01/20/2005	02/15/2035
235219-CA-8	DALLAS TX G O REF TXBLE 2010			2	1FE	10,000,000	107.2380	10,723,800	10,000,000	10,000,000					4.510	4.510	FA	170,378	451,000	11/10/2010	02/15/2023
235219-CB-6	DALLAS TX G O REF TXBLE 2010			2	1FE	10,000,000	107.5950	10,759,500	10,000,000	10,000,000					4.660	4.660	FA	176,044	466,000	11/10/2010	02/15/2024
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C				1FE	20,000,000	122.4240	24,484,800	20,000,000	20,000,000					5.664	5.664	JD	94,400	1,132,800	12/09/2009	12/01/2033
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009			2	1FE	10,000,000	108.6710	10,867,100	10,000,000	10,000,000					6.890	6.890	MN	114,833	689,000	06/05/2009	05/01/2039
360046-Q9-0	FULTON CNTY GA G O LIBR BABS 10 B				1FE	8,000,000	112.5220	9,001,760	8,000,000	8,000,000					5.148	5.148	JJ	205,920	411,840	09/15/2010	07/01/2039
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP				1FE	338,893	56.5010	723,213	1,280,000	650,687		34,964			0.000	5.600	N/A			03/04/2005	04/01/2029
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP				1FE	340,195	49.0440	703,781	1,435,000	653,189		35,099			0.000	5.600	N/A			03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP				1FE	228,817	45.3070	462,131	1,020,000	439,338		23,608			0.000	5.600	N/A			03/04/2005	04/01/2032
438670-Q6-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	7,055,000	100.0710	7,060,009	7,055,000	7,055,000					2.412	2.412	MN	28,361	170,167	10/26/2012	11/01/2021
438670-Q7-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	3,500,000	100.0840	3,502,940	3,500,000	3,500,000					2.512	2.512	MN	14,653	87,920	10/26/2012	11/01/2022
442403-FY-2	HOUSTON TX INDPT SCH DIST BABS 09A-2			2	1FE	20,000,000	107.4090	21,481,800	20,000,000	20,000,000					6.125	6.125	FA	462,778	1,225,000	11/12/2009	02/15/2028
442331-SR-6	HOUSTON TX PUB IMPT REF BABS 2010B			2	1FE	8,000,000	107.4330	8,594,640	8,000,000	8,000,000					5.111	5.111	MS	136,293	408,880	11/17/2010	03/01/2023
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B			2	1FE	36,000,000	110.0730	39,626,280	36,000,000	36,000,000					6.319	6.319	MS	758,280	2,274,840	11/17/2010	03/01/2030
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007			2	1FE	6,440,000	100.2340	6,455,070	6,440,000	6,440,000					7.730	7.730	AO	105,094	497,812	07/13/2007	10/15/2029
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB			2	1FE	5,000,000	106.1150	5,305,750	5,000,000	5,000,000					4.708	4.708	JD	19,617	235,400	09/29/2011	06/01/2026
650366-7T-8	NEWARK NJ G O PENSION 03 CAP				1FE	717,544	77.8680	1,935,020	2,485,000	1,684,357		101,610			0.000	6.238	N/A			04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP				1FE	432,368	72.4600	1,159,360	1,600,000	1,017,640		61,576			0.000	6.258	N/A			04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP				1FE	891,268	50.8770	2,485,341	4,885,000	2,117,344		129,466			0.000	6.326	N/A			04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP				1FE	368,274	47.4810	1,020,842	2,150,000	874,900		53,497			0.000	6.326	N/A			04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP				1FE	1,200,584	42.3610	2,634,854	6,220,000	2,475,773		136,448			0.000	5.750	N/A			03/22/2004	04/01/2033
68583R-BR-2	OREGON CMNTY CLG LTD TAX PENSION 2004				1FE	6,100,000	110.4840	6,739,524	6,100,000	6,100,000					5.440	5.440	JD	922	331,840	02/11/2004	06/30/2023
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A				1FE	2,333,192	94.2200	5,907,594	6,270,000	5,406,818		311,366			0.000	6.020	N/A			10/11/2002	06/30/2019
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A				1FE	3,355,500	90.3100	9,031,000	10,000,000	8,042,237		485,746			0.000	6.328	N/A			12/17/2002	06/30/2020
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A				1FE	270,124	97.9150	528,741	540,000	499,831		25,151			0.000	5.230	N/A			01/26/2005	06/30/2018
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A				1FE	8,924,310	88.3140	21,464,718	24,305,000	18,630,693		1,069,506			0.000	5.927	N/A			07/14/2004	06/30/2021
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A	R			1FE	6,661,445	88.3140	17,927,742	20,300,000	15,412,127		915,702			0.000	6.141	N/A			04/04/2003	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A				1FE	6,314,213	84.7370	13,829,078	16,320,000	12,121,995		638,313			0.000	5.422	N/A			04/12/2005	06/30/2022
736679-LA-7	PORTLAND OR G O PENSION 99C CAP				1FE	13,036,170	75.9410	31,306,677	41,225,000	26,783,458		1,512,976			0.000	5.829	N/A			08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP				1FE	9,452,531	71.4040	22,760,025	31,875,000	19,491,061		1,106,405			0.000	5.930	N/A			08/06/2004	06/01/2025
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)			2	1FE	5,000,000	111.5660	5,578,300	5,000,000	5,000,000					6.024	6.024	FA	125,500	301,200	12/01/2010	08/01/2035
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP			3	1FE	2,037,033	78.6880	4,205,874	5,345,000	3,894,703		(403,114)			0.000	6.471	N/A			03/25/2004	04/01/2022
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C			2	1FE	23,200,000	107.9990	25,055,768	23,200,000	23,200,000					6.540	6.540	FA	632,200	1,517,280	05/19/2009	08/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						340,104,941	XXX	494,652,765	593,945,000	439,979,928		10,304,669			XXX	XXX	XXX	4,221,395	14,532,299	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						340,104,941	XXX	494,652,765	593,945,000	439,979,928		10,304,669			XXX	XXX	XXX	4,221,395	14,532,299	XXX	XXX
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP				1FE	1,438,050	85.9860	4,299,300	5,000,000	3,669,556		231,381			0.000	6.531	N/A			08/08/2002	10/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL				2FE	2,029,167	141.0150	3,814,395	9,300,000	3,723,511		198,021			0.000	5.477	N/A			11/17/2005	10/01/2033
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B			2	1FE	9,573,770	100.0130	9,846,280	9,845,000	9,664,579		11,399			5.250	5.471	MS	172,288	516,863	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B			3	1FE	8,931,205	69.3290	17,235,189	24,860,000	16,147,524		(1,221,962)			0.000	6.871	N/A			10/27/2005	03/01/2025
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A AB				1FE	14,470,000	107.9850	15,625,430	14,470,000	14,470,000					5.480	5.481	JD	35,242	792,956	01/27/2005	12/15/2028
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB				1FE	1,145,000	103.7240	1,187,640	1,145,000	1,145,000					5.270	5.271	JD	2,682	55,072	01/27/2005	12/15/2018
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93				1FE	2,598,282	109.9760	2,892,369	2,630,000	2,626,273		841			6.875	6.947	FA	75,339	165,688	12/27/1993	02/01/2021
115065-VV-3	BROWARD CNTY FL SCH COP BABS 09 A			2	1FE	11,607,219	105.0600	12,292,020	11,700,000	11,623,968		2,791			7.400	7.513	JJ	432,900	865,800	06/05/2009	07/01/2034
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B				1	4,975,420	104.6380	4,917,986	4,700,000	4,717,377		(5,475)			7.800	7.533	MN	61,100	366,600	09/16/1997	11/01/2019
163103-UJ-1	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX				1FE	2,500,000	105.8110	2,645,275	2,500,000	2,500,000					3.903	3.903	JJ	48,788	97,575	10/27/2011	07/01/2023
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C				2FE	2,181,828	135.5010	3,189,765	8,985,000	3,452,049		213,273			0.000	6.394	N/A			10/08/2009	01/01/2032
16768T-JF-2	CHICAGO IL SALES TAX REV REF 09C				2FE	1,195,651	132.6990	1,719,967	5,260,000	1,893,072		117,131			0.000	6.404	N/A			10/08/2009	01/01/2033
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A				1FE	8,861,501	111.4420	9,695,454	8,700,000	8,606,743		13,009			8.625	9.067	JD	62,531	687,844	04/12/1993	06/01/2022
235241-LT-1	DALLAS TX AREA RAPID TRANS BABS 09 B			2	1FE	30,000,000	109.4590	32,837,700	30,000,000	30,000,000					6.249	6.249	JD	156,225	1,874,700	06/17/2009	12/01/2034
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E				1FE	6,000,000	122.1270	7,327,620	6,000,000	6,000,000					5.591	5.591	JD	27,955	335,460	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR BABS 10A				1FE	7,500,000	121.4030	9,105,225	7,500,000	7,500,000					5.522	5.522	AO	103,538	414,150	10/20/2010	10/01/2044
261149-AN-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06				1FE	2,322,034	83.8680	4,797,250	5,720,000	4,197,731		224,786			0.000	5.516	N/A			03/10/2006	08/15/2022
261149-AQ-1	DOWNTOWN DALLAS TX DEV AUTH TIF 06				1FE	2,304,571	75.5380	5,053,492	6,690,000	4,269,426		244,306			0.000	5.907	N/A			07/11/2006	08/15/2024
276731-YG-5	EASTERN MI UNIV BABS 09			2	2FE	4,275,000	104.3090	4,459,210	4,275,000	4,275,000					7.210	7.210	FA	116,442	308,228	05/29/2009	02/15/2038
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B				1FE	1,288,940	105.2870	1,389,788	1,320,000	1,313,913		2,347			4.930	5.199	AO	16,269	64,337	11/21/2005	04/01/2020
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP				1FE	671,366	73.0430	1,515,642	2,075,000	1,361,020		73,258			0.000	5.546	N/A			03/11/2004	08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP				1FE	1,828,422	69.7350	4,191,074	6,010,000	3,720,483		201,286			0.000	5.575	N/A			03/11/2004	08/15/2025
358266-CF-9	FRESNO CNTY CA PENSION 2004 A CAP				1FE	2,743,263	58.6110	6,274,308	10,705,000	5,595,846		303,773			0.000	5.594	N/A			03/11/2004	08/15/2028
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP				1FE	5,247,513	52.2740	11,999,497	22,955,000	10,717,563		582,803			0.000	5.604	N/A			03/11/2004	08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP				1FE	4,577,373	46.1440	10,332,564	22,392,000	9,348,744		508,360			0.000	5.604	N/A			03/11/2004	08/15/2032
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A	R			1FE	754,020	92.8930	1,857,860	2,000,000	1,700,359		97,453			0.000	5.990	N/A			03/18/2003	10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A				1FE	878,228	89.1350	2,232,832	2,505,000	2,001,793		116,196			0.000	5.995	N/A			03/18/2003	10/01/2020
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C			2	1FE	8,384,060	111.4110	9,469,935	8,500,000	8,400,667		2,725			6.875	6.990	MN	97,396	584,375	05/29/2009	11/01/2038
452252-FK-0	ILLINOIS ST TOLL HWY AUTH BABS 09B				1FE	16,000,000	122.1030	19,536,480	16,000,000	16,000,130		(4)			5.851	5.851	JD	78,013	936,160	11/24/2009	12/01/2034
469383-ZX-4	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,865,000	102.9550	2,949,661	2,865,000	2,865,000					5.170	5.170	AO	37,030	148,121	01/12/2006	10/01/2017
469383-ZZ-9	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	3,170,000	108.5930	3,442,398	3,170,000	3,170,000					5.220	5.220	AO	41,369	165,474	01/12/2006	10/01/2019
47770V-AX-8	JOBSOHIO BEVERAGE-B				1FE	5,000,000	100.9360	5,046,800	5,000,000	5,000,000					3.235	3.235	JJ	80,875	161,750	01/29/2013	01/01/2023
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C				1FE	12,000,000	123.9400	14,872,800	12,000,000	12,000,000					6.008	6.008	JJ	360,480	720,960	11/20/2009	07/01/2039
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04				1FE	3,823,600	107.8190	4,312,760	4,000,000	3,926,917		10,959			5.125	5.511	JD	9,111	205,000	04/14/2004	12/15/2024
574300-HZ-5	MARYLAND TRANS AUTH BABS PROJ 09B				1FE	8,000,000	124.1380	9,931,040	8,000,000	8,000,000					5.888	5.888	JJ	235,520	471,040	12/10/2009	07/01/2043
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN CA BABS 08D			2	1FE	10,000,000	110.1710	11,017,100	10,000,000	10,000,000					6.538	6.538	JJ	326,900	653,800	07/31/2009	07/01/2039
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS0			2	1FE	4,900,000	109.3110	5,356,239	4,900,000	4,900,000					6.910	6.910	JJ	169,295	338,590	09/17/2009	07/01/2039
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B			2	1FE	43,701,240	109.6970	48,266,680	44,000,000	43,790,862		15,053			7.625	7.831	MS	987,861	3,355,000	06/17/2009	09/15/2027
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	440,044	46.0400	1,344,368	2,920,000	993,181		60,190			0.000	6.268	N/A			12/18/2003	04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	683,118	43.6020	2,110,337	4,840,000	1,543,733		93,696			0.000	6.278	N/A			12/18/2003	04/01/2035
60242N-DL-2	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,291,864	41.1810	4,025,443	9,775,000	2,923,227		177,682			0.000	6.287	N/A			12/18/2003	04/01/2036
60242N-DM-0	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,323,292	38.9310	4,163,670	10,695,000	2,998,099		182,504			0.000	6.297	N/A			12/18/2003	04/01/2037
60242N-DN-8	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,378,139	36.8510	4,385,269	11,900,000	3,126,334		190,597			0.000	6.307	N/A			12/18/2003	04/01/2038
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	1,213,856	34.7090	3,887,408	11,200,000	2,757,119		168,337			0.000	6.316	N/A			12/18/2003	04/01/2039
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP				1FE	125,748	32.7320	405,877	1,240,000	285,978		17,486			0.000	6.326	N/A			12/18/2003	04/01/2040
64578J-AC-0	NEW JERSEY ECON MOTOR VEH SURG 05A				1FE	5,847,056	99.2600	10,834,229	10,915,000	10,623,384		560,066			0.000	5.428	N/A			12/09/2005	07/01/2017
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B				1FE	1,899,247	87.4420	4,298,649	4,916,000	3,900,156		212,976			0.000	5.629	N/A			03/03/2004	02/15/2021
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B				1FE	18,454,398	83.4320	50,239,413	60,216,000	44,081,698		2,604,086			0.000	6.105	N/A			09/10/2002	02/15/2022
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B				1FE	7,114,797	72.8050	19,089,471	26,220,000	16,994,182		1,003,863			0.000	6.104	N/A			09/10/2002	02/15/2024
645913-AV-6	NEW JERSEY ECON ST PENSION 1997-B				1FE	3,304,272	99.8280	6,888,132	6,900,000	6,851,075		387,639			0.000	5.839	N/A			06/21/2004	02/15/2017
649710-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	25,278,833	100.5380	25,466,275	25,330,000	25,302,319		5,635			2.460	2.485	FA	259,633	623,118	08/08/2012	08/01/2021
649710-WK-5	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	14,443,010	99.7700	14,441,708	14,475,000	14,456,008		3,123			2.560	2.564	FA	154,400	370,560	08/08/2012	08/01/2022
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A				1FE	6,603,577	106.1020	7,092,919	6,685,000	6,619,405		2,046			5.520	5.607	MN	61,502	369,012	03/15/2007	05/01/2041
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06				2FE	4,915,000	100.4600	4,937,609	4,915,000	4,915,000					6.027	6.027	JJ	148,114	296,227	08/16/2006	01/01/2046
64972F-Y2-6	NEW YORK NY MUN WTR FIN FISCAL BABS 11CC			2	1FE	5,000,000	114.1950	5,709,750	5,000,000	5,000,000					6.282	6.282	JD	13,960	314,100	11/10/2010	06/15/2042
64971M-5L-2	NEW YORK NY TRANS FIN AUTH 10 BABS				1FE	7,500,000	121.1920	9,089,400	7,500,000	7,500,000					5.572	5.572	MN	69,650	417,900	10/27/2010	11/01/2038
64986A-L2-5	NEW YORK ST ENVIR NYCMWFA BABS 10 B				1FE	15,000,000	122.3430	18,351,450	15,000,000	15,000,000					5.807	5.807	JD	38,713	871,050	02/03/2010	06/15/2039
65830T-AG-0	NORTH CAROLINA TRNPK TRIANGLE BABS 09B			2	1FE	19,952,600	107.8870	21,577,400	20,000,000	19,960,934		1,375			6.700	6.720	JJ	670,000	1,340,000	07/15/2009	01/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP-				1FE	4,000,000	105.2110	4,208,440	4,000,000	4,000,000					3.679	3.679	JJ	73,580	147,160	11/16/2011	01/01/2021
67884R-CA-6	OKLAHOMA DEV FIN IDR MICHELIN 2004				1FE	1,446,228	100.2230	1,448,222	1,445,000	1,445,009		(132)			5.250	5.240	JJ	37,931	75,863	11/19/2004	07/01/2017
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX BABS1				1FE	16,000,000	126.2540	20,200,640	16,000,000	16,000,000					5.834	5.834	MN	119,273	933,440	04/01/2010	11/15/2034
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A				1FE	4,523,227	112.2820	5,260,412	4,685,000	4,574,785		9,693			5.400	5.751	FA	105,413	252,990	11/04/2010	08/01/2025
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B				1FE	28,651,830	111.2370	31,936,143	28,710,000	28,685,754		3,346			5.631	5.658	JD	134,722	1,521,496	04/12/2006	06/01/2023
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B				1FE	3,833,945	72.5930	9,945,241	13,700,000	8,903,931		511,127			0.000	5.926	N/A			09/25/2002	04/15/2024
718846-AK-4	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	8,510,000	101.0920	8,602,929	8,510,000	8,510,000					5.870	5.870	JJ	249,769	499,537	05/12/2004	07/01/2017
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	10,000,000	106.2030	10,620,300	10,000,000	10,000,000					5.970	5.970	JJ	298,500	597,000	05/12/2004	07/01/2019
718846-AM-0	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	2,543,600	110.5960	2,764,900	2,500,000	2,518,589		(2,732)			6.170	6.011	JJ	77,125	154,250	06/01/2004	07/01/2024
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1			2	1FE	19,377,400	110.5770	22,115,400	20,000,000	19,492,263		19,236			7.000	7.262	MN	233,333	1,400,000	06/25/2009	05/01/2036
745181-N7-8	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			1FE	16,095	104.1190	15,618	15,000	15,272		(172)			5.500	4.238	JJ	413	825	10/17/2011	07/01/2018
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA	0		2	6FE	878,900	47.0000	441,800	940,000	441,800	14,881	6,269			5.500	6.500	FA	21,542	51,700	12/24/2013	08/01/2022
759831-BB-5	RENO NV CAP IMPT REV 2005 C TXBL				1FE	2,227,643	37.2170	4,067,818	10,930,000	4,148,728		224,451			0.000	5.575	N/A			10/18/2005	06/01/2034
759831-BD-1	RENO NV CAP IMPT REV 2005 C TXBL				1FE	1,956,616	32.9720	3,537,896	10,730,000	3,643,998		197,147			0.000	5.575	N/A			10/18/2005	06/01/2036
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B			2	1FE	9,944,600	109.9760	10,997,600	10,000,000	9,952,000		1,246			7.200	7.248	FA	300,000	720,000	08/06/2009	08/01/2039
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A				1FE	15,000,000	114.4400	17,166,000	15,000,000	15,000,000					4.839	4.839	JJ	362,925	725,850	09/30/2010	01/01/2041
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B				1FE	10,000,000	120.2100	12,021,000	10,000,000	10,000,000					5.602	5.602	MN	71,581	560,200	11/18/2009	05/15/2039
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B			2	1FE	16,900,000	107.0740	18,095,506	16,900,000	16,900,000					7.278	7.278	MN	204,997	1,229,982	10/15/2009	05/01/2044
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C				1FE	5,000,000	131.8900	6,594,500	5,000,000	5,000,000					6.454	6.454	JJ	161,350	322,700	12/09/2010	01/01/2050
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04			2	1FE	3,065,000	100.2310	3,072,080	3,065,000	3,065,000					5.750	5.750	FA	73,432	176,238	06/18/2004	08/01/2020
83740N-AL-4	SOUTH COAST CA AIR QUAL MGMT PENSION 04			2	1FE	3,565,000	100.2290	3,573,164	3,565,000	3,565,000					5.810	5.810	FA	86,303	207,127	06/18/2004	08/01/2021
83740N-AM-2	SOUTH COAST CA AIR QUAL MGMT PENSION 04			2	1FE	1,780,000	100.2320	1,784,130	1,780,000	1,780,000					5.870	5.870	FA	43,536	104,486	06/18/2004	08/01/2022
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP V LLC 02				4FE	11,172,862	89.1750	9,073,556	10,175,000	10,506,992		(80,402)			7.100	6.075	JD	32,108	722,425	01/09/2006	06/15/2022
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B				1FE	2,210,000	126.0850	2,786,479	2,210,000	2,210,000					7.520	7.520	JD	13,849	166,192	10/25/2005	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C				1FE	3,795,000	124.0340	4,707,090	3,795,000	3,795,000					7.520	7.520	JD	23,782	285,384	10/25/2005	06/01/2028
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU				1FE	1,500,000	101.2090	1,518,135	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B			2	1FE	14,506,350	117.9090	17,686,350	15,000,000	14,537,073		5,369			8.750	9.077	MN	167,708	1,312,500	06/18/2009	11/15/2044
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C			2	1FE	4,953,400	109.8820	5,494,100	5,000,000	4,958,652		998			6.100	6.172	JJ	152,500	305,000	11/09/2010	07/01/2038
91440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2			2	1FE	20,000,000	107.9180	21,583,600	20,000,000	20,000,000					6.573	6.573	MN	219,100	1,314,600	10/15/2009	05/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B			2	1FE	18,500,000	105.4970	19,516,945	18,500,000	18,500,000					5.757	5.757	JD	88,754	1,065,045	11/18/2009	12/01/2039
915137-5R-0	UNIVERSITY OF TX REV BABS 2010 C				1FE	10,000,000	114.6500	11,465,000	10,000,000	10,000,000					4.794	4.794	FA	181,107	479,400	09/15/2010	08/15/2046
915137-X7-3	UNIVERSITY OF TX SYS REV FING SYS 2009B			2	1FE	4,000,000	110.4220	4,416,880	4,000,000	4,000,000					6.276	6.127	FA	94,837	251,040	06/10/2009	08/15/2041
938782-CW-7	WASHINGTON DC MET TRAN BABS 09			2	1FE	12,785,110	109.6100	14,249,300	13,000,000	12,818,984		5,580			7.000	7.145	JJ	455,000	910,000	06/03/2009	07/01/2034
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B			2	1FE	2,500,000	111.2100	2,780,250	2,500,000	2,500,000					6.414	6.414	AO	40,088	160,350	11/13/2009	10/01/2034
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04				1FE	4,870,000	105.4040	5,133,175	4,870,000	4,870,000					5.370	5.370	JJ	130,760	261,519	01/15/2004	07/01/2020
95648X-AN-5	WEST VIRGINIA ECON EXCESS LOTTERY 04				1FE	2,557,635	116.2300	2,905,750	2,500,000	2,527,730		(3,275)			6.070	5.868	JJ	75,875	151,750	09/08/2004	07/01/2026
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004				1FE	19,253,059	116.9690	22,458,048	19,200,000	19,241,366		(1,277)			6.090	6.071	AO	292,320	1,169,280	05/04/2004	10/01/2034
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99			2	1FE	751,968	100.2480	701,736	700,000	700,000					6.150	4.890	JD	3,588	43,050	08/24/2005	12/01/2017
31771K-AA-5	FICO STRIP PRINC				1FE	39,148	95.7500	47,875	50,000	46,076		1,357			0.000	3.012	N/A			07/19/2011	09/26/2019
31358D-CS-1	FNMA PRIN STRIP				1FE	6,342,086	67.8160	11,758,651	17,339,000	9,195,078		489,313			0.000	5.542	N/A			03/15/2010	08/07/2028
3137EA-DB-2	FREDDIE MAC				1FE	9,941,800	101.6410	10,164,070	10,000,000	9,968,945		5,731			2.375	2.441	JJ	110,833	237,500	01/12/2012	01/13/2022
3137EA-DG-1	FREDDIE MAC				1FE	7,433,587	100.9420	7,505,053	7,435,000	7,434,501		200			1.750	1.659	MN	11,204	130,113	04/12/2012	05/30/2019
3137EA-DG-1	FREDDIE MAC	0			1FE	3,564,323	100.9420	3,598,589	3,565,000	3,564,761		96			1.750	1.659	MN	5,372	62,388	04/12/2012	05/30/2019
76116E-GM-6	RESOLUTION TR CORP				1	93,547	70.5410	136,144	193,000	121,989		4,966			0.000	4.200	N/A			08/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP				1	3,844,717	69.3200	6,819,682	9,838,000	5,446,485		272,092			0.000	5.136	N/A			03/11/2010	07/15/2028
76116E-HH-6	RESOLUTION TR CORP				1	10,879,170	73.7330	19,170,684	26,000,000	15,385,591		764,989			0.000	5.111	N/A			03/11/2010	04/15/2027
76116F-AG-2	RFCO STRIP PRINC				1	99,369,900	91.9400	146,185,236	159,000,000	133,491,943		5,657,936			0.000	4.377	N/A			03/18/2010	01/15/2021
880591-DM-1	TEN VAL AUTH				1	16,899,360	142.4540	19,373,717	13,600,000	16,136,257		(129,447)			7.125	5.171	MN	161,500	969,000	03/11/2010	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						862,493,682	XXX	1,114,981,632	1,195,764,000	1,001,226,486	14,881	15,578,714			XXX	XXX	XXX	10,091,051	38,612,735	XXX	XXX
313401-U2-5	FED HOME LOAN MTG CORP #360088			4	1	69	105.8720	74	70	68		1			9.500	12.865	MON	1	6	08/20/1990	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119			4	1	683	100.2970	591	589	654					9.000	5.372	MON	9	52	11/18/2010	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664			4	1	224	100.2920	195	195	210		(5)			9.000	2.157	MON	3	17	11/18/2010	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726			4	1	84	101.6090	74	73	80					9.000	5.387	MON	1	7	11/18/2010	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778			4	1	349,980	107.2560	353,501	329,586	345,585		(2,124)			4.500	2.179	MON	1,236	14,412	08/02/2010	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291			4	1	75,717	107.2820	76,520	71,326	75,102		(496)			4.500	1.998	MON	267	3,123	08/02/2010	09/01/2023
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891			4	1	4	100.4030	3	3	3					9.000	3.812	MON			05/21/1997	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			4	1	1,973	101.1280	1,886	1,865	1,935		(21)			9.000	5.608	MON	14	162	05/21/1997	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538			4	1	34,011	107.7980	37,853	35,114	34,269		44			4.500	5.098	MON	132	1,567	02/18/2005	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263			4	1	22,665	110.1070	25,201	22,888	22,706		7			5.000	5.206	MON	95	1,123	11/05/2004	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550			4	1	53,415	107.7750	59,434	55,147	53,759		69			4.500	5.148	MON	207	2,462	02/18/2005	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121			4	1	3,308	102.5500	1,674	1,633	1,626		4			4.000	4.666	MON	5	60	02/02/2004	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784			4	1	23,335	102.5940	14,302	13,941	13,843		35			4.000	4.827	MON	46	527	02/02/2004	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042			4	1	1,030	102.5990	618	602	598		2			4.000	4.756	MON	2	23	05/05/2004	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			4	1	11,294	102.5880	5,368	5,233	5,199		13			4.000	4.742	MON	17	188	05/05/2004	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736			4	1	7,876	102.5980	4,347	4,237	4,208		11			4.000	4.754	MON	14	157	05/05/2004	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793			4	1	18,760	102.6070	11,937	11,634	11,552		29			4.000	4.764	MON	39	441	05/05/2004	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043			4	1	4,693	112.4130	4,369	3,887	3,992		(20)			9.000	7.244	MON	29	339	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			4	1	4,443	108.9830	4,579	4,202	4,404		(32)			9.000	6.322	MON	32	373	05/21/1997	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			4	1	2,892	119.1160	3,317	2,785	3,074		(7)			7.500	4.316	MON	17	203	10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			4	1	2,506	120.1330	2,466	2,053	2,196		(5)			7.500	5.361	MON	13	152	01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			4	1	3,239	99.9820	3,106	3,107	3,507		(5)			9.000	5.422	MON	23	256	02/21/2001	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			4	1	342	107.5150	331	308	330		(1)			7.500	5.268	MON	2	23	01/04/2002	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			4	1	2,069	113.3560	1,443	1,273	1,375		(2)			7.500	5.404	MON	8	91	01/04/2002	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790			4	1	1,702	100.6560	1,648	1,637	1,787		(6)			7.500	4.888	MON	10	122	10/02/2001	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			4	1	244	116.4510	272	234	259		(1)			9.000	5.735	MON	2	21	02/21/2001	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			4	1	3,388	114.9260	3,735	3,250	3,593		(18)			9.000	5.565	MON	24	290	02/21/2001	07/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311			4	1	2,039	101.3900	1,983	1,956	2,032		(6)			9.000	7.474	MON	15	175	02/21/2001	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391			4	1	9,065	113.6550	9,102	8,008	9,100					7.000	4.924	MON	47	550	11/18/2010	03/01/2026
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376			4	1	8,145	102.5130	3,661	3,571	3,556		10			4.000	4.834	MON	12	128	02/02/2004	04/01/2018
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			4	1	23,152	112.3940	19,794	17,611	18,934		(36)			7.500	5.303	MON	110	1,292	01/04/2002	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153			4	1	423	108.5740	448	413	451		(1)			7.500	4.770	MON	3	30	10/02/2001	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173			4	1	13,489	112.6320	14,824	13,161	14,191		(35)			7.500	5.171	MON	82	980	10/02/2001	01/01/2031
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322			4	1	460,472	108.8750	487,348	447,621	466,778		(872)			5.000	3.876	MON	1,865	21,849	03/23/2009	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			4	1	86,829	109.2610	71,110	65,082	64,586		5			5.000	5.197	MON	271	3,167	06/08/2005	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			4	1	127,470	108.9140	134,957	123,912	129,252		(219)			5.000	3.865	MON	516	6,003	03/23/2009	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798			4	1	320,032	106.8520	330,160	308,988	318,713		(1,232)			5.000	3.308	MON	1,287	15,017	05/20/2009	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			4	1	129,281	107.3820	134,034	124,820	129,076		(484)			5.000	3.331	MON	520	6,068	05/20/2009	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			4	1	579,037	107.0620	598,536	559,055	580,569		(1,698)			5.000	3.263	MON	2,329	27,152	05/20/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			4	1	916,724	107.2540	949,293	885,090	917,428		(3,492)			5.000	3.197	MON	3,688	43,029	05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			4	1	415,866	106.8590	429,055	401,515	418,356		(1,598)			5.000	3.128	MON	1,673	19,543	05/20/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			4	1	394,324	107.1610	407,981	380,716	396,307		(1,515)			5.000	3.205	MON	1,586	18,334	05/20/2009	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			4	1	125,458	107.5800	130,310	121,129	125,195		(435)			5.000	3.357	MON	505	5,911	05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			4	1	95,075	106.3500	97,623	91,794	94,962		(344)			5.000	3.274	MON	382	4,438	05/20/2009	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			4	1	154,581	107.1330	159,892	149,247	154,167		(478)			5.000	3.447	MON	622	7,271	05/20/2009	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310			4	1	206,953	104.1760	208,156	199,811	205,569		(454)			5.000	3.777	MON	833	9,849	05/20/2009	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585			4	1	7,816	102.4500	7,731	7,546	7,557		(38)			5.000	3.890	MON	31	281	05/20/2009	04/01/2017
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			4	1	128,387	107.0490	132,694	123,957	127,586		(425)			5.000	3.560	MON	516	6,059	05/20/2009	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523			4	1	97,792	102.4500	96,731	94,417	97,520		(227)			5.000	3.495	MON	393	4,511	05/20/2009	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			4	1	74,738	108.0640	78,959	73,067	73,955		(75)			7.500	6.893	MON	457	5,394	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			4	1	140,207	106.1420	151,301	142,545	141,459		135			6.000	6.368	MON	713	8,452	02/09/1999	08/01/2028
313610-JH-1	FED NATL MTG ASSOC #046164			4	1	6	100.1380	7	7	7					8.500	15.581	MON			11/15/1988	05/01/2017
313614-Y3-7	FED NATL MTG ASSOC #050230			4	1	279	106.0460	306	288	287		1			9.000	9.600	MON	2	25	09/18/1989	09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601			4	1	5,435	110.3410	5,465	4,952	5,327		(55)			8.500	4.452	MON	35	414	07/06/1992	07/01/2022
313628-FD-6	FED NATL MTG ASSOC #081164			4	1	596	100.3480	619	617	614		2			9.000	9.873	MON	5	52	09/18/1989	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165			4	1	1,213	100.3830	1,260	1,255	1,225		4			9.000	11.634	MON	9	100	09/18/1989	09/01/2019
31371G-YG-9	FED NATL MTG ASSOC #251911			4	1	9,190	113.1330	5,146	4,549	4,506		23			6.000	7.602	MON	23	250	05/06/2003	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022			4	1	3,247	113.1330	2,089	1,847	1,826		11			6.000	7.953	MON	9	104	05/06/2003	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169			4	1	6,439	113.1330	3,729	3,296	3,259		16			6.000	7.682	MON	16	182	05/06/2003	12/01/2018
31371H-Q2-7	FED NATL MTG ASSOC #252573			4	1	8,018	113.1330	5,903	5,218	5,152		23			6.000	7.565	MON	26	299	05/06/2003	06/01/2019
31371H-04-3	FED NATL MTG ASSOC #252575			4	1	7,766	113.1330	5,865	5,184	5,109		22			6.000	7.692	MON	26	298	05/06/2003	07/01/2019
31371J-L5-1	FED NATL MTG ASSOC #253348			4	1	2,229	118.7940	2,500	2,104	2,385		(6)			8.500	4.632	MON	15	176	10/02/2001	06/01/2030
31371J-SE-5	FED NATL MTG ASSOC #253517			4	1	5,689	117.4280	6,308	5,372	6,173		(38)			8.500	4.297	MON	38	450	10/02/2001	11/01/2030
31371J-WA-8	FED NATL MTG ASSOC #253641			4	1	1,670	115.6700	1,824	1,577	1,816		(5)			8.500	4.326	MON	11	134	10/02/2001	01/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371J-3J-1	FED NATL MTG ASSOC #253801			4	1	10,608	113.1330	8,974	7,932	7,711		36			6.000	8.057	MON	40	462	05/06/2003	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847			4	1	11,184	113.1330	9,352	8,266	8,066		34			6.000	7.836	MON	41	480	05/06/2003	05/01/2021
31371J-6W-9	FED NATL MTG ASSOC #253885			4	1	2,176	113.1330	1,531	1,354	1,321		6			6.000	7.806	MON	7	77	05/06/2003	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043			4	1	9,424	113.1330	7,934	7,013	6,838		27			6.000	7.783	MON	35	408	05/06/2003	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085			4	1	18,018	113.1330	15,632	13,817	13,484		58			6.000	7.679	MON	69	806	05/06/2003	11/01/2021
31371K-GV-7	FED NATL MTG ASSOC #254112			4	1	6,769	115.5160	7,384	6,392	6,958		(1)			8.500	6.075	MON	45	542	10/02/2001	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141			4	1	37	99.8590	35	35	35					6.000	4.444	MON			11/04/2004	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193			4	1	10,056	113.1330	8,133	7,189	7,018		26			6.000	7.588	MON	36	416	05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			4	1	18,298	113.1330	16,114	14,243	13,896		52			6.000	7.587	MON	71	833	05/06/2003	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374			4	1	18,631	113.1330	16,018	14,159	13,802		58			6.000	7.580	MON	71	825	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			4	1	11,094	113.1330	9,664	8,542	8,329		32			6.000	7.563	MON	43	499	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			4	1	18,126	113.1330	15,811	13,976	13,590		54			6.000	7.642	MON	70	816	05/06/2003	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544			4	1	20,636	113.1330	18,368	16,236	15,814		57			6.000	7.529	MON	81	951	05/06/2003	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692			4	1	37,362	112.0120	42,182	37,658	37,360		8			5.500	5.717	MON	173	2,026	05/31/2004	03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701			4	1	2,757,327	108.8760	2,799,130	2,570,934	2,733,226		(16,168)			5.000	2.318	MON	10,712	125,865	07/30/2010	04/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119			4	1	1,590	113.2580	1,762	1,555	1,602		2			7.000	6.137	MON	9	104	07/07/2006	02/01/2036
31371N-U9-4	FED NATL MTG ASSOC #257208			4	1	56,824	105.8720	58,643	55,390	56,596		(140)			4.500	3.424	MON	208	2,411	03/23/2009	05/01/2023
31374F-WG-0	FED NATL MTG ASSOC #313047			4	1	1,944	112.9190	2,073	1,836	1,959		(10)			8.500	5.820	MON	13	154	10/02/2001	12/01/2025
31376K-FE-1	FED NATL MTG ASSOC #357565			4	1	72,929	102.3400	71,998	70,351	71,066		(279)			5.000	3.852	MON	293	3,385	05/20/2009	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734			4	1	6,205	113.1330	3,908	3,455	3,410		18			6.000	7.972	MON	17	193	05/06/2003	12/01/2018
31384V-VZ-2	FED NATL MTG ASSOC #535332			4	1	1,512	124.5160	1,778	1,428	1,617		(6)			8.500	4.727	MON	10	120	10/02/2001	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422			4	1	3,366	112.6540	3,581	3,179	3,464		(16)			8.500	5.188	MON	23	267	10/02/2001	07/01/2030
31384W-G2-0	FED NATL MTG ASSOC #535817			4	1	3,360	116.5080	3,860	3,313	3,433		(5)			7.000	5.891	MON	19	229	08/03/2001	04/01/2031
31385F-LV-6	FED NATL MTG ASSOC #543140			4	1	6,409	100.8350	6,102	6,052	7,017		(21)			8.500	4.252	MON	43	513	10/02/2001	06/01/2030
31385J-D4-7	FED NATL MTG ASSOC #545623			4	1	1,990	100.3630	1,908	1,901	1,904		(11)			6.000	4.334	MON	10	45	11/04/2004	05/01/2017
31385J-LM-8	FED NATL MTG ASSOC #545832			4	1	157	100.6570	151	150	150		(1)			6.000	4.652	MON	1	7	11/18/2009	08/01/2017
31385P-5Y-6	FED NATL MTG ASSOC #549063			4	1	6,715	110.0010	6,975	6,341	7,123		(26)			8.500	5.011	MON	45	537	10/02/2001	06/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034			4	1	13,176	100.6470	12,633	12,552	12,581		(62)			6.000	4.759	MON	63	560	11/19/2009	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170			4	1	1,688	100.4730	1,616	1,608	1,612		(7)			6.000	4.351	MON	8	28	11/04/2004	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184			4	1	609	99.8590	581	581	581		(3)			6.000	4.498	MON	3	3	11/04/2004	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230			4	1	1,023	100.7520	982	975	978		(5)			6.000	4.342	MON	5	37	11/04/2004	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439			4	1	274	100.5420	265	264	264		(2)			6.000	4.404	MON	1	11	09/11/2003	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454			4	1	441	100.6490	423	420	420		(2)			6.000	4.652	MON	2	11	11/18/2009	03/01/2018
31386Y-LA-0	FED NATL MTG ASSOC #577321			4	1	13,084	113.1330	9,957	8,801	8,603		55			6.000	7.895	MON	44	506	05/06/2003	04/01/2021
31387E-RH-2	FED NATL MTG ASSOC #581988			4	1	4,630	100.7590	4,492	4,459	4,582		(43)			8.000	5.385	MON	30	347	08/08/2001	07/01/2030
31387S-AE-6	FED NATL MTG ASSOC #592305			4	1	3,481	113.1330	3,327	2,941	2,847		18			6.000	8.304	MON	15	173	05/06/2003	06/01/2021
31388C-FF-2	FED NATL MTG ASSOC #600566			4	1	113	113.1370	128	113	111		(2)			6.500	6.414	MON	1	7	08/09/2001	08/01/2031
31389H-NK-0	FED NATL MTG ASSOC #625994			4	1	4	100.0270	4	4	4					5.000	4.219	MON			03/30/2004	01/01/2017
31389T-FK-3	FED NATL MTG ASSOC #634770			4	1	18,650	100.0370	335	335	335		(1)			5.500	4.506	MON	2	2	04/14/2005	02/01/2017
31390D-QB-3	FED NATL MTG ASSOC #643150			4	1	1,549	100.2520	1,493	1,489	1,492		(10)			6.000	4.484	MON	7	67	09/11/2003	05/01/2017
31390J-D9-9	FED NATL MTG ASSOC #647328			4	1	1,878	113.1330	1,913	1,691	1,819		(34)			6.000	2.860	MON	8	91	11/18/2010	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769			4	1	142	100.4550	136	135	135		(1)			6.000	4.881	MON	1	5	11/18/2009	06/01/2017
31390M-ST-2	FED NATL MTG ASSOC #650430			4	1	768	100.6740	736	731	733		(3)			6.000	5.013	MON	4	34	11/18/2009	08/01/2017
31390S-W2-3	FED NATL MTG ASSOC #655065			4	1	907	100.3510	875	872	874		(5)			6.000	4.533	MON	4	41	09/11/2003	07/01/2017
31391C-XR-1	FED NATL MTG ASSOC #663188			4	1	106,370	100.9120	34,944	34,629	34,681		(61)			5.500	4.998	MON	159	1,614	04/14/2005	09/01/2017
31400C-4C-5	FED NATL MTG ASSOC #684019			4	1	9,788	111.6230	11,005	9,859	9,795		1			5.500	5.689	MON	45	516	05/31/2004	02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804			4	1	249,319	113.1370	269,441	238,155	256,393		242			6.500	4.663	MON	1,290	15,442	09/26/2003	05/01/2033
31402K-YP-3	FED NATL MTG ASSOC #731618			4	1	83,600	113.1370	90,348	79,857	85,210		(162)			6.500	4.949	MON	433	5,176	09/26/2003	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222			4	1	278,055	113.1370	300,496	265,605	275,036		(389)			6.500	5.560	MON	1,439	17,223	09/26/2003	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585			4	1	3,137	116.3940	3,632	3,121	3,140		1			6.500	6.323	MON	17	199	07/07/2006	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932			4	1	17,226	113.1370	19,012	16,804	17,336		19			6.500	5.608	MON	91	1,064	10/24/2007	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947			4	1	127,092	115.1750	142,791	123,978	128,181		454			6.500	5.587	MON	672	7,874	10/24/2007	10/01/2036
31403H-UT-5	FED NATL MTG ASSOC #749494			4	1	4,856	102.3400	4,885	4,773	4,792		(9)			5.000	4.441	MON	20	224	11/05/2004	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731			4	1	1,293	102.5040	1,263	1,232	1,244		(6)			6.000	4.651	MON	6	70	11/04/2004	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043			4	1	8,888	102.4560	8,951	8,736	8,768		(16)			5.000	4.492	MON	36	405	11/05/2004	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368			4	1	7,891	102.4260	7,944	7,756	7,784		(14)			5.000	4.527	MON	32	357	11/05/2004	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281			4	1	8,022	102.3400	8,069	7,885	7,907		(9)			5.000	4.624	MON	33	346	11/05/2004	02/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31403X-Y4-1	FED NATL MTG ASSOC #761331			4	1	18,666	102.7700	11,476	11,167	11,250		(32)			5.500	4.659	MON	51	584	10/05/2004	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758			4	1	558	101.9800	220	216	217		(1)			5.500	4.429	MON	1	10	10/05/2004	01/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028			4	1	11,600	102.2990	6,833	6,679	6,726		(23)			5.500	4.509	MON	31	348	10/05/2004	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788			4	1	5,162	101.1390	2,455	2,428	2,443		(6)			5.500	4.749	MON	11	122	10/05/2004	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082			4	1	9,635	102.3400	9,692	9,470	9,499		(17)			5.000	4.529	MON	39	445	11/05/2004	01/01/2019
31404K-ZH-8	FED NATL MTG ASSOC #771244			4	1	406	100.5850	243	242	243		(1)			5.500	4.879	MON	1	13	02/10/2005	02/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691			4	1	128,851	113.1370	99,995	88,384	90,763		32			6.500	5.782	MON	479	5,547	07/12/2004	04/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262			4	1	25,931	103.1410	25,478	24,702	25,086		(155)			6.000	4.312	MON	124	1,405	11/04/2004	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783			4	1	18,348	103.3430	18,312	17,719	17,909		(73)			6.000	4.869	MON	89	1,019	04/06/2005	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186			4	1	43,070	113.1370	48,480	42,851	43,076		2			6.500	6.361	MON	232	2,778	07/07/2006	08/01/2034
31405V-JZ-1	FED NATL MTG ASSOC #800480			4	1	7,657	103.5270	7,792	7,526	7,562		(11)			5.000	4.543	MON	31	350	11/05/2004	11/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268			4	1	4,532	102.3400	4,559	4,454	4,470		(5)			5.000	4.664	MON	19	215	11/18/2009	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #818749			4	1	224,441	113.1370	252,633	223,299	224,455		8			6.500	6.362	MON	1,210	14,413	07/07/2006	02/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600			4	1	37,518	113.1370	41,407	36,599	37,659		46			6.500	5.712	MON	198	2,293	10/24/2007	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554			4	1	39,887	113.2330	44,175	39,012	39,950		37			7.000	6.300	MON	228	2,725	07/07/2006	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177			4	1	17,481	113.1370	19,676	17,391	17,485		3			6.500	6.346	MON	94	1,128	07/07/2006	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237			4	1	4,121	113.1910	4,641	4,100	4,122		1			6.500	6.344	MON	22	263	07/07/2006	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473			4	1	19,594	113.1370	22,054	19,493	19,608		3			6.500	6.317	MON	106	1,256	07/07/2006	02/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962			4	1	25,591	113.1370	28,805	25,460	25,623		4			6.500	6.316	MON	138	1,650	07/07/2006	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521			4	1	2,510	116.1220	2,899	2,497	2,511		1			6.500	6.338	MON	14	159	07/07/2006	02/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474			4	1	2,528	102.2760	2,529	2,473	2,562		6			7.000	5.983	MON	14	163	07/07/2006	04/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739			4	1	15,802	113.1370	17,440	15,415	15,880		4			6.500	5.551	MON	84	999	10/24/2007	06/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255			4	1	91,698	106.6940	94,378	88,456	91,099		(354)			5.000	3.401	MON	369	4,290	05/20/2009	03/01/2023
31410Q-6U-0	FED NATL MTG ASSOC #894683			4	1	9,777	113.1370	10,790	9,537	9,782		2			6.500	5.614	MON	52	608	10/24/2007	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641			4	1	3,419	113.2850	3,788	3,344	3,477		5			7.000	5.856	MON	20	234	07/07/2006	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021			4	1	24,271	113.1370	26,787	23,677	24,342		24			6.500	5.701	MON	128	1,503	10/24/2007	08/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043			4	1	6,850	102.7740	6,862	6,677	6,827		(14)			4.500	3.227	MON	25	194	03/23/2009	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			4	1	140,576	103.9830	141,008	135,607	139,837		(658)			5.000	3.290	MON	565	6,601	05/20/2009	04/01/2022
31410X-TS-5	FED NATL MTG ASSOC #900661			4	1	25,138	113.1370	27,743	24,522	25,252		19			6.500	5.663	MON	133	1,591	10/24/2007	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234			4	1	84,554	113.1370	93,317	82,482	84,585		40			6.500	5.783	MON	447	5,352	10/24/2007	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188			4	1	199,208	113.1370	219,856	194,327	197,525		(9)			6.500	5.999	MON	1,053	12,610	10/24/2007	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858			4	1	1,265	113.1370	1,396	1,234	1,287		2			6.500	5.329	MON	7	80	10/24/2007	10/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274			4	1	41,478	113.1370	45,777	40,461	41,810		31			6.500	5.564	MON	219	2,623	10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890			4	1	3,105	113.8620	3,505	3,078	3,107		1			6.500	6.229	MON	17	199	06/26/2007	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352			4	1	105,452	106.7210	108,561	101,725	104,514		(464)			5.000	3.432	MON	424	4,959	05/20/2009	02/01/2022
31411L-RL-7	FED NATL MTG ASSOC #911391			4	1	68,696	108.8760	73,098	67,139	68,886		(43)			5.000	4.248	MON	280	3,209	03/13/2009	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384			4	1	137,177	105.6730	139,835	132,329	135,358		(486)			5.000	3.687	MON	551	6,387	05/20/2009	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079			4	1	55,402	102.3400	54,694	53,443	55,269		(247)			5.000	3.004	MON	223	2,582	05/20/2009	04/01/2022
31411W-YF-8	FED NATL MTG ASSOC #917010			4	1	130,775	104.1230	131,354	126,152	129,156		(569)			5.000	3.555	MON	526	6,050	05/20/2009	04/01/2022
31411X-XB-6	FED NATL MTG ASSOC #917874			4	1	55,310	113.1370	62,005	54,805	55,581		34			6.500	6.092	MON	297	3,463	07/20/2007	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104			4	1	165,178	106.1060	169,009	159,284	164,255		(613)			5.000	3.331	MON	664	7,722	05/20/2009	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497			4	1	78,457	105.6050	79,926	75,684	77,973		(258)			5.000	3.382	MON	315	3,654	05/20/2009	05/01/2022
31411Y-3F-8	FED NATL MTG ASSOC #918898			4	1	79	102.7740	79	77	79					4.500	2.943	MON		4	03/23/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			4	1	79,436	105.9880	81,217	76,628	79,110		(341)			5.000	3.228	MON	319	3,677	05/20/2009	04/01/2022
31412A-E5-9	FED NATL MTG ASSOC #919156			4	1	29,227	113.1370	32,256	28,511	29,282		41			6.500	5.729	MON	154	1,702	10/24/2007	04/01/2037
31412D-2D-9	FED NATL MTG ASSOC #922472			4	1	46,787	117.5670	53,658	45,641	46,857		36			6.500	5.725	MON	247	2,938	10/24/2007	03/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325			4	1	31,271	113.1370	34,512	30,505	31,433		48			6.500	5.632	MON	165	1,936	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511			4	1	32,533	113.1370	35,905	31,736	32,632		40			6.500	5.689	MON	172	1,977	10/24/2007	06/01/2037
31412L-ZB-9	FED NATL MTG ASSOC #928738			4	1	9,727	113.1370	10,736	9,489	9,784		10			6.500	5.585	MON	51	615	10/24/2007	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470			4	1	96,912	106.3450	99,313	93,388	96,828		(275)			5.000	3.340	MON	389	4,502	04/02/2009	01/01/2024
31412X-H8-0	FED NATL MTG ASSOC #937755			4	1	43,127	108.8760	45,890	42,149	43,536		(48)			5.000	4.065	MON	176	2,078	03/13/2009	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775			4	1	105,935	106.7550	109,093	102,190	105,506		(378)			5.000	3.267	MON	426	4,963	05/20/2009	06/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135			4	1	28,986	115.8880	32,768	28,275	29,084		30			6.500	5.675	MON	153	1,796	10/24/2007	07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287			4	1	116,483	106.1270	119,250	112,366	115,965		(482)			5.000	3.327	MON	468	5,500	05/20/2009	07/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115			4	1	24,397	113.1370	26,926	23,799	24,456		15			6.500	5.700	MON	129	1,543	10/24/2007	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456			4	1	19,210	102.3400	18,964	18,531	19,110		(9)			5.000	3.403	MON	77	749	05/20/2009	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915			4	1	1,915	102.7740	1,919	1,867	1,892		(3)			4.500	3.636	MON	7	81	03/23/2009	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31413B-4M-0	FED NATL MTG ASSOC #941028			4	1	43,071	113.1370	48,284	42,678	43,118		14			6.500	6.201	MON	231	2,769	07/20/2007	07/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939			4	1	93,644	113.2960	103,496	91,350	94,174		112			6.500	5.613	MON	495	5,762	10/24/2007	08/01/2037
31414C-TX-6	FED NATL MTG ASSOC #962366			4	1	4,161	106.1160	4,304	4,056	4,140		(10)			4.500	3.509	MON	15	177	03/23/2009	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697			4	1	1,690	103.5730	1,707	1,648	1,681		(4)			4.500	3.553	MON	6	72	03/23/2009	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326			4	1	2,538	108.8760	2,700	2,480	2,548		(4)			5.000	4.245	MON	10	116	03/13/2009	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387			4	1	135,414	104.4940	136,499	130,628	134,035		(420)			5.000	3.723	MON	544	6,223	05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466			4	1	5,201	102.8070	5,212	5,070	5,136		(9)			4.500	3.829	MON	19	222	03/23/2009	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754			4	1	107,245	102.3400	105,875	103,454	105,888		(183)			5.000	3.878	MON	431	4,781	05/20/2009	01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725			4	1	148,693	103.3890	148,298	143,437	147,977		(482)			5.000	3.453	MON	598	6,990	05/20/2009	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015			4	1	137,122	102.4280	135,488	132,276	135,377		(566)			5.000	3.694	MON	551	6,240	05/20/2009	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294			4	1	19,302	108.8760	20,539	18,864	19,483		(26)			5.000	4.115	MON	79	920	03/13/2009	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595			4	1	24,965	108.8760	26,565	24,399	25,189		(29)			5.000	4.121	MON	102	1,168	03/13/2009	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091			4	1	51,819	108.8760	55,139	50,644	52,375		(55)			5.000	4.069	MON	211	2,395	03/13/2009	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297			4	1	208,930	104.8390	213,510	203,656	208,100		(573)			4.500	3.443	MON	764	8,861	03/23/2009	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993			4	1	141,158	102.3400	139,356	136,169	141,020		(576)			5.000	3.285	MON	567	6,732	05/20/2009	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			4	1	50,917	108.8760	54,180	49,763	51,328		(36)			5.000	4.145	MON	207	2,286	03/13/2009	04/01/2038
31414U-G6-9	FED NATL MTG ASSOC #976421			4	1	693	105.7480	714	675	696		(3)			4.500	3.048	MON	3	30	03/23/2009	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607			4	1	64,792	102.3400	63,964	62,502	64,920		(210)			5.000	3.209	MON	260	2,923	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789			4	1	2,080	104.8830	2,126	2,027	2,069		(5)			4.500	3.472	MON	8	89	03/23/2009	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443			4	1	106,359	104.5240	107,240	102,599	106,231		(316)			5.000	3.418	MON	427	4,955	05/20/2009	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365			4	1	12,393	105.2790	12,717	12,080	12,314		(29)			4.500	3.549	MON	45	526	03/23/2009	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831			4	1	25,808	108.8760	27,461	25,223	26,341		(47)			5.000	3.823	MON	105	1,215	03/13/2009	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470			4	1	22,230	108.8760	23,654	21,726	22,546		(36)			5.000	3.982	MON	91	1,064	03/13/2009	05/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102			4	1	175,229	102.5230	173,300	169,036	173,276		(417)			5.000	3.885	MON	704	8,374	05/20/2009	09/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484			4	1	161,039	102.3400	158,983	155,347	159,576		(303)			5.000	3.762	MON	647	7,312	05/20/2009	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			4	1	179,654	105.6170	183,035	173,302	178,950		(485)			5.000	3.525	MON	722	8,458	05/20/2009	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961			4	1	40,689	104.2490	41,347	39,662	40,529		(120)			4.500	3.443	MON	149	1,721	03/23/2009	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956			4	1	128,252	102.3400	126,614	123,719	127,490		(551)			5.000	3.444	MON	515	6,102	05/20/2009	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933			4	1	90,851	106.6920	93,504	87,640	89,399		(248)			5.000	3.890	MON	365	4,259	05/20/2009	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155			4	1	157,660	102.3400	155,647	152,087	157,644		(491)			5.000	3.444	MON	634	7,538	05/20/2009	01/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606			4	1	52,892	102.7740	52,987	51,557	52,504		(99)			4.500	3.550	MON	193	2,072	03/23/2009	10/01/2023
31417Y-GM-3	FED NATL MTG ASSOC #MA0203			4	1	2,520,739	102.9770	2,496,309	2,424,151	2,460,589		(11,782)			4.000	2.467	MON	8,081	91,601	12/18/2009	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266			4	1	1,683,560	102.7740	1,638,852	1,594,610	1,628,813		(10,952)			4.500	2.486	MON	5,980	67,735	12/18/2009	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102			4	1	175,819	102.8520	172,426	167,646	174,660		(598)			3.000	1.777	MON	419	4,937	08/15/2012	07/01/2027
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS			4	1	481,369	110.7800	588,658	531,376	510,876		2,801			7.500	9.882	MON	3,321	38,938	05/11/1992	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS			4	1	623,157	109.6670	734,730	669,965	651,573		2,308			8.000	9.716	MON	4,466	52,102	05/04/1992	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS			4	1	386,869	109.7210	468,804	427,270	410,480		2,483			7.500	9.897	MON	2,670	31,340	01/31/1995	09/15/2022
313375-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS			4	1	267,694	110.0950	339,970	308,797	288,480		2,010			7.000	10.444	MON	1,801	21,185	07/28/1994	04/15/2024
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS			4	1	606	102.3070	603	590	594		(2)			9.500	7.670	MON	5	42	02/27/1991	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS			4	1	76,296	104.7500	108,401	103,485	98,682		1,222			6.500	10.859	MON	561	6,532	11/22/1990	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS			4	1	157,113	111.9360	217,071	193,924	185,271		969			7.500	10.254	MON	1,212	14,200	05/12/1992	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS			4	1	1,506,849	110.7990	1,799,359	1,623,981	1,581,352		5,379			7.500	8.836	MON	10,150	118,699	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS			4	1	367,189	109.7810	536,031	488,273	435,601		5,878			7.000	12.763	MON	2,848	33,338	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS			4	1	49,484	109.1500	51,171	46,881	47,759		(68)			6.500	5.482	MON	254	2,938	05/31/2004	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS			4	1	903,262	112.8530	1,083,276	959,902	925,842		1,025			6.500	7.629	MON	5,199	62,958	05/09/2002	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS			4	1	963,016	113.2030	1,154,741	1,020,063	987,203		68			6.500	7.516	MON	5,525	67,243	04/18/2002	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS			4	1	426,137	113.7150	505,222	444,287	434,411		41			6.500	7.218	MON	2,407	29,383	04/17/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS			4	1	2,747,177	113.3290	3,260,104	2,876,674	2,806,495		(629)			6.500	7.229	MON	15,582	189,886	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS			4	1	1,305,055	113.2740	1,547,969	1,366,575	1,335,437		616			6.500	7.253	MON	7,402	90,438	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS			4	1	776,863	107.5590	802,483	746,087	762,504		(251)			6.500	5.817	MON	4,041	47,855	11/18/2009	05/15/2032
31358U-7D-2	FNR 1993-70 Z RMBS			4	1	34,643	110.0590	36,575	33,233	33,233					6.900	6.900	MON	191	2,246	05/31/2004	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS			4	1	124,276	101.1850	127,653	126,158	126,052		106			5.000	5.228	MON	526	5,409	01/01/2005	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS			4	1	673,602	101.7660	675,160	663,443	664,043		(431)			5.000	4.817	MON	2,764	29,625	04/11/2003	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS			4	1	2,935,673	103.3460	3,134,303	3,032,817	3,014,002		5,687			5.000	5.588	MON	12,637	145,106	07/31/2008	09/25/2023
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS			4	1FE	851	101.2000	904	893	881		4			9.950	11.111	MON	15	73	08/31/1987	09/01/2017
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS			4	1	1,188,865	110.0780	1,416,087	1,286,446	1,250,397		4,611			7.750	9.275	MON	8,308	97,417	06/17/1992	05/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS			4	1FE	706	100.0210	802	802	802					9.250	9.250	MON	6	6	11/30/1988	12/01/2018
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						34,810,844	XXX	37,587,303	34,769,997	34,952,588		(33,082)			XXX	XXX	XXX	166,109	1,949,009	XXX	XXX
501810-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT			4	1	12,755,657	117.2200	13,494,905	11,512,430	12,274,421		(55,197)			6.800	5.911	MJSD	34,793	782,845	07/15/2004	09/15/2028
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						12,755,657	XXX	13,494,905	11,512,430	12,274,421		(55,197)			XXX	XXX	XXX	34,793	782,845	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						910,060,184	XXX	1,166,063,841	1,242,046,427	1,048,453,495	14,881	15,490,435			XXX	XXX	XXX	10,291,954	41,344,588	XXX	XXX
90131H-AT-2	21ST CENTURY FOX AMERICA INC				2FE	6,338,837	123.1150	7,386,924	6,000,000	6,287,010		(30,707)			7.750	6.882	JJ	207,958	465,000	04/08/2015	01/20/2024
90131H-BF-1	21ST CENTURY FOX AMERICA INC				2FE	3,688,228	117.4780	4,699,120	4,000,000	3,702,034		8,182			6.200	6.932	JD	11,022	248,000	04/08/2015	12/15/2034
90131H-CA-1	21ST CENTURY FOX AMERICA INC			2	2FE	1,497,105	98.0280	1,470,417	1,500,000	1,497,134		29			3.375	3.398	MN	6,047		11/15/2016	11/15/2026
88579Y-AP-6	3M CO			1	1FE	14,973,300	99.9660	14,994,885	15,000,000	14,985,620		8,823			1.375	1.436	FA	82,500	206,250	08/04/2015	08/07/2018
88579Y-AQ-4	3M CO			1	1FE	4,971,200	99.8960	4,994,815	5,000,000	4,978,962		5,566			2.000	2.122	FA	40,000	100,000	08/04/2015	08/07/2020
88579Y-AV-3	3M CO			2	1FE	13,676,913	93.8670	12,978,976	13,827,000	13,679,316		2,402			2.250	2.374	MS	88,147		10/24/2016	09/19/2026
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT			1	1	13,000,000	101.4830	13,192,763	13,000,000	13,000,000					3.110	3.110	FA	144,874	404,300	08/22/2012	08/22/2019
00037B-AB-8	ABB FINANCE USA INC		C		1FE	12,620,457	101.0230	13,031,941	12,900,000	12,739,655		27,117			2.875	3.129	MN	54,601	370,875	05/03/2012	05/08/2022
002824-BF-6	ABBOTT LABORATORIES			2	1FE	744,420	99.3090	744,818	750,000	744,470		50			3.750	3.840	MN	3,047		11/17/2016	11/30/2026
002824-BG-4	ABBOTT LABORATORIES			2	1FE	2,235,600	101.6620	2,287,400	2,250,000	2,235,647		47			4.750	4.800	MN	11,578		11/17/2016	11/30/2036
002824-BH-2	ABBOTT LABORATORIES			2	1FE	3,308,028	102.6340	3,421,801	3,334,000	3,308,070		42			4.900	4.950	MN	17,698		11/17/2016	11/30/2046
00287Y-AK-5	ABBVIE INC			1	2FE	4,613,489	100.0610	4,637,846	4,635,000	4,627,140		4,132			2.000	2.094	MN	14,163	92,700	08/12/2013	11/06/2018
00287Y-AK-5	ABBVIE INC		LS	1	2FE	363,306	100.0610	365,224	365,000	364,381		325			2.000	2.094	MN	1,115	7,300	08/12/2013	11/06/2018
00287Y-AL-3	ABBVIE INC			1	2FE	4,969,919	98.7750	4,938,745	5,000,000	4,980,011		3,086			2.900	2.975	MN	22,153	145,000	08/12/2013	11/06/2022
00287Y-AT-6	ABBVIE INC			2	2FE	2,571,104	100.0260	2,593,677	2,593,000	2,576,504		4,617			2.500	2.699	MN	8,463	64,825	11/18/2015	05/14/2020
00287Y-AU-3	ABBVIE INC			2	2FE	1,497,390	97.9790	1,469,679	1,500,000	1,497,705		315			2.300	2.337	MN	4,504	17,442	05/09/2016	05/14/2021
00287Y-AX-7	ABBVIE INC			2	2FE	3,999,480	97.0080	3,880,308	4,000,000	3,999,523		43			2.850	2.852	MN	14,883	57,633	05/09/2016	05/14/2023
024747-AC-1	ABC SUPPLY CO INC			2	4FE	10,711,000	103.0000	11,175,500	10,850,000	10,763,319		16,184			5.625	5.827	AO	128,844	610,313	09/22/2015	04/15/2021
00404A-AJ-8	ACADIA HEALTHCARE CO INC			2	4FE	2,373,506	100.0000	2,350,000	2,350,000	2,367,707		(4,145)			5.625	5.401	FA	49,938	132,188	12/08/2015	02/15/2023
00404A-AM-1	ACADIA HEALTHCARE CO INC			2	4FE	4,157,310	102.2500	4,253,600	4,160,000	4,157,059		(251)			6.500	6.492	MS	90,133	146,467	07/05/2016	03/01/2024
00404A-AE-9	ACADIA HEALTHCARE COMPANY INC			2	4FE	260,000	103.1250	257,813	250,000	255,922		(2,482)			6.125	4.977	MS	4,509	15,313	04/27/2015	03/15/2021
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL				3FE	341,660	100.7500	345,573	343,000	341,683		214			3.756	3.836	MJSD	143	14,876	12/16/2015	02/11/2022
00434N-AB-1	ACCESS MIDSTREAM PARTNERS LP			2	2FE	9,757,500	100.9780	9,845,384	9,750,000	9,755,265		(870)			4.875	4.863	MS	139,953	475,313	04/24/2014	03/15/2024
00449#-AD-7	ACCRUENT LLC 2ND LIEN (BABSON)				5	4,950,000	100.0000	5,000,000	5,000,000	4,952,929		2,929			10.750	10.968	MJSD	68,681	222,839	09/23/2016	11/16/2022
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL		D		4FE	670,858	94.3930	633,243	670,858	670,858					4.000	4.000	MJSD	149	27,207	09/30/2015	12/13/2019
BA50KX-0U-6	ACCURIDE CORP TLB				4FE	6,547,500	97.5000	6,581,250	6,750,000	6,549,077		1,577			8.000	8.574	FMAN	40,500		12/05/2016	11/18/2023
00440E-AM-9	ACE INA HOLDINGS			1	1FE	9,904,600	109.4400	10,943,970	10,000,000	9,971,139		10,602			5.900	6.028	JD	26,222	590,000	06/03/2009	06/15/2019
00440E-AT-4	ACE INA HOLDINGS INC			2	1FE	498,260	99.9770	499,886	500,000	498,633		336			2.300	2.375	MN	1,853	11,500	11/18/2015	11/03/2020
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1				4FE	553,950	97.3750	540,656	555,231	553,988		222			4.250	4.303	MJSD	4,064	53,880	10/30/2015	09/26/2021
00507U-AR-2	ACTAVIS FUNDING SCS			2	2FE	5,044,100	101.5010	5,075,045	5,000,000	5,037,980		(6,120)			3.450	3.290	MS	50,792	172,500	01/22/2016	03/15/2022
00507V-AE-9	ACTIVISION BLIZZARD INC			2	2FE	10,431,250	109.4110	10,580,053	9,670,000	10,137,372		(114,383)			6.125	4.676	MS	174,396	592,288	01/05/2015	09/15/2023
00507V-AG-4	ACTIVISION BLIZZARD INC			2	2FE	2,996,340	97.5850	2,927,544	3,000,000	2,996,537		197			2.300	2.326	MS	19,550		09/14/2016	09/15/2021
00510R-AC-7	ACUITY BRANDS INC			1	2FE	11,227,163	109.9860	12,373,403	11,250,000	11,241,803		2,464			6.000	6.033	JD	30,000	675,000	12/01/2009	12/15/2019
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%				2		104.6590								8.300	8.300	FA		96,529	11/12/2009	08/06/2017
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD			2	3FE	7,018,063	98.0000	6,860,000	7,000,000	7,017,637		(426)			4.875	4.835	FA	125,125		10/11/2016	08/15/2026
00101J-AF-3	ADT CORP			1	3FE	42,241	95.2500	47,625	50,000	44,742		786			3.500	5.743	JJ	807	1,750	08/01/2013	07/15/2022
00101J-AF-3	ADT CORP		LS	1	3FE	2,069,809	95.2500	2,333,625	2,450,000	2,192,374		38,503			3.500	5.743	JJ	39,540	85,750	08/01/2013	07/15/2022
00101J-AH-9	ADT CORP			1	3FE	9,853,659	95.5000	9,411,525	9,855,000	9,854,077		122			4.125	4.127	JD	18,068	406,519	05/24/2013	06/15/2023
00101J-AH-9	ADT CORP		LS	1	3FE	144,980	95.5000	138,475	145,000	144,986		2			4.125	4.127	JD	266	5,981	05/24/2013	06/15/2023
00101J-AM-8	ADT CORP			1	3FE	3,279,250	106.0000	3,502,240	3,304,000	3,288,029		4,435			5.250	5.416	MS	51,074	173,460	12/11/2014	03/15/2020
00101J-AM-8	ADT CORP		LS	1	3FE	490,750	106.0000	525,760	496,000	492,612		941			5.250	5.485	MS	7,667	26,040	12/11/2014	03/15/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC			2	2FE	14,320,240	104.3650	14,910,656	14,287,000	14,305,550		(3,224)			4.500	4.471	JJ	296,455	642,915	01/11/2012	01/15/2022
00751Y-AB-2	ADVANCE AUTO PARTS INC		LS	2	2FE	719,061	104.3650	744,124	713,000	716,383		(588)			4.500	4.394	JJ	14,795	32,085	01/11/2012	01/15/2022
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A				1	1,320	99.4340	1,802	1,812	1,783		72			0.000	7.431	N/A			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B				1	3,630	98.3570	4,901	4,983	4,903		197			0.000	7.431	N/A			04/18/2002	03/01/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL				4FE	3,407,829	100.2750	3,423,195	3,413,807	3,408,030		1,101			4.250	4.292	JAJO	25,049	140,595	10/30/2015	07/23/2021
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN				4FE	2,254,488	100.8130	2,272,817	2,254,488	2,254,488					3.500	3.500	FMAN	877	16,298	11/10/2016	11/10/2023
007643-AB-5	AERCAP AVIATION SOLUTION		D	1	2FE	4,442,869	101.7750	4,452,656	4,375,000	4,388,743		(32,448)			6.375	5.596	MN	24,017	278,906	12/08/2015	05/30/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00772B-AM-3	AERCAP IRELAND CAPITAL LTD		D	1	2FE	518,381	105.1250	525,625	500,000	514,603		(2,716)			5.000	4.313	AO	6,250	25,000	08/06/2015	10/01/2021
00772B-AP-6	AERCAP IRELAND CAPITAL LTD		D	1	2FE	720,000	103.0000	772,500	750,000	723,596		3,596			4.625	5.373	JJ	17,344	17,344	02/05/2016	07/01/2022
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD		D	1	2FE	717,710	104.0000	728,000	700,000	714,155		(3,371)			4.625	4.048	AO	5,486	33,184	12/08/2015	10/30/2020
00130H-BU-8	AES CORP			2	3FE	12,795,934	101.7500	12,892,743	12,671,000	12,758,843		(14,315)			5.500	5.345	MS	205,200	696,905	06/16/2014	03/15/2024
00130H-BU-8	AES CORP	LS		2	3FE	331,879	101.7500	334,758	329,000	331,005		(326)			5.500	5.364	MS	5,328	18,095	03/05/2014	03/15/2024
00130H-BV-6	AES CORP			2	3FE	44,160	100.0000	46,000	46,000	44,755		475			3.931	4.512	MJSD	156	1,703	09/24/2015	06/01/2019
00130H-BW-4	AES CORP			2	3FE	1,975,000	100.0000	2,000,000	2,000,000	1,975,261		261			5.500	5.689	AO	23,222		11/16/2016	04/15/2025
00130H-BX-2	AES CORP			2	3FE	5,000	101.5000	5,075	5,000	5,000					6.000	6.000	MN	38	142	05/11/2016	05/15/2026
00130H-BX-2	AES CORP	LS		2	3FE	1,870,000	101.5000	1,898,050	1,870,000	1,870,000					6.000	6.000	MN	14,337	52,983	05/11/2016	05/15/2026
00130H-BT-1	AES CORPORATION (THE)			2	3FE	9,308,050	98.7700	9,630,075	9,750,000	9,401,762		43,593			4.875	5.540	MN	60,734	475,313	12/08/2015	05/15/2023
001118-AA-2	AES HAWAII (HEPCO)			1	5	10,900,050	91.3200	9,953,926	10,900,050	10,900,050					6.870	6.870	MJSD	2,080	729,141	07/30/2003	06/30/2022
00817Y-AQ-1	AETNA INC			2	2FE	4,056,351	101.4550	3,956,749	3,900,000	4,031,159		(14,557)			3.500	3.017	MN	17,442	136,500	03/26/2015	11/15/2024
00817Y-AQ-1	AETNA INC	LS		2	2FE	104,009	101.4550	101,455	100,000	103,363		(373)			3.500	3.017	MN	447	3,500	03/26/2015	11/15/2024
00817Y-AS-7	AETNA INC			1	2FE	4,996,000	99.9070	4,995,365	5,000,000	4,997,112		1,112			1.700	1.741	JD	5,667	42,028	06/02/2016	06/07/2018
00817Y-AT-5	AETNA INC			1	2FE	4,996,250	99.7710	4,988,535	5,000,000	4,996,937		687			1.900	1.926	JD	6,333	46,972	06/02/2016	06/07/2019
00817Y-AU-2	AETNA INC			2	2FE	749,925	99.5470	746,604	750,000	749,933		8			2.400	2.402	JD	800	9,300	06/02/2016	06/15/2021
00817Y-AV-0	AETNA INC			2	2FE	9,985,400	98.5010	9,850,090	10,000,000	9,986,465		1,065			2.800	2.823	JD	12,444	144,667	06/02/2016	06/15/2023
00828K-AF-2	AFFINION GROUP TRANCHE B TL				4FE	2,985,688	99.3500	2,973,607	2,993,062	2,986,282		4,756			6.750	6.933	FMAN	24,693	206,718	11/18/2015	04/30/2018
001192-AH-6	AGL CAPITAL CORP			2	2FE	8,984,970	116.4810	10,483,317	9,000,000	8,986,245		252			5.875	5.887	MS	155,688	528,750	03/16/2011	03/15/2041
001192-AM-5	AGL CAPITAL CORP			2	2FE	6,971,860	97.5790	6,830,551	7,000,000	6,973,335		1,475			3.250	3.297	JD	10,111	130,813	05/13/2016	06/15/2026
008685-AB-5	AHOLD FINANCE USA INC		C	1	2FE	9,102,905	122.8720	10,444,103	8,500,000	8,962,522		(24,327)			6.875	6.236	MN	97,396	584,375	02/17/2010	05/01/2029
00912X-AJ-3	AIR LEASE CORP			1	2	53,795	106.0490	56,206	53,000	53,392		(113)			4.750	4.497	MS	839	2,518	03/08/2013	03/01/2020
00912X-AJ-3	AIR LEASE CORP	LS		1	2	1,976,205	106.0490	2,064,764	1,947,000	1,961,395		(4,142)			4.750	4.497	MS	30,828	92,483	03/08/2013	03/01/2020
00913R-AB-2	AIR LIQUIDE FINANCE SA		D	2	1FE	4,466,880	96.0190	4,320,846	4,500,000	4,468,221		1,341			1.750	1.907	MS	20,563		10/31/2016	09/27/2021
009158-AP-1	AIR PRODUCTS & CHEMICALS			1	1FE	11,991,360	106.3990	12,767,820	12,000,000	11,997,346		929			4.375	4.384	FA	189,583	525,000	08/18/2009	08/21/2019
009158-AS-5	AIR PRODUCTS & CHEMICALS			1	1FE	11,772,669	99.9770	11,723,256	11,726,000	11,758,137		(14,533)			1.200	0.851	AO	29,706	70,356	08/17/2016	10/15/2017
00928Q-AF-8	AIRCASTLE LTD			1	3FE	2,679,000	101.0000	2,701,750	2,675,000	2,675,268		(895)			6.750	6.714	AO	38,119	180,563	04/19/2012	04/15/2017
00928Q-AG-6	AIRCASTLE LTD			1	3FE	3,000,000	113.2500	3,397,500	3,000,000	3,000,000					7.625	7.625	AO	48,292	228,750	03/30/2012	04/15/2020
00928Q-AM-3	AIRCASTLE LTD			1	3FE	2,105,000	106.5000	2,241,825	2,105,000	2,105,000					5.125	5.125	MS	31,765	107,881	03/12/2014	03/15/2021
00928Q-AM-3	AIRCASTLE LTD	M		1	3FE	4,270,000	106.5000	4,547,550	4,270,000	4,270,000					5.125	5.125	MS	64,435	218,838	03/12/2014	03/15/2021
00928Q-AN-1	AIRCASTLE LTD			1	3FE	2,004,625	106.0000	2,067,000	1,950,000	2,001,457		(3,168)			5.500	4.897	FA	40,517	75,625	08/23/2016	02/15/2022
00928Q-AN-1	AIRCASTLE LTD	O		1	3FE	191,625	106.0000	185,500	175,000	190,661		(964)			5.500	3.572	FA	3,636		08/23/2016	02/15/2022
00928Q-AP-6	AIRCASTLE LTD			1	3FE	3,084,125	102.0000	3,111,000	3,050,000	3,081,202		(2,923)			5.000	4.810	AO	38,125	79,215	05/10/2016	04/01/2023
00928Q-AP-6	AIRCASTLE LTD	LS		1	3FE	518,863	102.0000	525,300	515,000	518,500		(363)			5.000	4.880	AO	6,438	13,376	03/21/2016	04/01/2023
009363-AN-2	AIRGAS INC			1	1FE	9,983,300	100.1860	10,018,640	10,000,000	9,986,259		8,513			1.650	1.685	FA	62,333	165,000	02/11/2013	02/15/2018
009363-AP-7	AIRGAS INC			1	1FE	14,983,650	100.0490	15,007,410	15,000,000	14,973,324		5,775			2.375	2.392	FA	134,583	356,250	02/11/2013	02/15/2020
009363-AR-3	AIRGAS INC			2	1FE	9,980,800	102.2400	10,224,040	10,000,000	9,985,873		3,674			3.050	3.092	FA	127,083	311,528	08/06/2015	08/01/2020
012725-AA-5	ALBEMARLE CORP			2	2FE	5,893,260	106.1820	6,370,908	6,000,000	5,950,559		11,119			4.500	4.731	JD	12,000	270,000	03/30/2011	12/15/2020
012725-AB-3	ALBEMARLE CORP			2	2FE	500,720	102.2700	511,348	500,000	500,536		(173)			3.000	2.961	JD	1,250	15,000	12/03/2015	12/01/2019
013093-AA-7	ALBERTSONS COMPANIES LLC			2	4FE	7,586,935	104.2500	7,516,425	7,210,000	7,565,762		(21,173)			6.625	5.560	JD	21,229	258,734	08/23/2016	06/15/2024
013093-AC-3	ALBERTSONS COMPANIES LLC			2	4FE	2,350,000	99.0000	2,326,500	2,350,000	2,350,000					5.750	5.750	MS	53,299		08/04/2016	03/15/2025
013817-AU-5	ALCOA INC			1	3FE	319,863	108.7500	358,875	330,000	321,679		1,817			6.150	6.947	FA	7,667	20,295	01/20/2016	08/15/2020
013817-AV-3	ALCOA INC			2	3FE	1,611,000	106.0000	1,908,000	1,800,000	1,638,314		27,314			5.400	7.908	AO	20,520	97,200	02/09/2016	04/15/2021
01609W-AG-7	ALIBABA GROUP HOLDING LTD		D		1FE	1,986,190	99.8590	1,997,172	2,000,000	1,993,595		6,954			1.457	1.287	FMAN	2,752	23,540	12/03/2015	11/28/2017
01639#-AA-1	ALISAL WATER CORPORATION			1	3FE	5,960,000	115.0000	6,854,000	5,960,000	5,960,000					7.850	7.850	JAJO	116,965	462,463	05/08/2007	01/01/2027
018490-AN-2	ALLERGAN INC			1	2FE	8,623,791	102.3580	8,853,932	8,650,000	8,639,247		2,679			3.375	3.412	MS	85,959	291,938	09/07/2010	09/15/2020
018490-AQ-5	ALLERGAN INC			1	2FE	2,991,420	95.7530	2,872,599	3,000,000	2,994,400		815			2.800	2.833	MS	24,733	84,000	03/07/2013	03/15/2023
018522-A#-9	ALLETE, INC.				1	20,000,000	119.3960	23,879,226	20,000,000	20,000,000					5.990	5.990	FA	499,167	1,198,000	02/01/2007	02/01/2027
018581-AJ-7	ALLIANCE DATA SYSTEMS CORPORATION			2	3Z	409,000	101.5000	415,135	409,000	409,000					5.875	5.875	MN	4,272		10/24/2016	11/01/2021
68557N-AA-1	ALLIANT TECHSYSTEMS INC			2	3FE	6,804,333	103.8630	7,031,491	6,770,000	6,793,227		(7,689)			5.250	5.115	AO	88,856	355,425	07/15/2015	10/01/2021
019736-AD-9	ALLISON TRANSMISSION INC			2	3FE	5,045,291	101.0000	5,050,000	5,000,000	5,043,090		(2,201)			5.000	4.795	AO	68,056		09/15/2016	10/01/2024
02005N-AE-0	ALLY FINANCIAL INC				3FE	1,081,520	113.2500	1,245,750	1,100,000	1,092,396		1,998			8.000	8.250	MS	25,911	88,000	03/10/2010	03/15/2020
02005N-AJ-9	ALLY FINANCIAL INC				3FE	7,640,000	112.1250	7,848,750	7,000,000	7,294,385		(68,698)			7.500	6.211	MS	154,583	525,000	03/10/2011	09/15/2020
02005N-AW-0	ALLY FINANCIAL INC				3FE	624,121	100.4280	627,675	625,000	624,497		162			3.750	3.780	MN	2,799	23,438	12/08/2015	11/18/2019
02005N-BA-7	ALLY FINANCIAL INC				3FE	2,243,520	98.5000	2,301,945	2,337,000	2,253,989		7,898			4.625	5.159	MS	27,322	108,086	08/26/2015	03/30/2025
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	1,383,925	99.7500	1,401,488	1,405,000	1,384,040		115			5.750	5.969	MN	9,201		12/05/2016	11/20/2025
02005N-BF-6	ALLY FINANCIAL INC	LS		2	3FE	5,459,875	99.7500	5,581,013	5,595,000	5,467,055		7,180			5.750	6.087	MN	36,639	287,500	12/05/2016	11/20/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
02005N-BG-4	ALLY FINANCIAL INC				3FE	2,983,260	100.9380	3,028,125	3,000,000	2,985,458		2,198			4.250	4.375	AO	26,917	65,167	04/06/2016	04/15/2021
02079K-AB-3	ALPHABET INC			1	1FE	9,613,752	103.6760	9,590,058	9,250,000	9,584,743		(29,009)			3.375	2.803	FA	109,266	156,094	04/28/2016	02/25/2024
02079K-AC-1	ALPHABET INC			2	1FE	11,675,578	91.7860	10,888,514	11,863,000	11,680,786		5,208			1.998	2.176	FA	93,492		09/23/2016	08/15/2026
02155F-AA-3	ALTICE US FIN I CORP			2	3FE	200,000	103.7500	207,500	200,000	200,000					5.375	5.375	JJ	4,957	11,735	05/29/2015	07/15/2023
02155F-AC-9	ALTICE US FINANCE I CORP			2	3FE	3,650,000	102.0000	3,723,000	3,650,000	3,650,000					5.500	5.500	MN	25,651	110,970	04/19/2016	05/15/2026
023135-AL-0	AMAZON.COM INC			2	1FE	510,540	101.9700	509,851	500,000	507,736		(2,538)			2.600	2.053	JD	939	13,000	11/18/2015	12/05/2019
00164V-AC-7	AMC NETWORKS INC			1	3FE	3,378,393	100.6250	3,377,981	3,357,000	3,375,015		(2,953)			4.750	4.600	JD	7,087	159,458	04/13/2016	12/15/2022
00164V-AD-5	AMC NETWORKS INC			2	3FE	14,594,000	100.5000	14,551,395	14,479,000	14,586,872		(7,128)			5.000	4.837	AO	180,988	363,986	08/08/2016	04/01/2024
00164V-AD-5	AMC NETWORKS INC	LS		2	3FE	521,000	100.5000	523,605	521,000	521,000					5.000	5.000	AO	6,513	13,097	03/23/2016	04/01/2024
02343U-AA-3	AMCOR FINANCE (USA) INC		C	2	2FE	36,476,106	97.9480	35,344,391	36,085,000	36,455,011		(21,094)			3.625	3.495	AO	228,914	654,041	06/21/2016	04/28/2026
023551-AF-1	AMERADA HESS				3FE		122.1720								7.875	6.834	AO		90,000	12/03/2002	10/01/2029
023551-AM-6	AMERADA HESS CORP			1	3FE	563,990	114.0970	570,487	500,000	548,930		(1,722)			7.125	6.162	MS	10,490	35,625	01/25/2005	03/15/2033
02364W-AV-7	AMERICA MOVIL SAB DE CV		D	1	1FE	10,174,814	106.9360	10,693,560	10,000,000	10,197,448		(522)			5.000	4.327	MS	126,389	350,000	12/01/2016	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV		D	1	1FE	9,918,600	107.1690	10,716,860	10,000,000	9,973,026		8,780			5.000	5.105	AO	104,167	500,000	10/08/2009	10/16/2019
02368*-AD-4	AMERICAN ACADEMY HLDGS LLC TLB				5	6,171,989	100.0000	6,234,332	6,234,332	6,176,392		4,404			6.250	6.483	FMAN	2,165	246,790	05/19/2016	05/17/2021
02376C-AM-7	AMERICAN AIRLINES CLASS B TL 2015				3FE	1,949,599	100.5470	1,970,721	1,960,000	1,949,709		2,041			3.250	3.369	JAJO	3,539	80,074	10/13/2015	10/10/2021
02376R-AA-0	AMERICAN AIRLINES GROUP INC			1	3FE	871,250	103.2500	877,625	850,000	869,127		(2,123)			5.500	4.618	AO	11,688	20,625	12/20/2016	10/01/2019
02376R-AA-0	AMERICAN AIRLINES GROUP INC	LS		1	3FE	772,500	103.2500	774,375	750,000	770,123		(2,377)			5.500	4.452	AO	10,313	20,625	08/23/2016	10/01/2019
02406P-AL-4	AMERICAN AXLE & MFG INC			2	3FE	522,375	103.1200	541,380	525,000	522,663		288			6.625	6.719	AO	7,343	34,781	02/04/2016	10/15/2022
02406P-AL-4	AMERICAN AXLE & MFG INC	LS		2	3FE	3,880,500	103.1200	4,021,680	3,900,000	3,882,639		2,139			6.625	6.719	AO	54,546	258,375	02/04/2016	10/15/2022
02474R-AC-7	AMERICAN BLDRS & CONT RESTMT TL				4FE	2,888,031	100.8470	2,912,517	2,888,055	2,888,032		1			3.520	3.500	JAJO	565	16,847	10/31/2016	10/31/2023
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SU			2	4FE	482,438	103.0000	478,950	465,000	481,098		(1,339)			5.750	4.954	JD	1,188	13,369	07/06/2016	12/15/2023
025816-BH-1	AMERICAN EXPRESS CO				1FE	2,086,624	100.2070	2,095,320	2,091,000	2,088,544		1,737			1.506	1.004	FMAN	3,499	25,620	11/18/2015	05/22/2018
0258M0-DJ-5	AMERICAN EXPRESS CREDIT				1FE	6,992,720	100.6440	7,045,108	7,000,000	6,997,624		1,470			2.125	2.147	JJ	63,632	148,750	07/24/2013	07/27/2018
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO				1FE	2,988,111	100.0780	3,002,337	3,000,000	2,996,689		7,752			1.212	0.862	MJSD	2,726	27,915	11/18/2015	06/05/2017
02666Q-D7-5	AMERICAN HONDA FINANCE		C		1FE	552,605	109.9610	549,804	500,000	550,248		(2,357)			7.625	1.766	AO	9,531		12/01/2016	10/01/2018
02665W-AR-2	AMERICAN HONDA FINANCE CORPORATION		C		1FE	2,497,100	100.1430	2,503,563	2,500,000	2,498,653		1,407			1.263	0.700	MJSD	1,754	24,641	11/19/2015	12/11/2017
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION		C	1	1FE	10,746,453	96.3060	10,352,884	10,750,000	10,746,773		321			1.650	1.657	JJ	83,268		07/07/2016	07/12/2021
02687Q-DG-0	AMERICAN INTL GROUP				2FE	3,480,715	104.2770	3,649,681	3,500,000	3,497,446		2,311			5.850	5.923	JJ	93,844	204,750	12/07/2007	01/16/2018
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP			2	5FE	340,000	99.2500	337,450	340,000	340,000					8.500	8.500	JD	241		12/13/2016	12/15/2021
029912-BD-3	AMERICAN TOWER CORP			1	2FE	9,992,100	102.6390	10,263,930	10,000,000	9,998,683		1,212			4.500	4.592	JJ	207,500	450,000	12/02/2010	01/15/2018
03027X-AA-8	AMERICAN TOWER CORP			1	2FE	9,981,000	106.7870	10,678,680	10,000,000	9,989,021		1,821			4.700	4.724	MS	138,389	470,000	03/07/2012	03/15/2022
03027X-AB-6	AMERICAN TOWER CORP			1	2FE	4,959,250	100.3030	5,015,125	5,000,000	4,973,652		3,812			3.500	3.597	JJ	73,403	175,000	01/03/2013	01/31/2023
03027X-AG-5	AMERICAN TOWER CORP			2	2FE	5,047,795	100.2550	5,012,765	5,000,000	5,047,395		(400)			4.000	3.867	JD	16,667		12/01/2016	06/01/2025
03027X-AH-3	AMERICAN TOWER CORP			2	2FE	1,497,795	101.1390	1,517,085	1,500,000	1,498,187		392			3.300	3.332	FA	18,700	29,288	01/08/2016	02/15/2021
03028P-C*-5	AMERICAN TRANSMISSION (2010 TRANSACTION)				1	5,000,000	105.8370	5,291,845	5,000,000	5,000,000					4.170	4.170	MS	61,392	208,500	12/15/2010	03/14/2026
030288-AA-2	AMERICAN TRANSMISSION SY			1	2FE	7,993,120	110.6740	8,853,912	8,000,000	7,996,602		575			5.250	5.260	JJ	193,667	420,000	12/10/2009	01/15/2022
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				2	6,000,000	115.0000	6,900,000	6,000,000	6,001,225		(290)			9.710	9.703	JD	48,550	582,600	12/31/1998	06/01/2020
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				2	10,000,000	115.0000	11,500,000	10,000,000	10,000,000					9.220	9.220	JD	76,833	922,000	12/31/1998	06/01/2021
45458*-AW-2	AMERICAN WATER / INDIANA-AMERICAN WATER				1	10,500,000	120.0000	12,600,000	10,500,000	10,393,784		10,631			7.110	7.291	MN	124,425	746,550	12/31/1998	05/01/2024
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN WATER				1	7,000,000	120.0000	8,400,000	7,000,000	7,116,236		(7,044)			7.800	7.568	JJ	273,000	546,000	12/31/1998	07/01/2027
708653-B#-6	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	12,000,000	120.0000	14,400,000	12,000,000	11,768,305		44,243			9.690	10.200	JJ	536,180	1,162,800	12/31/1998	01/15/2021
708653-C#-5	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	10,000,000	120.0000	12,000,000	10,000,000	9,773,364		7,035			8.820	9.101	MN	147,000	882,000	12/31/1998	11/01/2031
708653-D#-4	AMERICAN WATER / PENNSYLVANIA-AMERICAN W				1	7,000,000	120.0000	8,400,000	7,000,000	6,977,321		1,763			8.150	8.203	FA	237,708	570,500	12/31/1998	08/01/2025
95648*-AC-2	AMERICAN WATER / WEST VIRGINIA-AMERICAN				2	13,000,000	115.0000	14,950,000	13,000,000	12,627,361		11,234			9.060	9.423	MN	196,300	1,177,800	12/31/1998	11/01/2031
030981-AJ-3	AMERIGAS PARTNERS L.P.			2	3FE	11,005,000	101.5000	11,165,000	11,000,000	11,004,812		(188)			5.875	5.869	FA	235,163	95,142	06/21/2016	08/20/2026
030981-AK-0	AMERIGAS PARTNERS LP/AMERIGAS FINA			2	3FE	501,000	101.0000	506,010	501,000	501,000					5.500	5.500	MN	230		12/13/2016	05/20/2025
03076C-AF-3	AMERIPRISE FINANCIAL INC			1	1FE	5,254,535	104.8750	5,243,770	5,000,000	5,251,759		(2,776)			4.000	3.170	AO	42,222		12/01/2016	10/15/2023
030955-AM-0	AMERITECH CAPITAL FUNDING				2FE	6,011,565	104.5350	5,806,919	5,555,000	5,603,885		(44,515)			6.450	5.565	JJ	165,215	358,298	09/30/2004	01/15/2018
031162-AV-2	AMGEN INC			1	2FE	6,209,830	101.8340	5,715,920	5,613,000	5,651,979		(91,030)			5.850	4.148	JD	27,363	328,361	02/04/2010	06/01/2017
031162-AZ-3	AMGEN INC			1	2FE	3,234,030	107.4810	3,224,433	3,000,000	3,225,234		(8,796)			5.700	2.002	FA	71,250		12/01/2016	02/01/2019
031162-BV-1	AMGEN INC			2	2FE	8,646,485	101.7240	8,753,324	8,605,000	8,638,984		(3,979)			3.625	3.564	MN	33,793	311,931	12/18/2014	05/22/2024
031162-CH-1	AMGEN INC			2	2FE	14,862,601	94.0700	14,016,430	14,900,000	14,864,418		1,817			2.250	2.289	FA	122,925		08/10/2016	08/19/2023
031162-CH-1	AMGEN INC	O		2	2FE	99,749	94.0700	94,070	100,000	99,761		12			2.250	2.289	FA	825		08/10/2016	08/19/2023
031652-BE-9	AMKOR TECHNOLOGIES INC			2	4FE	520,000	102.7500	513,750	500,000	505,220		(3,439)			6.625	5.846	JD	2,760	33,125	03/16/2012	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			2	4FE	894,113	104.2500	940,335	902,000	893,411		467			6.375	6.528	AO	14,376	44,753	06/21/2016	10/01/2022
031652-BG-4	AMKOR TECHNOLOGY INC	LS		2	4FE	383,229	104.2500	388,853	373,000	378,036		(1,645)			6.375	5.836	AO	5,945	23,779	11/12/2014	10/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00175P-AA-1	AMN HEALTHCARE INC			2	4FE	2,274,063	99.7500	2,244,375	2,250,000	2,273,281		(782)			5.125	4.916	AO	28,187		10/05/2016	10/01/2024
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN			6	6*	0.0000		2							11.780	0.000	AO		1,135,600	09/02/2009	10/20/2012
032654-AH-8	ANALOG DEVICES INC			2	2FE	16,174,635	99.2350	17,118,089	17,250,000	16,506,332		101,197			2.875	3.634	JD	41,328	495,938	07/24/2013	06/01/2023
032654-AN-5	ANALOG DEVICES INC			2	2FE	2,235,735	99.0750	2,229,176	2,250,000	2,235,822		87			3.500	3.576	JD	5,688		11/30/2016	12/05/2026
78443*-AM-3	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			5	2FE	17,097,023	115.0000	19,661,576	17,097,023	17,065,855		7,411			7.700	9.263	JJ	661,892	658,235	07/15/2009	06/30/2020
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC		C	2	1FE	22,928,619	100.5750	22,420,068	22,292,000	22,844,964		(83,655)			2.650	2.014	FA	246,141	264,140	07/27/2016	02/01/2021
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	LS	C	2	1FE	3,032,623	100.5750	2,974,994	2,958,000	3,021,665		(10,959)			2.650	2.097	FA	32,661	40,500	04/06/2016	02/01/2021
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	LS	C	2	2FE	4,991,650	101.5190	5,075,950	5,000,000	4,992,306		656			3.650	3.670	FA	76,042	94,292	01/13/2016	02/01/2026
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C		2FE	27,131,159	104.3780	26,660,127	25,542,000	27,102,399		(3,217)			3.750	2.433	JJ	441,664		12/27/2016	01/15/2022
035287-AE-1	ANIXTER INC			1	3FE	2,060,000	104.0000	2,080,000	2,000,000	2,045,532		(8,401)			5.125	4.586	AO	25,625	102,500	03/27/2015	10/01/2021
03690A-AA-4	ANTERO MIDSTREAM PART FI			2	4FE	603,000	101.0000	606,000	600,000	602,873		(127)			5.375	5.277	MS	9,675		09/12/2016	09/15/2024
03674X-AC-0	ANTERO RESOURCES CORP			2	3FE	6,867,337	101.0000	6,943,750	6,875,000	6,861,950		(2,282)			5.125	5.134	JD	29,362	336,328	07/26/2016	12/01/2022
03674X-AF-3	ANTERO RESOURCES CORP			2	3FE	3,346,850	102.3750	3,424,444	3,345,000	3,346,677		(174)			5.625	5.612	JD	15,680	177,609	09/16/2016	06/01/2023
03674X-AF-3	ANTERO RESOURCES CORP	LS		2	3FE	155,167	102.3750	158,681	155,000	155,145		(23)			5.625	5.601	JD	727	8,719	03/09/2016	06/01/2023
03674P-AL-7	ANTERO RESOURCES FINANCE CORP			2	3FE	1,835,783	102.2500	1,891,625	1,850,000	1,830,977		1,061			5.375	5.498	MN	16,573	99,438	12/08/2015	11/01/2021
00185A-AJ-3	AON PLC			2	2FE	998,100	99.9590	999,588	1,000,000	998,480		336			2.800	3.489	MS	8,244	23,489	11/09/2015	03/15/2021
00203Q-AC-1	AP MOELLER - MAERSK A/S		D	1	2FE	411,658	99.2400	408,868	412,000	411,740		65			2.875	2.893	MS	3,060	11,845	09/21/2015	09/28/2020
00203Q-AC-1	AP MOELLER - MAERSK A/S	LS	D	1	2FE	4,584,192	99.2400	4,553,127	4,588,000	4,585,100		724			2.875	2.893	MS	34,075	131,905	09/21/2015	09/28/2020
037411-AV-7	APACHE CORP			1	2FE	5,400,985	108.2690	5,413,470	5,000,000	5,382,661		(18,324)			6.900	2.297	MS	101,583		12/01/2016	09/15/2018
037411-AX-3	APACHE CORP			2	2FE	5,938,200	103.7000	6,222,006	6,000,000	5,972,338		6,160			3.625	3.824	FA	90,625	217,500	11/30/2010	02/01/2021
03749J-AC-2	APCO HOLDINGS LLC TL				4FE	11,724,383	97.5000	11,784,818	12,086,993	11,762,730		38,346			7.000	7.668	FMAN	4,701	773,780	02/05/2016	01/29/2022
037833-AS-9	APPLE INC			1	1FE	14,647,686	103.0040	15,100,357	14,660,000	14,650,554		1,111			3.450	3.460	MN	77,270	505,770	04/29/2014	05/06/2024
037833-AS-9	APPLE INC	LS		1	1FE	339,714	103.0040	350,213	340,000	339,781		26			3.450	3.460	MN	1,792	11,730	04/29/2014	05/06/2024
037833-BS-8	APPLE INC			2	1FE	51,673,440	99.9170	50,957,568	51,000,000	51,572,162		(101,278)			2.250	1.967	FA	408,000	573,750	03/17/2016	02/23/2021
037833-CB-4	APPLE INC			1	1FE	11,488,500	98.5060	11,328,190	11,500,000	11,490,025		1,525			1.100	1.134	FA	51,654		07/28/2016	08/02/2019
037833-CC-2	APPLE INC			2	1FE	2,995,830	96.6820	2,900,466	3,000,000	2,996,159		329			1.550	1.579	FA	18,988		07/28/2016	08/04/2021
210571-A#-2	AQUA AMERICA / AQUA ILLINOIS				1	6,000,000	115.6750	6,940,475	6,000,000	6,025,233		(11,393)			10.400	10.153	JD	52,000	624,000	12/31/1998	12/01/2018
210571-A*-6	AQUA AMERICA / AQUA ILLINOIS				1	4,500,000	120.0000	5,400,000	4,500,000	4,456,633		8,047			9.690	9.978	MS	145,350	436,050	12/31/1998	03/01/2021
210571-A@-4	AQUA AMERICA / AQUA ILLINOIS				1	5,000,000	120.0000	6,000,000	5,000,000	4,908,654		7,108			7.630	7.925	MS	127,167	381,500	12/31/1998	09/01/2025
038438-AA-1	AQUA AMERICA / AQUA OHIO				1	5,005,748	120.0000	6,000,000	5,000,000	5,004,494		(337)			6.950	6.937	AO	86,875	347,500	11/15/2012	04/01/2026
038438-AB-9	AQUA AMERICA / AQUA OHIO				1	4,403,142	120.0000	5,400,000	4,500,000	4,421,835		5,062			7.180	7.428	FA	134,625	323,100	11/15/2012	02/01/2027
677755-C*-9	AQUA AMERICA / AQUA OHIO			1	1	2,900,000	120.0000	3,480,000	2,900,000	2,897,411		487			9.800	9.837	JJ	131,048	284,200	12/31/1998	07/15/2020
03842*-AA-4	AQUA AMERICA / AQUA PENNSYLVANIA			1	1	35,000,000	118.6340	41,521,792	35,000,000	35,000,000					5.950	5.950	MS	526,410	2,082,500	03/31/2006	03/31/2034
718031-F*-3	AQUA AMERICA / AQUA PENNSYLVANIA				1FE	5,000,000	111.4220	5,571,122	5,000,000	5,000,000					9.970	9.970	JD	41,542	498,500	12/31/1998	06/01/2018
20754*-AJ-5	AQUARION WATER COMPANY OF CONNECTICUT				1	14,000,000	115.0000	16,100,000	14,000,000	14,188,881		(11,114)			7.330	7.150	JD	85,517	1,026,200	12/31/1998	12/01/2027
03852C-AU-0	ARAMARK CORP US TERM F LOAN				3FE	2,908,501	100.8390	2,941,058	2,916,588	2,908,907		1,651			3.498	3.407	MJSD	567	97,122	02/24/2014	02/24/2021
038522-AK-4	ARAMARK SERVICES INC			2	4FE	85,000	103.1250	87,656	85,000	85,000					5.125	5.125	JJ	2,009	2,517	03/31/2016	01/15/2024
038522-AL-2	ARAMARK SERVICES INC			2	3FE	2,734,688	103.1250	2,707,031	2,625,000	2,726,373		(8,314)			5.125	4.265	JJ	62,034	44,417	08/23/2016	01/15/2024
038522-AM-0	ARAMARK SERVICES INC			2	4FE	9,310,288	99.0000	9,137,700	9,230,000	9,307,615		(2,673)			4.750	4.610	JD	36,535	220,430	10/19/2016	06/01/2026
03938L-AP-9	ARCELORMITTAL		D	1,5	3FE	14,786,688	109.7340	16,076,031	14,650,000	14,780,717		(2,201)			8.000	7.727	AO	247,422	1,172,000	01/21/2015	10/15/2039
03938L-AQ-7	ARCELORMITTAL		D	1,5	3FE		108.7500								6.250	5.123	FA		122,500	02/05/2016	08/05/2020
03938L-AU-8	ARCELORMITTAL		D	1,5	3FE	446,000	109.5000	488,370	446,000	446,000					6.500	6.000	MS	9,663	170,830	07/06/2016	03/01/2021
03938L-AU-8	ARCELORMITTAL	M	D	1,5	3FE	1,054,000	109.5000	1,154,130	1,054,000	1,054,000					6.500	6.000	MS	22,837	86,670	08/02/2013	03/01/2021
03938L-AX-2	ARCELORMITTAL		D	1,5	3FE	1,261,480	112.7500	1,355,255	1,202,000	1,259,840		(1,754)			7.250	6.103	FA	30,501	34,583	11/08/2016	02/25/2022
03938L-AX-2	ARCELORMITTAL	M	D	1,5	3FE	3,834,470	112.7500	4,000,370	3,548,000	3,740,008		(30,985)			7.250	5.876	FA	90,031	257,230	11/05/2013	02/25/2022
03938L-AZ-7	ARCELORMITTAL SA		D	1	3FE	425,000	109.5000	438,000	400,000	424,208		(792)			6.125	5.227	JD	2,042	12,250	09/13/2016	06/01/2025
03937L-AA-3	ARCH CAPITAL GROUP LTD			1	1FE	8,963,600	130.4220	10,433,720	8,000,000	8,778,209		(23,969)			7.350	6.412	MN	98,000	588,000	11/02/2006	05/01/2034
BA5OHJ-AG-1	ARCH COAL INC. EXIT TL				4Z	1,824,105	101.2920	1,829,379	1,806,045	1,823,426		(679)			10.000	9.747	JAJO	44,148	71	10/05/2016	10/05/2021
039483-BB-7	ARCHER-DANIELS-MIDLAND C			1,5	1FE	5,036,450	108.3390	5,416,925	5,000,000	5,017,251		(3,697)			4.479	4.387	MS	74,650	223,950	03/30/2011	03/01/2021
03968M-AD-7	ARDAGH HLDGS USA INC NEW				4FE	2,312,036	101.0250	2,335,373	2,311,679	2,312,021		(92)			4.000	3.996	JAJO	22,089	85,308	11/16/2015	12/17/2021
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC		D	2	4FE	5,028,906	99.1880	4,959,400	5,000,000	5,026,588		(2,319)			4.625	4.489	MN	29,549	114,983	08/23/2016	05/15/2023
04021L-AA-8	ARGOS MERGER SUB INC			2	4FE	2,107,578	102.0000	2,120,580	2,079,000	2,100,087		(4,213)			7.125	6.843	MS	43,616	148,129	02/18/2015	03/15/2023
040555-CF-9	ARIZONA PUB SERVICE CO			1	1FE	3,248,374	116.1710	5,843,406	5,030,000	3,474,999		39,209			5.625	9.350	MN	36,153	282,938	04/20/2009	05/15/2033
040555-CH-5	ARIZONA PUB SERVICE CO			1	1FE	4,488,450	117.3730	5,868,630	5,000,000	4,557,652		12,170			5.500	6.314	MS	91,667	275,000	03/29/2010	09/01/2035
040555-CK-8	ARIZONA PUBLIC SERVICE			1	1FE	4,992,450	133.0020	6,650,090	5,000,000	4,993,617		151			6.875	6.887	FA	143,229	343,750	07/31/2006	08/01/2036
040555-CN-2	ARIZONA PUBLIC SERVICE			2	1FE	6,108,825	105.0200	6,169,925	5,875,000	6,088,584		(4,795)			4.500	4.263	AO	66,094	264,375	05/15/2012	04/01/2042
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011			1	1	25,500,000	108.8020	27,744,518	25,500,000	25,500,000					4.710	4.710	JD	3,336	1,201,050	02/22/2011	12/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04269G-AL-6	ARRIS GROUP TL-B				3FE	2,630,387	100.2190	2,642,441	2,636,667	2,631,814		1,325			3.520	3.309	FMAN	516	91,166	11/30/2015	04/17/2020
042735-BE-9	ARROW ELECTRONICS INC			2	2FE	4,852,460	97.4320	4,871,600	5,000,000	4,853,687		1,227			4.000	4.427	AO	50,000		12/01/2016	04/01/2025
04273W-AB-7	ARROW ELECTRONICS INC			1	2FE	9,967,400	105.3190	10,531,900	10,000,000	9,984,761		3,201			5.125	5.059	MS	170,833	512,500	10/29/2010	03/01/2021
04363U-AB-2	ASCIANO FINANCE		D	1	2FE	4,988,500	103.4610	5,173,050	5,000,000	4,995,087		1,181			4.625	4.654	MS	62,951	231,250	09/16/2010	09/23/2020
044209-AF-1	ASHLAND INC			2,5	3FE	10,890,000	103.7500	11,412,500	11,000,000	10,911,965		10,525			4.750	4.915	FA	197,389	438,500	06/28/2016	08/15/2022
044209-AM-6	ASHLAND INC			2	3FE	7,966,000	103.2500	7,950,250	7,700,000	7,961,009		(3,349)			6.875	6.598	MN	67,642	513,013	07/27/2016	05/15/2043
045054-AB-9	ASHTEAD CAPITAL INC		C	2	3FE	1,060,000	104.7500	1,047,500	1,000,000	1,034,877		(8,722)			6.500	5.404	JJ	29,972	65,000	12/11/2013	07/15/2022
045054-AC-7	ASHTEAD CAPITAL INC		C	2	3FE	4,739,814	104.7500	4,844,688	4,625,000	4,732,869		(6,710)			5.625	5.129	AO	65,039	111,797	10/05/2016	10/01/2024
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019		D		1	10,000,000	102.3960	10,239,640	10,000,000	10,000,000					3.180	3.180	MS	81,267	318,000	03/29/2012	03/29/2019
046353-AH-1	ASTRAZENECA PLC		D	1	1FE	20,000,000	100.1790	20,035,740	20,000,000	20,000,000					1.750	1.750	MN	43,750	350,000	11/10/2015	11/16/2018
046353-AK-4	ASTRAZENECA PLC		D	1	1FE	2,240,640	99.6600	2,242,350	2,250,000	2,242,648		1,787			2.375	2.464	MN	6,680	53,438	11/10/2015	11/16/2020
04649V-AQ-3	ASURION LLC REPLACEMENT B-2 TL				4FE	433,486	100.7810	462,442	458,859	433,813		327			4.021	5.755	MJSD	918		12/14/2016	07/08/2020
00206R-AX-0	AT&T INC			1	2FE	39,970,000	105.7580	42,303,000	40,000,000	39,985,302		2,983			4.450	4.459	MN	227,444	1,780,000	04/26/2011	05/15/2021
00206R-BH-4	AT&T INC			2	2FE	40,195	89.5180	57,291	64,000	41,112		286			4.300	7.427	JD	122	2,752	06/27/2013	12/15/2042
00206R-CM-2	AT&T INC			2	2FE	428,871	98.1610	421,111	429,000	428,899		17			3.000	3.005	JD	36	12,870	04/23/2015	06/30/2022
00206R-CY-6	AT&T INC			1	2FE	10,000,006	107.5060	10,750,570	10,000,000	10,000,004		(2)			5.200	5.200	MS	153,111	260,000	03/25/2016	03/15/2020
04650N-AB-0	AT&T INC			1	2FE	4,608,500	102.7000	5,134,985	5,000,000	4,643,556		6,791			5.350	5.913	MS	89,167	267,500	01/21/2011	09/01/2040
04775H-AK-3	ATLANTA GAS LT CO MTN				1FE	7,000,000	122.9150	8,604,029	7,000,000	7,013,714		(1,990)			8.700	8.653	AO	152,250	609,000	03/26/1992	04/01/2022
00488K-AE-6	ATLANTIC BROADBAND PENN TLB		C		3FE	527,017	100.2500	530,132	528,810	527,070		566			3.250	3.371	MJSD	1,575	16,240	11/27/2015	12/02/2019
048303-CE-9	ATLANTIC CITY ELECTRIC			2	1FE	9,984,800	104.8100	10,480,950	10,000,000	9,992,727		1,526			4.350	4.363	AO	108,750	435,000	03/29/2011	04/01/2021
049560-AG-0	ATMOS ENERGY CORP			1	1FE	5,963,520	115.2480	6,914,892	6,000,000	5,971,413		882			5.950	5.994	AO	75,367	357,000	10/18/2004	10/15/2034
05070G-AE-8	AUDATEX NORTH AMERICA IN			1	4FE		101.2500								6.000	6.452	JD		354,200	12/12/2014	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC			2	4FE		101.0000								6.125	4.874	MN		148,750	11/12/2014	11/01/2023
05329W-AJ-1	AUTONATION INC			1	2FE	6,345,464	105.4980	6,646,355	6,300,000	6,310,463		(7,703)			6.750	6.612	AO	89,775	425,250	04/12/2011	04/15/2018
05329W-AK-8	AUTONATION INC			1	2FE	4,035,075	107.4670	4,250,304	3,955,000	4,004,213		(14,759)			5.500	5.053	FA	90,635	217,525	12/03/2015	02/01/2020
053332-AJ-1	AUTOZONE INC			1	2FE	4,977,500	108.1530	5,407,650	5,000,000	4,995,301		2,710			7.125	7.181	FA	148,438	356,250	07/29/2008	08/01/2018
053332-AM-4	AUTOZONE INC			2	2FE	4,999,200	103.3390	5,166,950	5,000,000	4,999,540		77			3.700	3.702	AO	39,056	185,000	04/17/2012	04/15/2022
053332-AP-7	AUTOZONE INC			2	2FE	4,237,656	99.0200	4,191,512	4,233,000	4,237,209		(446)			3.125	3.108	JJ	60,996	66,141	03/16/2016	07/15/2023
053332-AR-3	AUTOZONE INC			2	2FE	10,248,200	98.1440	9,814,410	10,000,000	10,231,287		(16,913)			3.250	2.934	AO	68,611	162,500	04/19/2016	04/15/2025
053332-AS-1	AUTOZONE INC			2	2FE	1,990,535	98.8760	1,977,528	2,000,000	1,992,401		1,644			2.500	2.594	AO	10,556	50,000	11/18/2015	04/15/2021
053773-BB-2	AVIS BUDGET CAR RENTAL LLC			2	4FE	786,545	99.8750	783,020	784,000	786,274		(271)			6.375	6.309	MS	12,495	25,268	03/14/2016	04/01/2024
053773-BB-2	AVIS BUDGET CAR RENTAL LLC	LS		2	4FE	8,493,455	99.8750	8,455,418	8,466,000	8,490,528		(2,927)			6.375	6.309	MS	134,927	272,852	03/14/2016	04/01/2024
05379B-AP-2	AVISTA CORP			1	1FE	14,965,500	108.6740	16,301,055	15,000,000	14,982,845		2,781			5.125	5.150	AO	192,188	768,750	09/15/2009	04/01/2022
053807-AT-0	AVNET INC			2	2FE	1,047,680	100.6180	1,056,488	1,050,000	1,047,714		34			3.750	3.799	JD	3,172		11/29/2016	12/01/2021
054303-BA-9	AVON PRODUCTS INC			1,5	4FE	4,764,333	94.6500	4,553,612	4,811,000	4,778,994		4,004			7.000	5.125	MS	99,160	324,743	03/07/2013	03/15/2023
054303-BA-9	AVON PRODUCTS INC	LS		1,5	4FE	187,167	94.6500	178,889	189,000	187,743		157			7.000	5.125	MS	3,896	12,758	03/07/2013	03/15/2023
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		C	1	2FE	6,708,579	109.0930	6,545,568	6,000,000	6,301,594		(116,787)			6.375	4.162	JD	31,875	382,500	12/08/2015	06/01/2019
05523U-AM-2	BAE SYSTEMS HOLDINGS INC		C	2	2FE	1,494,720	100.1460	1,502,192	1,500,000	1,495,772		994			2.850	2.926	JD	1,900	43,344	12/03/2015	12/15/2020
057224-BC-0	BAKER HUGHES INC			2	2FE	3,703,430	102.1410	3,790,467	3,711,000	3,707,198		751			3.200	3.224	FA	44,862	397,422	08/10/2011	08/15/2021
058498-AS-5	BALL CORP			1	3FE	19,056,250	98.0000	19,845,000	20,250,000	19,344,576		106,233			4.000	4.769	MN	103,500	780,000	06/27/2016	11/15/2023
058498-AT-3	BALL CORP			1	3FE	10,028,113	104.5000	10,335,050	9,890,000	10,026,956		(1,239)			5.250	5.046	JJ	259,613	296,498	11/16/2016	07/01/2025
058498-AT-3	BALL CORP	LS		1	3FE	442,775	104.5000	465,025	445,000	443,021		180			5.250	5.316	JJ	11,681	23,752	08/11/2015	07/01/2025
059165-ED-8	BALTIMORE GAS & ELECTRIC			2	1FE	4,972,450	103.8290	5,191,435	5,000,000	4,985,361		2,706			3.500	3.567	MN	22,361	175,000	11/10/2011	11/15/2021
060077-H#-8	BANGOR HYDRO-ELECTRIC COMPANY				2	13,238,551	120.0000	15,600,000	13,000,000	13,067,942		(15,074)			10.250	10.073	FA	555,208	1,332,500	12/31/1998	06/15/2020
060077-H@-6	BANGOR HYDRO-ELECTRIC COMPANY				2	5,964,693	120.0000	7,200,000	6,000,000	5,982,114		2,548			8.980	9.052	AO	121,230	538,800	12/31/1998	04/10/2022
060505-DP-6	BANK OF AMERICA CORP				2FE	17,374,800	103.5850	18,127,358	17,500,000	17,479,161		21,296			5.750	5.884	JD	83,854	1,006,250	09/02/2009	12/01/2017
06051G-EU-9	BANK OF AMERICA CORP				2FE	4,972,200	100.3340	5,016,700	5,000,000	4,982,148		2,630			3.300	3.366	JJ	77,917	165,000	01/08/2013	01/11/2023
06051G-FB-0	BANK OF AMERICA CORP				2FE	9,992,700	103.9250	10,392,510	10,000,000	9,994,548		653			4.125	4.134	JJ	182,188	412,500	01/15/2014	01/22/2024
06051G-FW-4	BANK OF AMERICA CORP			1	2FE	749,828	99.3140	744,854	750,000	749,850		23			2.625	2.630	AO	3,938	9,844	04/14/2016	04/19/2021
06051G-FZ-7	BANK OF AMERICA CORP			2	2FE	1,500,000	96.7130	1,450,691	1,500,000	1,500,000					2.503	2.503	AO	7,300		10/18/2016	10/21/2022
06051G-GC-7	BANK OF AMERICA CORP			2	2FE	1,200,000	100.0640	1,200,767	1,200,000	1,200,000					4.183	4.183	MN	5,020		11/21/2016	11/25/2027
06050T-KW-1	BANK OF AMERICA NA				1FE	2,997,600	102.0330	3,060,996	3,000,000	2,999,857		302			6.100	6.111	JD	8,133	183,000	06/14/2007	06/15/2017
06050T-ME-9	BANK OF AMERICA NA				1FE	16,500,000	100.5360	16,588,391	16,500,000	16,500,000					2.050	2.050	JD	22,550	338,250	12/03/2015	12/07/2018
929640-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004				1	20,000,000	107.5800	21,515,976	20,000,000	20,000,000					5.590	5.590	MS	332,294	1,118,000	09/15/2004	09/14/2019
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	6,990,900	107.8960	7,552,748	7,000,000	6,997,381		1,008			5.450	5.467	MN	48,747	381,500	05/05/2009	05/15/2019
06406H-BU-2	BANK OF NEW YORK MELLON				1FE	4,974,500	106.0310	5,301,550	5,000,000	4,988,291		2,577			4.150	4.213	FA	86,458	207,500	01/28/2011	02/01/2021
06406F-AB-9	BANK OF NEW YORK MELLON CORP			2	1FE	4,997,650	98.1500	4,907,505	5,000,000	4,997,948		298			2.050	2.060	MN	16,514	51,535	04/25/2016	05/03/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06406H-DD-8	BANK OF NEW YORK MELLON CORP			2	1FE	6,003,415	100.7280	6,043,686	6,000,000	6,002,749		(721)			2.600	2.587	FA	58,067	156,000	11/18/2015	08/17/2020
06406F-AD-5	BANK OF NEW YORK MELLON CORP/THE			2	1FE	1,497,390	95.4090	1,431,129	1,500,000	1,497,520		130			2.200	2.227	FA	12,375		08/09/2016	08/16/2023
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE			2	1FE	1,512,600	100.6030	1,509,051	1,500,000	1,508,753		(3,572)			2.200	1.947	MN	4,217	33,000	11/30/2015	05/15/2019
067901-AQ-1	BARRICK GOLD CORPORATION		A	1	2FE	1,075,470	102.5840	1,287,430	1,255,000	1,125,253		16,349			4.100	6.092	MN	8,576	51,455	09/30/2013	05/01/2023
06849R-AK-8	BARRICK NA FINANCE LLC			1	2FE	1,620,291	105.1140	2,102,278	2,000,000	1,633,811		4,497			5.750	7.329	MN	19,167	115,000	09/30/2013	05/01/2043
06849U-AD-7	BARRICK PD AU FIN PTY LT		D	1	2FE	5,245,800	105.7630	5,288,145	5,000,000	5,221,308		(4,716)			5.950	5.604	AO	62,806	297,500	01/25/2011	10/15/2039
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE			1	1FE	18,000,000	101.2710	18,228,857	18,000,000	18,000,000					3.740	3.740	JD	29,920	673,200	07/07/2015	06/15/2027
07177M-AD-5	BAXALTA INC			2	2FE	9,997,377	99.9750	9,997,500	10,000,000	9,997,726		349			2.875	2.882	JD	6,389	287,500	06/07/2016	06/23/2020
07177M-AG-8	BAXALTA INC			1	2FE	4,498,202	100.0050	4,500,239	4,500,000	4,498,692		490			2.000	2.020	JD	2,250	90,000	06/07/2016	06/22/2018
071813-BA-6	BAXTER INTERNATIONAL INC				2FE		107.1320								4.500	4.534	FA		600,000	08/17/2009	08/15/2019
071813-BQ-1	BAXTER INTERNATIONAL INC			2	2FE	4,995,200	92.3180	4,615,875	5,000,000	4,995,360		160			2.600	2.611	FA	49,111		08/10/2016	08/15/2026
07274E-AF-0	BAYER US FINANCE LLC		C	1	1FE	15,703,500	100.5490	15,082,365	15,000,000	15,613,679		(89,821)			3.000	2.094	AO	103,750	450,000	03/31/2016	10/08/2021
07274E-AG-8	BAYER US FINANCE LLC		C	1	1FE	9,762,848	99.4990	9,343,960	9,391,000	9,732,582		(30,266)			3.375	2.850	AO	73,074	316,946	03/16/2016	10/08/2024
05531G-AA-9	BB&T CORPORATION			2	1FE	4,965,300	104.7600	5,237,985	5,000,000	4,980,155		3,349			3.950	4.035	MS	54,313	197,500	03/15/2012	03/22/2022
05538B-AH-8	BE AEROSPACE TERM LOAN				3FE	934,358	100.4500	942,404	938,182	934,702		469			3.893	3.998	JAJO	6,132	37,891	11/02/2015	12/16/2021
075887-AT-6	BECTON DICKINSON			1	2FE	24,910,250	103.9880	25,996,975	25,000,000	24,989,483		7,726			4.900	4.934	AO	258,611	1,225,000	04/04/2003	04/15/2018
075887-BE-8	BECTON DICKINSON AND CO			1	2FE	2,639,199	101.4610	2,652,193	2,614,000	2,631,099		(5,513)			2.675	2.444	JD	3,108	81,505	07/06/2015	12/15/2019
075887-BJ-7	BECTON DICKINSON AND COMPANY			1	2FE	4,958,617	110.5920	5,529,620	5,000,000	4,965,582		11,839			6.375	6.601	FA	132,813	318,750	04/24/2015	08/01/2019
079860-AA-0	BELLSOUTH LLC			2,5	2FE	4,634,955	101.0250	4,546,125	4,500,000	4,572,004		(62,951)			4.400	1.360	APR	137,500		04/19/2016	04/26/2021
081437-AF-2	BEMIS COMPANY INC			1	2FE	2,990,730	110.6070	3,318,195	3,000,000	2,996,984		1,034			6.800	6.843	FA	85,000	204,000	07/20/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC	0		2	2FE	9,935,300	106.3440	10,634,430	10,000,000	9,965,455		6,317			4.500	4.601	AO	95,000	450,000	09/27/2011	10/15/2021
081437-AJ-4	BEMIS COMPANY INC			2	2FE	6,297,121	96.0120	6,023,818	6,274,000	6,296,784		(337)			3.100	3.056	MS	57,268		10/24/2016	09/15/2026
084659-AB-7	BERKSHIRE HATHAWAY ENERGY CO			2	1FE	799,424	100.2720	802,178	800,000	799,565		134			2.400	2.418	FA	8,000	19,200	12/08/2015	02/01/2020
084664-BQ-3	BERKSHIRE HATHAWAY FIN			1	1FE	2,113	107.7740	2,155	2,000	2,053		(12)			4.250	3.540	JJ	39	85	08/05/2011	01/15/2021
084664-BQ-3	BERKSHIRE HATHAWAY FIN	LS		1	1FE	15,845,087	107.7740	16,163,915	14,998,000	15,395,294		(89,980)			4.250	3.540	JJ	293,919	637,415	08/05/2011	01/15/2021
084670-BL-1	BERKSHIRE HATHAWAY INC			1	1FE	1,015,750	100.9000	1,008,999	1,000,000	1,011,176		(4,141)			2.100	1.662	FA	7,992	21,000	11/18/2015	08/14/2019
67107V-AB-8	BERLIN PACKAGING 1ST LIEN				4FE	1,947,961	100.7340	1,970,190	1,955,834	1,948,701		1,248			4.500	4.587	MJSD	4,810	89,546	11/02/2015	10/01/2021
05541V-AE-6	BG ENERGY CAPITAL PLC		D	1	1FE	4,960,500	106.2950	5,314,735	5,000,000	4,979,105		3,875			4.000	4.101	AO	42,222	200,000	10/06/2011	10/15/2021
09062X-AC-7	BIOGEN INC			1	2FE	19,958,400	101.2750	20,255,080	20,000,000	19,968,601		7,909			2.900	2.945	MS	170,778	580,000	09/10/2015	09/15/2020
09062X-AE-3	BIOGEN INC			1	2FE	2,012,680	102.6470	2,052,932	2,000,000	2,010,830		(1,694)			3.625	3.519	MS	21,347	72,500	11/18/2015	09/15/2022
092114-AA-5	BLACK HILLS POWER			1	1FE	27,000,000	129.8140	35,049,807	27,000,000	27,000,000					7.230	7.230	FA	737,460	1,952,100	08/08/2002	08/15/2032
092114-AB-3	BLACK HILLS POWER INC			1	1FE	4,996,550	123.1120	6,155,605	5,000,000	4,996,915		61			6.125	6.130	MN	51,042	306,250	10/22/2009	11/01/2039
09247X-AC-5	BLACKROCK INC			1	1FE	4,959,800	103.5160	5,175,795	5,000,000	4,996,275		5,019			6.250	6.360	MS	92,014	312,500	09/12/2007	09/15/2017
09247X-AH-4	BLACKROCK INC			1	1FE	9,942,800	107.6130	10,761,340	10,000,000	9,971,826		5,702			4.250	4.321	MN	43,681	425,000	05/19/2011	05/24/2021
09247X-AJ-0	BLACKROCK INC			1	1FE	4,973,450	103.6740	5,183,710	5,000,000	4,984,526		2,558			3.375	3.438	JD	14,063	168,750	05/22/2012	06/01/2022
093662-AF-1	BLOCK FINANCIAL LLC			2	2FE	5,980,440	102.0940	6,125,628	6,000,000	5,984,968		3,630			4.125	4.198	AO	61,875	248,188	09/25/2015	10/01/2020
095370-AB-8	BLUE CUBE SPINCO INC			2	3FE	607,012	119.0000	684,250	575,000	605,839		(1,174)			9.750	8.426	AO	11,835	28,031	10/05/2016	10/15/2023
095370-AB-8	BLUE CUBE SPINCO INC	LS		2	3FE	1,703,350	119.0000	1,785,000	1,500,000	1,694,540		(8,810)			9.750	6.417	AO	30,875	73,125	10/05/2016	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC			2	3FE	151,000	120.7500	182,333	151,000	151,000					10.000	10.000	AO	3,188	7,550	10/05/2016	10/15/2025
095370-AD-4	BLUE CUBE SPINCO INC	LS		2	3FE	1,999,000	120.7500	2,413,793	1,999,000	1,999,000					10.000	10.000	AO	42,201	99,950	10/05/2016	10/15/2025
05578M-AA-0	BMC SOFTWARE FINANCE INC			1	5FE	87,642	93.4380	93,438	100,000	90,471		1,554			8.125	10.839	JJ	3,747	8,125	01/30/2015	07/15/2021
05565E-AD-7	BMW US CAPITAL LLC		C	1	1FE	24,010,740	99.0510	23,772,264	24,000,000	24,008,194		(2,546)			1.500	1.485	AO	80,000	180,000	04/06/2016	04/11/2019
05565E-AF-2	BMW US CAPITAL LLC		C	2	1FE	10,394,366	98.1400	10,198,678	10,392,000	10,394,033		(333)			2.000	1.995	AO	46,187	103,920	04/05/2016	04/11/2021
05565E-AF-2	BMW US CAPITAL LLC	LS	C	2	1FE	1,603,964	98.1400	1,578,086	1,608,000	1,604,522		558			2.000	2.053	AO	7,147	16,080	04/04/2016	04/11/2021
05565E-AL-9	BMW US CAPITAL LLC		C	2	1FE	749,145	96.5630	724,222	750,000	749,193		48			1.850	1.874	MS	4,085		09/08/2016	09/15/2021
05565E-AM-7	BMW US CAPITAL LLC		C	2	1FE	21,433,565	95.8360	20,604,805	21,500,000	21,436,157		2,592			2.250	2.298	MS	142,438		09/08/2016	09/15/2023
096629-AA-8	BOARDWALK PIPELINES LLC			1	2FE	2,166,480	100.2660	2,005,328	2,000,000	2,002,416		(28,610)			5.500	4.021	FA	45,833	110,000	08/17/2010	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC			1	2FE	19,871,600	107.8160	21,563,200	20,000,000	19,957,726		14,010			5.750	5.836	MS	338,611	1,150,000	08/20/2009	09/15/2019
097023-AZ-8	BOEING CO			1	1FE	9,895,800	108.7190	10,871,850	10,000,000	9,963,334		10,601			4.875	5.003	FA	184,167	487,500	07/23/2009	02/15/2020
097023-BL-8	BOEING CO			2	1FE	1,925,720	92.8370	1,856,732	2,000,000	1,928,336		1,425			3.500	3.706	MS	23,333	70,000	02/18/2015	03/01/2045
097023-BQ-7	BOEING CO			2	1FE	31,034,115	95.3780	30,043,913	31,500,000	31,072,204		38,089			1.875	2.101	JD	26,250	339,609	05/16/2016	06/15/2023
097023-BR-5	BOEING CO			2	1FE	8,897,220	93.8170	8,443,530	9,000,000	8,902,857		5,637			2.250	2.378	JD	9,000	116,438	05/16/2016	06/15/2026
097023-BR-5	BOEING CO	LS		2	1FE	10,874,380	93.8170	10,319,870	11,000,000	10,881,269		6,889			2.250	2.378	JD	11,000	142,313	05/16/2016	06/15/2026
097023-AU-9	BOEING COMPANY			1	1FE	6,417,720	128.1020	6,405,080	5,000,000	6,412,423		(5,297)			6.125	3.771	FA	115,694		12/01/2016	02/15/2033
09739D-AC-4	BOISE CASCADE CO			2	4FE	592,196	99.2500	590,538	595,000	592,149		(47)			5.625	5.690	MS	11,342		12/07/2016	09/01/2024
09739D-AC-4	BOISE CASCADE CO	LS		2	4FE	202,250	99.2500	198,500	200,000	202,141		(109)			5.625	5.403	MS	3,813		08/17/2016	09/01/2024
097751-AS-0	BOMBARDIER INC		A	1	4FE		107.2500								7.500	7.915	MS		271	03/17/2016	03/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097751-AY-7	BOMBARDIER INC		A	1	4FE	2,482,778	94.0000	2,585,940	2,751,000	2,490,626		7,849			5.750	8.010	MS	46,576		10/18/2016	03/15/2022
097751-AY-7	BOMBARDIER INC	LS	A	1	4FE	901,598	94.0000	939,060	999,000	904,448		2,850			5.750	8.010	MS	16,914		10/18/2016	03/15/2022
097751-BF-7	BOMBARDIER INC		A	1	4FE	752,250	95.3400	810,390	850,000	758,377		6,127			6.125	8.440	JJ	24,007	26,031	06/21/2016	01/15/2023
097751-BJ-9	BOMBARDIER INC		A	2	4FE	4,378,125	94.0000	4,230,000	4,500,000	4,385,497		5,364			6.000	6.522	AO	57,000	210,000	10/17/2016	10/15/2022
097751-BK-6	BOMBARDIER INC		A	1	4FE		106.2500								5.500	5.500	MS		99	02/27/2015	09/15/2018
097751-BM-2	BOMBARDIER INC		A	2	4FE	5,053,000	98.8020	5,336,296	5,401,000	5,066,106		13,106			7.500	8.541	MS	119,272	301,950	07/06/2016	03/15/2025
097751-BM-2	BOMBARDIER INC	LS	A	2	4FE	424,000	98.8020	418,920	424,000	424,000					7.500	7.500	MS	9,363	31,800	02/27/2015	03/15/2025
097751-BP-5	BOMBARDIER INC		A	1	4FE	1,336,514	106.1250	1,432,688	1,350,000	1,336,754		240			8.750	9.001	JD	13,125		11/16/2016	12/01/2021
09788H-AG-6	BOND PHARMACY INC. (ADV INFUSION)				4Z	11,880,859	98.7500	11,880,859	12,031,250	11,892,701		11,842			6.000	6.295	MJSD	4,010	442,595	05/25/2016	05/25/2021
099724-AC-0	BORG-WARNER AUTOMOTIVE			1	2FE	4,770,001	121.8430	6,092,165	5,000,000	4,826,511		5,791			7.125	7.513	FA	134,583	356,250	01/01/2005	02/15/2029
099724-AJ-5	BORGWARNER INC			2	2FE	2,639,598	98.2930	2,501,549	2,545,000	2,625,298		(8,537)			3.375	2.939	MS	25,291	85,894	04/17/2015	03/15/2025
099724-AJ-5	BORGWARNER INC	LS		2	2FE	2,546,252	98.2930	2,413,086	2,455,000	2,532,458		(8,235)			3.375	2.939	MS	24,397	82,856	04/17/2015	03/15/2025
101137-AN-7	BOSTON SCIENTIFIC CORP			1	2FE	24,234,480	103.7450	25,158,211	24,250,000	24,238,966		1,391			4.125	4.133	AO	250,078	1,000,313	08/08/2013	10/01/2023
101137-AQ-0	BOSTON SCIENTIFIC CORP			1	2FE	1,987,540	101.6430	2,032,858	2,000,000	1,989,837		1,693			3.375	3.480	MN	8,625	67,500	11/19/2015	05/15/2022
103304-BL-4	BOYD GAMING CORP			2	4FE	5,205,763	107.7000	5,413,002	5,026,000	5,192,899		(12,864)			6.375	5.806	AO	80,102	162,874	04/13/2016	04/01/2026
103304-BL-4	BOYD GAMING CORP	LS		2	4FE	4,272,833	107.7000	4,468,473	4,149,000	4,263,657		(9,176)			6.375	5.901	AO	66,125	134,454	04/13/2016	04/01/2026
05569A-AB-5	BP AMI LEASING INC		C	1	1FE	15,000,000	107.2850	16,092,720	15,000,000	15,000,000					5.523	5.523	MN	121,966	828,450	05/01/2009	05/08/2019
05565Q-BJ-6	BP CAPITAL MARKETS PLC		D	1	1FE	5,576,392	106.0070	5,652,272	5,332,000	5,509,460		(15,180)			4.750	3.155	MS	78,092	126,635	12/01/2016	03/10/2019
05565Q-DG-0	BP CAPITAL MARKETS PLC		D	2	1FE	4,500,000	100.9990	4,544,951	4,500,000	4,500,000					3.216	3.216	MN	13,266		11/21/2016	11/28/2023
10510K-AA-5	BRAMBLES USA INC		C	1	2FE	548,090	107.8320	539,160	500,000	536,460		(10,535)			5.350	2.979	AO	6,688	26,750	11/18/2015	04/01/2020
07330N-AL-9	BRANCH BANKING AND TRUST COMPANY			2	1FE	9,990,900	98.8870	9,888,660	10,000,000	9,992,814		1,914			1.450	1.481	MN	20,542	72,500	05/05/2016	05/10/2019
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL				4FE	2,904,402	100.1700	2,929,783	2,924,811	2,905,404		4,033			4.000	4.184	FMAN	17,815	106,402	05/18/2015	12/18/2020
Q1629#-AA-5	BRISBANE AIRPORT 10 YR		D		2	17,000,000	109.5780	18,628,309	17,000,000	17,000,000					5.240	5.240	JJ	413,232	890,800	04/20/2011	07/14/2021
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024		D	1	2FE	10,000,000	102.6290	10,262,870	10,000,000	10,000,000					4.130	4.130	FA	147,992	413,000	08/22/2012	08/22/2024
N1614R-AP-6	BRITISH GAS INTL FINANCE		D		1FE	13,705,600	86.3790	34,551,600	40,000,000	29,019,483		1,861,313			0.000	6.740	MN			09/20/2006	11/04/2021
111013-AG-3	BRITISH SKY BROADCASTING		D	1	2FE	9,037,965	104.3380	8,868,747	8,500,000	8,599,256		(84,661)			6.100	5.014	FA	195,878	518,500	04/06/2011	02/15/2018
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC		D	1	2FE	750,713	100.4080	753,056	750,000	750,515		(181)			2.625	2.599	MS	5,742	19,688	11/23/2015	09/16/2019
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC		D	1	2FE	2,497,550	100.5830	2,514,580	2,500,000	2,498,926		488			2.350	2.371	FA	22,358	58,750	02/11/2014	02/14/2019
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			2	2FE	4,979,450	96.5020	4,825,095	5,000,000	4,980,339		889			3.400	3.449	JD	1,889	85,000	06/21/2016	06/27/2026
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2				2FE	25,000,000	103.6500	25,912,375	25,000,000	25,000,000					5.910	5.910	JD	61,563	1,477,500	12/16/2005	12/16/2025
115637-AN-0	BROWN-FORMAN CORPORATION			1	1FE	4,503,190	99.6330	4,487,448	4,504,000	4,503,306		116			1.000	1.015	JJ	20,768		10/25/2016	01/15/2018
118230-AE-1	BUCKEYE PARTNERS			1	2FE	8,983,260	101.1780	9,106,047	9,000,000	8,999,080		1,771			5.125	5.146	JJ	230,625	461,250	06/27/2005	07/01/2017
118230-AG-6	BUCKEYE PARTNERS LP			1	2FE	7,000,000	103.9220	7,274,505	7,000,000	7,000,000					6.050	6.050	JJ	195,281	423,500	01/08/2008	01/15/2018
118230-AL-5	BUCKEYE PARTNERS LP			2	2FE	850,193	100.6580	869,681	864,000	855,025		4,580			2.650	3.226	MN	2,926	22,896	12/08/2015	11/15/2018
118230-AQ-4	BUCKEYE PARTNERS LP			2	2FE	1,046,262	97.3210	1,021,867	1,050,000	1,046,308		46			3.950	3.993	JD	6,221		10/27/2016	12/01/2026
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA			2	3FE	4,123,200	102.7500	4,233,300	4,120,000	4,121,155		(1,369)			5.375	5.339	MN	28,296	221,450	02/18/2015	11/15/2024
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA			2	3FE	1,828,750	105.2500	1,841,875	1,750,000	1,824,245		(4,505)			6.000	5.249	AO	22,167	52,500	06/28/2016	10/15/2025
G1696#-BL-9	BUNZL PLC		D		2	20,000,000	98.8780	19,775,676	20,000,000	20,000,000					3.930	3.930	MN	91,700	786,000	11/19/2015	11/19/2027
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2		A		4FE	2,220,384	100.8130	2,260,768	2,242,537	2,221,296		3,735			3.750	3.967	FMAN	467	85,590	10/30/2014	12/10/2021
12189L-AA-9	BURLINGTN NORTH SANTA FE			2	1FE	4,983,150	122.0410	6,102,025	5,000,000	4,984,864		302			5.750	5.774	MN	47,917	287,500	05/12/2010	05/01/2040
12189L-AF-8	BURLINGTN NORTH SANTA FE			2	1FE	11,970,360	104.4360	12,532,332	12,000,000	11,984,861		2,913			3.450	3.479	MS	121,900	414,000	08/17/2011	09/15/2021
12189T-AY-0	BURLINGTON NORTH SANTA F			1	1FE	3,498,250	101.3480	3,547,191	3,500,000	3,499,925		217			5.650	5.657	MN	32,958	197,750	04/10/2007	05/01/2017
12201P-AN-6	BURLINGTON RESOURCES FIN			1	2FE	1,893,984	130.4220	2,086,750	1,600,000	1,811,140		(8,531)			7.400	6.045	JD	9,867	118,400	02/25/2003	12/01/2031
12189T-AJ-3	BURLINGTON/SANTA			1	1FE	8,385,200	127.3730	12,737,280	10,000,000	8,845,574		57,748			6.700	8.268	FA	279,167	670,000	10/18/2000	08/01/2028
12429T-AC-8	BWAY HOLDING CO			2	5FE	378,081	105.5000	406,175	385,000	378,710		860			9.125	9.524	FA	13,272	35,131	12/08/2015	08/15/2021
067383-AE-9	C R BARD INC			2	2FE	7,998,560	95.4510	7,636,080	8,000,000	7,998,640		80			3.000	3.002	MN	30,667	124,000	05/04/2016	05/15/2026
12673P-AF-2	CA INC			2	2FE	6,014,650	102.5360	6,152,178	6,000,000	6,011,584		(3,063)			3.600	3.541	FA	90,000	214,200	11/19/2015	08/01/2020
12685J-AA-3	CABLE ONE INC			2	4FE	3,218,063	103.0000	3,167,250	3,075,000	3,204,496		(13,566)			5.750	4.416	JD	7,858	98,469	08/08/2016	06/15/2022
127055-AJ-0	CABOT CORP			1	2FE	9,987,200	100.3990	10,039,920	10,000,000	9,997,446		2,395			2.550	2.579	JJ	117,583	255,000	07/09/2012	01/15/2018
128068-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B				3	12,841,201	100.0000	12,959,442	12,959,442	12,848,329		12,589			5.500	5.684	MS	326,686	684,701	08/13/2015	08/11/2022
128195-AH-7	CALATLANTIC GROUP INC			2	3FE	10,925,420	107.7500	11,728,588	10,885,000	10,917,747		(6,242)			6.250	6.172	JD	30,236	680,313	10/05/2015	12/15/2021
128195-AH-7	CALATLANTIC GROUP INC	LS		2	3FE	1,621,236	107.7500	1,740,163	1,615,000	1,620,057		(959)			6.250	6.169	JD	4,486	100,938	10/05/2015	12/15/2021
128195-AN-4	CALATLANTIC GROUP INC			2	3FE	9,735,688	97.5000	9,555,000	9,800,000	9,736,353		665			5.250	5.337	JD	42,875	179,492	12/06/2016	06/01/2026
129500-AB-0	CALERES INC			2	4FE	996,663	105.0000	1,023,750	975,000	995,090		(1,572)			6.250	5.715	FA	23,021	26,094	08/25/2016	08/15/2023
130570-AF-4	CALIFORNIA RESOURCES CORP			2	6FE		46.5000								6.000	6.536	MN		5,200	04/30/2015	11/15/2024
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y			1	2FE	30,000,000	103.9890	31,196,571	30,000,000	30,000,000					6.250	6.250	MJSD	5,208	1,875,000	04/06/2012	06/30/2032
130789-S*-2	CALIFORNIA WATER SERVICE COMPANY				1	8,000,000	120.0000	9,600,000	8,000,000	8,000,000					7.110	7.110	MN	94,800	568,800	05/23/2002	05/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
131347-CC-8	CALPINE CORP			2	3FE	995,000	104.2500	1,034,160	992,000	994,005		(334)			5.875	5.828	JJ	26,874	58,280	10/29/2013	01/15/2024
131347-CC-8	CALPINE CORP	LS		2	3FE	760,000	104.2500	790,215	758,000	759,337		(223)			5.875	5.834	JJ	20,534	44,533	10/29/2013	01/15/2024
131347-CE-4	CALPINE CORP			2	4FE	265,000	97.7500	259,038	265,000	265,000					5.375	5.375	AO	3,007	14,244	07/08/2014	01/15/2023
131347-CE-4	CALPINE CORP	M		2	4FE	3,740,000	97.7500	3,650,963	3,735,000	3,738,654		(850)			5.375	5.346	AO	42,382	200,756	05/19/2015	01/15/2023
131347-CF-1	CALPINE CORP			2	4FE	250,000	96.5000	241,250	250,000	250,000					5.750	5.750	AO	3,035	14,375	07/08/2014	01/15/2025
131347-CF-1	CALPINE CORP	M		2	4FE	3,156,813	96.5000	3,059,050	3,170,000	3,156,024		83			5.750	5.806	AO	38,480	160,713	06/10/2016	01/15/2025
131347-CJ-3	CALPINE CORP			2	4FE	3,575,291	96.5000	3,455,072	3,580,385	3,576,029		448			5.500	5.521	FA	82,050	191,009	04/14/2016	02/01/2024
131347-CK-0	CALPINE CORP			2	3FE	3,600,000	98.5000	3,546,000	3,600,000	3,600,000					5.250	5.250	JD	15,750	95,025	05/24/2016	06/01/2026
13342B-AE-5	CAMERON INTL CORP			2	2FE		107.0970								4.500	4.605	JD		148,230	05/25/2011	06/01/2021
134429-AW-9	CAMPBELL SOUP CO			1	1FE	9,949,000	106.5950	10,659,460	10,000,000	9,975,505		5,097			4.250	4.328	AO	89,722	425,000	03/31/2011	04/15/2021
136375-CC-4	CANADIAN NATIONAL RAILWAY CO		A		1FE	744,447	100.0830	750,624	750,000	747,495		2,864			1.072	0.917	FMAN	1,072	5,913	12/03/2015	11/14/2017
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		A	2	1FE	6,894,910	97.6090	6,735,035	6,900,000	6,895,358		448			2.750	2.758	MS	63,250	99,092	03/11/2016	03/01/2026
136375-BL-5	CANADIAN NAT'L RAILWAYS		A	1	1FE	17,795,290	128.9060	21,913,969	17,000,000	17,618,126		(19,603)			6.250	5.915	FA	442,708	1,062,500	09/15/2004	08/01/2034
136385-AE-1	CANADIAN NATL RESOURCES		A	1	2FE	13,027,800	112.6280	13,515,300	12,000,000	12,779,362		(27,532)			6.450	5.832	JD	2,150	774,000	10/13/2004	06/30/2033
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		A	2	2FE	10,052,175	98.0130	9,801,320	10,000,000	10,044,158		(4,797)			2.900	2.838	FA	120,833	290,000	04/21/2015	02/01/2025
13645R-AF-1	CANADIAN PACIFIC RR CO		A	1	2FE	3,440,815	119.1600	4,170,590	3,500,000	3,450,014		1,218			5.950	6.073	MN	26,610	208,250	05/03/2007	05/15/2037
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL				3FE	914,667	100.9380	927,330	918,712	914,940		205			4.000	4.144	JAJO	204	36,298	11/30/2015	04/10/2019
14042R-BS-9	CAPITAL ONE NA			2	2FE	9,999,700	98.8630	9,886,330	10,000,000	9,999,729		29			1.850	1.851	MS	55,500		09/08/2016	09/13/2019
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN				4Z	10,890,000	100.0000	11,000,000	11,000,000	10,890,868		868			8.500	8.440	FMAN	67,281		12/05/2016	11/29/2023
14149Y-AV-0	CARDINAL HEALTH INC			1	2FE	9,987,900	101.0090	10,100,890	10,000,000	9,992,964		1,162			3.200	3.227	JD	14,222	320,000	05/16/2012	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC			1	2FE	9,979,300	100.9040	10,090,370	10,000,000	9,986,461		1,941			3.200	3.224	MS	94,222	320,000	02/19/2013	03/15/2023
14149Y-BC-1	CARDINAL HEALTH INC			1	2FE	10,992,875	100.2170	11,023,914	11,000,000	10,996,549		2,314			1.950	1.972	JD	9,533	214,500	11/19/2015	06/15/2018
1417B1-AY-0	CARGILL INC			1	1FE	24,209,601	106.7330	26,133,624	24,485,000	24,339,103		25,694			4.307	4.445	MN	137,680	1,054,569	08/09/2011	05/14/2021
144141-BP-2	CAROLINA PWR & LT CO 1ST MTG				1FE	9,814,500	123.7920	12,379,230	10,000,000	9,954,568		7,494			8.625	8.745	MS	253,958	862,500	11/22/1991	09/15/2021
147446-AR-9	CASE NEW HOLLAND INC			1	3FE	498,327	105.1250	481,473	458,000	473,690		(16,491)			7.875	4.028	JD	3,006	52,328	12/08/2015	12/01/2017
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -			1	2	5,400,000	105.3090	5,686,662	5,400,000	5,400,000					5.720	5.720	MS	78,078	270,270	03/30/2007	03/30/2020
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	8,850,485	104.8010	8,908,043	8,500,000	8,564,470		(47,657)			5.450	4.834	AO	97,797	463,250	03/04/2010	04/15/2018
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR				1FE	51,997	100.9890	50,494	50,000	51,662		(185)			3.250	2.779	JD	135	1,625	02/27/2015	12/01/2024
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR	LS			1FE	10,347,304	100.9890	10,048,366	9,950,000	10,280,777		(36,875)			3.250	2.779	JD	26,948	323,375	02/27/2015	12/01/2024
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR				1FE	1,993,160	99.1190	1,982,380	2,000,000	1,995,090		1,479			2.000	2.080	MS	12,889	40,000	11/19/2015	03/05/2020
149123-BV-2	CATERPILLAR INC			1	1FE	5,279,200	105.4540	5,272,705	5,000,000	5,274,279		(4,921)			3.900	2.575	MN	18,417		12/01/2016	05/27/2021
149123-CC-3	CATERPILLAR INC			2	1FE	349,941	102.9790	360,425	350,000	349,954		5			3.400	3.402	MN	1,521	11,900	05/05/2014	05/15/2024
149123-CC-3	CATERPILLAR INC	LS		2	1FE	1,649,720	102.9790	1,699,145	1,650,000	1,649,785		25			3.400	3.402	MN	7,168	56,100	05/05/2014	05/15/2024
124857-AG-8	CBS CORP			2	2FE	9,909,500	101.6710	10,167,120	10,000,000	9,949,354		8,803			3.375	3.484	MS	112,500	337,500	02/24/2012	03/01/2022
14987B-AE-3	CC HOLDINGS GS V LLC/CRO			1	2FE	5,000,000	101.6230	5,081,150	5,000,000	5,000,000					3.849	3.849	AO	40,628	192,450	06/27/2013	04/15/2023
124900-AB-7	CCL INDUSTRIES INC		A	2	2FE	18,854,758	95.2880	18,085,586	18,980,000	18,856,542		1,784			3.250	3.329	AO	173,061		10/31/2016	10/01/2026
1248EP-BB-8	CCO HOLDINGS LLC			2	3FE	1,008,750	103.0000	1,030,000	1,000,000	1,005,251		(2,201)			5.250	4.995	MS	15,458	52,500	05/15/2015	03/15/2021
1248EP-BF-9	CCO HOLDINGS LLC			2	3FE	2,000,000	103.0000	2,060,000	2,000,000	2,000,000					5.125	5.125	MN	17,083	102,500	04/13/2015	05/01/2023
1248EP-BK-8	CCO HOLDINGS LLC			2	3FE	2,000,000	103.7500	2,075,000	2,000,000	2,000,000					5.875	5.875	MN	19,583	117,500	04/15/2015	05/01/2027
1248EP-BM-4	CCO HOLDINGS LLC			2	3FE	3,702,973	103.5000	3,829,500	3,700,000	3,702,784		(188)			5.750	5.737	FA	80,372	106,375	05/24/2016	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC			2	3FE	5,301,125	102.0000	5,406,000	5,300,000	5,301,046		(79)			5.500	5.497	AO	48,583	153,847	04/14/2016	05/01/2026
1248EP-BP-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			2	3FE	3,112,500	106.7500	3,202,500	3,000,000	3,099,283		(13,217)			5.875	5.147	AO	44,063	108,688	03/02/2016	04/01/2024
125094-AC-6	CDP FINANCIAL		A	1	1FE	7,979,200	123.7980	9,903,824	8,000,000	7,981,548		389			5.600	5.618	MN	44,800	448,000	11/20/2009	11/25/2039
12513G-BA-6	CDW LLC			2	3FE	4,791,465	102.2500	4,805,750	4,700,000	4,778,391		(8,516)			5.500	5.225	JD	21,542	258,500	12/08/2015	12/01/2024
12513G-AZ-2	CDW LLC / CDW FINANCE CORP			2	3FE	3,105,000	105.7500	3,172,500	3,000,000	3,071,345		(17,448)			6.000	5.270	FA	68,000	180,000	01/06/2015	08/15/2022
12513G-BB-4	CDW LLC / CDW FINANCE CORP			2	3FE	6,905,000	100.1250	6,883,594	6,875,000	6,896,782		(4,610)			5.000	4.915	MS	114,583	343,750	03/04/2015	09/01/2023
15089Q-AC-8	CELANESE US HOLDINGS LLC			1	2FE	4,035,000	111.0510	4,330,993	3,900,000	3,983,632		(16,234)			5.875	5.328	JD	10,183	229,125	08/21/2013	06/15/2021
15089Q-AC-8	CELANESE US HOLDINGS LLC	O		1	2FE	102,500	111.0510	111,051	100,000	101,555		(301)			5.875	5.477	JD	261	5,875	08/21/2013	06/15/2021
15089Q-AD-6	CELANESE US HOLDINGS LLC			1	2FE	14,132,500	105.3540	14,749,532	14,000,000	14,105,613		(14,999)			4.625	4.474	MS	190,653	601,250	04/06/2016	11/15/2022
151020-AE-4	CELGENE CORP			1	2FE	7,979,600	104.5440	8,363,488	8,000,000	7,991,330		2,081			3.950	3.988	AO	66,711	316,000	10/04/2010	10/15/2020
151020-AH-7	CELGENE CORP			1	2FE	6,349,597	100.8910	6,406,572	6,350,000	6,350,294		(47)			3.250	3.254	FA	77,964	206,375	11/19/2015	08/15/2022
151020-AJ-3	CELGENE CORP			1	2FE	3,978,080	104.2660	4,170,628	4,000,000	3,984,554		1,995			4.000	4.067	FA	60,444	160,000	08/01/2013	08/15/2023
151020-AK-0	CELGENE CORP			1	2FE	1,995,840	100.6110	2,012,226	2,000,000	1,998,604		835			2.300	2.344	FA	17,378	46,000	08/01/2013	08/15/2018
151020-AQ-7	CELGENE CORP			1	2FE	11,985,660	101.1460	12,137,460	12,000,000	11,989,651		2,667			2.875	2.900	FA	130,333	347,875	11/19/2015	08/15/2020
15135U-AD-1	CENOVUS ENERGY INC		A	1	2FE	1,998,660	106.9740	2,139,480	2,000,000	1,999,550		145			5.700	5.709	AO	24,067	114,000	09/15/2009	10/15/2019
15135U-AG-4	CENOVUS ENERGY INC		A	2	2FE	132,450	96.6780	145,017	150,000	134,155		1,705			3.000	5.191	FA	1,700	2,250	04/11/2016	08/15/2022
15135U-AH-2	CENOVUS ENERGY INC		A	2	2FE	587,600	86.5960	662,461	765,000	589,615		2,015			4.450	6.254	MS	10,024	17,021	04/29/2016	09/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
15135B-AD-3	CENTENE CORP			2	3FE	508,750	101.0000	505,000	500,000	507,865		(885)			4.750	4.351	MN	3,035	11,875	06/09/2016	05/15/2022
15135B-AF-8	CENTENE CORPORATION			2	3FE	807,014	105.1400	841,120	800,000	806,197		(817)			5.625	5.351	FA	17,000	23,000	07/19/2016	02/15/2021
15135B-AH-4	CENTENE CORPORATION			2	3FE	1,082,500	105.3750	1,053,750	1,000,000	1,079,569		(2,931)			6.125	4.255	FA	23,139		10/18/2016	02/15/2024
15135B-AJ-0	CENTENE CORPORATION			2	3FE	400,000	97.6250	390,500	400,000	400,000					4.750	4.750	JJ	2,744		10/26/2016	01/15/2025
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRI			2	1FE	9,987,500	97.7130	9,771,270	10,000,000	9,988,975		1,475			1.850	1.876	JD	15,417	99,181	05/13/2016	06/01/2021
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI			2	1FE	9,988,400	93.8540	9,385,350	10,000,000	9,988,799		399			2.400	2.413	MS	93,333		08/08/2016	09/01/2026
15189W-AC-4	CENTERPOINT ENERGY RESOU			1	2FE	3,986,320	103.3340	4,133,352	4,000,000	3,998,522		1,681			6.125	6.189	MN	40,833	245,000	10/18/2007	11/01/2017
15189W-AG-5	CENTERPOINT ENERGY RESOU			2	2FE	5,388,050	104.9220	5,246,090	5,000,000	5,181,979		(41,231)			4.500	3.525	JJ	103,750	225,000	08/08/2011	01/15/2021
153527-AL-0	CENTRAL GARDEN & PET COMPANY			2	4FE	2,160,000	105.5000	2,110,000	2,000,000	2,153,823		(6,177)			6.125	4.194	MN	15,653	61,250	10/18/2016	11/15/2023
15405E-AE-8	CENTRAL MAINE POWER 5.875% DUE 2035				1FE	14,970,000	104.4710	15,670,710	15,000,000	14,975,889		696			5.875	5.889	MS	293,750	881,250	10/20/2005	10/25/2035
156700-AR-7	CENTURYLINK INC			1	3FE	12,347,213	105.2500	12,893,125	12,250,000	12,326,488		(15,390)			6.450	6.280	JD	35,117	790,125	12/08/2015	06/15/2021
156700-AS-5	CENTURYLINK INC			1	3FE	23,350,338	102.2130	23,696,040	23,183,000	23,317,615		(22,414)			5.800	5.667	MS	395,914	1,344,614	03/06/2015	03/15/2022
156700-AS-5	CENTURYLINK INC	LS		1	3FE	71,188	102.2130	68,483	67,000	70,220		(534)			5.800	4.747	MS	1,144	3,886	02/23/2015	03/15/2022
156700-AW-6	CENTURYLINK INC			1	3FE	5,591,625	105.7500	5,869,125	5,550,000	5,571,106		(5,795)			5.625	5.495	AO	78,047	312,188	11/13/2013	04/01/2020
156700-AW-6	CENTURYLINK INC	LS		1	3FE	100,875	105.7500	105,750	100,000	100,446		(122)			5.625	5.473	AO	1,406	5,625	03/19/2013	04/01/2020
156700-AL-0	CENTURYTEL INC			1	3FE	1,307,386	101.0000	1,515,000	1,500,000	1,492,524		28,755			6.000	8.074	AO	22,500	90,000	03/26/2007	04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP			1	5FE	946,560	101.7500	1,017,500	1,000,000	955,259		7,381			5.125	6.177	JD	2,278	51,250	12/08/2015	12/15/2021
12527G-AA-1	CF INDUSTRIES INC			1	3FE	7,640,219	105.2640	7,587,429	7,208,000	7,589,369		(50,850)			6.875	2.802	MN	82,592	196,213	10/27/2016	05/01/2018
12527G-AB-9	CF INDUSTRIES INC			1	3FE	3,734,778	109.0000	3,651,500	3,350,000	3,715,009		(19,770)			7.125	3.624	MN	39,781	119,344	10/19/2016	05/01/2020
12527G-AC-7	CF INDUSTRIES INC			1	3FE	952,500	89.9000	899,000	1,000,000	953,656		1,156			3.450	4.284	JD	2,875	17,250	10/20/2016	06/01/2023
12527G-AD-5	CF INDUSTRIES INC			1	3FE	2,598,750	81.7500	2,391,188	2,925,000	2,599,710		960			4.950	5.776	JD	12,066	72,394	10/21/2016	06/01/2043
12527G-AH-6	CF INDUSTRIES INC			1	2FE	1,864,463	98.2890	1,843,907	1,876,000	1,864,564		102			4.500	4.577	JD	9,380		11/10/2016	12/01/2026
161175-AX-2	CHARTER COMMUNICATIONS OPERATING L			2	2FE	5,016,988	102.0240	5,101,175	5,000,000	5,016,695		(293)			3.579	3.478	JJ	78,539		12/07/2016	07/23/2020
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L			2	2FE	1,260,960	104.5030	1,306,289	1,250,000	1,260,845		(115)			4.464	4.287	JJ	24,490		12/07/2016	07/23/2022
16282F-AC-5	CHECKOUT HOLDING CORP TLB				4FE	2,324,626	87.0000	2,030,659	2,334,091	2,326,322		1,580			4.500	4.588	FMAN	584	106,426	11/30/2015	04/09/2021
163851-AB-4	CHEMOURS COMPANY			2	4FE	505,000	99.0000	495,000	500,000	504,967		(33)			6.625	6.361	MN	4,233		12/14/2016	05/15/2023
163851-AB-4	CHEMOURS COMPANY	LS		2	4FE	883,750	99.0000	866,250	875,000	883,692		(58)			6.625	6.361	MN	7,407		12/14/2016	05/15/2023
163851-AD-0	CHEMOURS COMPANY			2	4FE	733,780	98.5000	788,000	800,000	736,897		3,116			7.000	8.284	MN	7,156	17,500	12/20/2016	05/15/2025
163893-AD-2	CHEMTURA CORP			1	3FE	3,041,250	104.0000	3,120,000	3,000,000	3,019,997		(7,157)			5.750	5.465	JJ	79,542	172,500	11/21/2013	07/15/2021
16412X-AA-3	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE	500,000	108.2500	541,250	500,000	500,000					7.000	7.000	JD	21,778		05/12/2016	06/30/2024
16412X-AB-1	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE	290,000	102.0310	295,890	290,000	290,000					5.875	5.875	JD	1,041		12/05/2016	03/31/2025
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS			2	2FE	425,000	103.1430	412,573	400,000	411,649		(3,462)			6.125	5.079	JJ	11,297	24,500	10/25/2012	07/15/2022
167885-AA-0	CHICAGO PARKING METERS, LLC SEN SEC 2020			1	2FE	30,000,000	105.6530	31,695,930	30,000,000	30,000,000					5.489	5.489	JD	4,574	1,646,700	11/04/2010	12/30/2020
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS			1	2		102.7090								8.090	8.094	MS		32,649	12/31/1998	09/30/2017
170228-AB-6	CHITTENDEN CORP				2FE	12,984,920	99.9530	12,993,903	13,000,000	12,999,788		1,761			1.587	5.827	FMAN	27,509	170,550	02/07/2007	02/14/2017
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H				3FE	2,633,843	96.6670	2,559,127	2,647,363	2,634,079		2,805			4.000	4.136	FMAN	9,109	108,646	11/30/2015	01/27/2021
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF				3FE	1,316,223	98.2500	1,301,704	1,324,890	1,316,579		2,488			4.175	4.508	MJSD	4,789	54,893	11/30/2015	12/31/2018
12543D-AR-1	CHS/COMMUNITY HEALTH SYS			2	3FE		98.8130								5.125	3.055	FA		15,510	12/08/2015	08/15/2018
171232-AR-2	CHUBB CORP			1	1FE	1,486,590	105.5270	1,582,908	1,500,000	1,497,677		1,582			5.750	5.869	MN	11,021	86,250	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORP			1	1FE	741,105	134.0350	1,005,266	750,000	742,219		163			6.500	6.591	MN	6,229	48,750	05/01/2008	05/15/2038
125509-BP-3	CIGNA CORP			2	2FE	9,949,700	106.2880	10,628,830	10,000,000	9,976,108		5,046			4.500	4.563	MS	132,500	450,000	03/02/2011	03/15/2021
17252M-AH-3	CINTAS CORPORATION NO. 2			1	1FE	6,992,860	104.0710	7,284,942	7,000,000	6,999,151		875			6.125	6.125	JD	35,729	428,750	12/04/2007	12/01/2017
17275R-AE-2	CISCO SYSTEMS INC			1	1FE	5,654,500	106.8990	5,344,945	5,000,000	5,279,221		(127,095)			4.950	2.240	FA	93,500	247,500	12/19/2013	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC			1	1FE	15,677,760	107.1740	16,076,055	15,000,000	15,264,156		(82,045)			4.450	3.824	JJ	307,792	667,500	08/09/2011	01/15/2020
17275R-BC-5	CISCO SYSTEMS INC			1	1FE	5,995,440	99.0270	5,941,644	6,000,000	5,995,774		334			2.950	2.959	FA	60,475	87,517	02/22/2016	02/28/2026
17275R-BH-4	CISCO SYSTEMS INC			2	1FE	29,938,200	96.1950	28,858,620	30,000,000	29,940,502		2,302			2.200	2.232	MS	185,167		09/13/2016	09/20/2023
125577-BC-9	CIT GROUP INC			1	3FE	1,065,000	105.3750	1,053,750	1,000,000	1,042,448		(22,552)			6.625	3.133	AO	16,563	33,125	04/20/2016	04/01/2018
125581-GQ-5	CIT GROUP INC			1	3FE	761,250	104.2500	781,875	750,000	760,406		(844)			5.000	4.716	FA	14,167	18,750	06/16/2016	08/15/2022
125581-GQ-5	CIT GROUP INC	LS		1	3FE	4,034,319	104.2500	4,070,963	3,905,000	4,018,333		(13,587)			5.000	4.411	FA	73,761	146,500	05/04/2016	08/15/2022
125581-GR-3	CIT GROUP INC			1	3FE	22,704,688	103.2500	22,973,125	22,250,000	22,592,212		(43,449)			5.000	4.725	FA	463,542	1,112,500	01/05/2015	08/01/2023
172967-FT-3	CITIGROUP INC				2FE	20,677,350	106.6180	21,323,520	20,000,000	20,391,328		(68,801)			4.500	4.066	JJ	417,500	900,000	07/31/2012	01/14/2022
172967-GL-9	CITIGROUP INC				2FE	4,988,150	100.5020	5,025,080	5,000,000	4,992,248		1,112			3.375	3.403	MS	56,250	168,750	02/14/2013	03/01/2023
172967-HR-5	CITIGROUP INC				2FE	498,666	100.0770	500,384	500,000	499,683		940			1.406	1.039	FMAN	1,191	5,601	11/30/2015	05/01/2017
172967-JW-2	CITIGROUP INC				2FE	9,502,529	100.3310	9,536,443	9,505,000	9,503,678		813			2.150	2.159	JJ	85,717	204,358	07/23/2015	07/30/2018
172967-JW-2	CITIGROUP INC	LS			2FE	494,871	100.3310	496,637	495,000	494,931		42			2.150	2.159	JJ	4,464	10,643	07/23/2015	07/30/2018
172967-KK-6	CITIGROUP INC				2FE	4,992,800	99.7710	4,988,560	5,000,000	4,993,824		1,024			2.700	2.731	MS	34,125	67,500	03/22/2016	03/30/2021
172967-KV-2	CITIGROUP INC				2FE	49,965	97.8200	48,910	50,000	49,968		3			2.350	2.365	FA	486		07/26/2016	08/02/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
172967-KV-2	CITIGROUP INC	LS			2FE	4,946,535	97.8200	4,842,085	4,950,000	4,946,807		272			2.350	2.365	FA	48,146		07/26/2016	08/02/2021
172967-KY-6	CITIGROUP INC			2	2FE	749,558	95.6220	717,167	750,000	749,565		7			3.200	3.207	AO	4,667		10/17/2016	10/21/2026
17401Q-AB-7	CITIZENS BANK NA			2	2FE	1,484,310	100.3360	1,505,045	1,500,000	1,488,308		3,790			2.450	2.729	JD	2,756	36,750	12/08/2015	12/04/2019
17453B-AJ-0	CITIZENS COMMUNICATIONS			1	4FE	1,085,000	85.2500	852,500	1,000,000	1,078,613		(2,743)			9.000	8.074	FA	34,000	90,000	07/09/2014	08/15/2031
17453B-AW-1	CITIZENS COMMUNICATIONS			1	3FE	494,000	105.8750	523,023	494,000	494,000					7.125	7.125	MS	10,364	35,198	03/19/2007	03/15/2019
17453B-AW-1	CITIZENS COMMUNICATIONS	LS		1	3FE	1,256,000	105.8750	1,329,790	1,256,000	1,256,000					7.125	7.125	MS	26,350	89,490	03/19/2007	03/15/2019
174610-AN-5	CITIZENS FINANCIAL GROUP INC			2	2FE	4,997,400	98.0640	4,903,215	5,000,000	4,997,609		209			2.375	2.386	JJ	50,469		07/25/2016	07/28/2021
18055#-AK-8	CLARION LION PROPERTIES FUND MAY 2007 12				2	7,000,000	107.7710	7,543,948	7,000,000	7,000,000					5.840	5.840	JD	18,169	408,800	06/15/2007	06/15/2019
184496-AJ-6	CLEAN HARBORS INC			2	3FE	1,100,000	102.3750	1,126,125	1,100,000	1,100,000					5.250	5.250	FA	24,063	57,750	11/26/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC			1	3FE	7,981,374	102.2700	7,977,060	7,800,000	7,881,983		(39,321)			5.125	4.545	JD	33,313	348,500	06/24/2016	06/01/2021
184496-AL-1	CLEAN HARBORS INC	LS		1	3FE	2,767,500	102.2700	2,761,290	2,700,000	2,729,637		(14,490)			5.125	4.520	JD	11,531	138,375	04/09/2014	06/01/2021
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	1,000,000	102.2500	1,022,500	1,000,000	1,000,000					6.500	6.500	MN	8,306	65,000	07/19/2013	11/15/2022
185508-AE-8	CLECO POWER LLC			1	2FE	18,636,840	122.7750	23,327,212	19,000,000	18,687,674		8,018			6.500	6.654	JD	102,917	1,235,000	11/09/2009	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM			1	2FE	6,602,972	111.0320	7,183,783	6,470,000	6,593,592		(3,272)			5.950	5.787	JD	17,110	384,965	08/01/2013	12/15/2036
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC			2	4FE	3,769,182	106.0000	4,207,140	3,969,000	3,783,906		14,724			8.250	9.169	JD	14,553	327,443	06/02/2016	12/15/2023
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC	LS		2	4FE	2,180,000	106.0000	2,322,460	2,191,000	2,180,808		808			8.250	8.338	JD	8,034	180,758	03/09/2016	12/15/2023
210518-B#-2	CMS ENERGY / CONSUMERS ENERGY (2010_08 T			5	1	15,000,000	100.9960	15,149,372	15,000,000	15,000,000					3.210	3.259	AO	101,650	481,500	10/15/2010	10/15/2017
125896-BE-9	CMS ENERGY CORP			1	2FE	1,684,000	110.6150	1,769,840	1,600,000	1,632,721		(9,489)			6.250	5.519	FA	41,667	100,000	10/15/2010	02/01/2020
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC			1	3FE	8,950	102.6250	9,236	9,000	8,961		9			4.375	4.500	MN	60	394	11/03/2015	11/06/2020
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC	LS		1	3FE	4,963,350	102.6250	5,122,014	4,991,000	4,969,196		5,084			4.375	4.500	MN	33,360	218,356	11/03/2015	11/06/2020
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC			1	3FE	761,764	104.0000	796,640	766,000	762,361		597			4.875	5.001	AO	9,336	20,123	03/14/2016	04/01/2021
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC	M		1	3FE	4,210,586	104.0000	4,403,360	4,234,000	4,213,883		3,297			4.875	5.001	AO	51,602	111,231	03/14/2016	04/01/2021
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC			1	3FE	3,231,833	98.3750	3,197,188	3,250,000	3,232,480		647			3.875	4.000	AO	24,488		10/18/2016	10/15/2021
12594K-AA-0	CNH INDUSTRIAL NV			1	3FE	3,001,500	98.7500	2,951,638	2,989,000	3,000,927		(573)			4.500	4.430	FA	49,692		08/10/2016	08/15/2023
12594K-AA-0	CNH INDUSTRIAL NV	LS		1	3FE	3,029,750	98.7500	2,973,363	3,011,000	3,028,890		(860)			4.500	4.395	FA	50,058		08/10/2016	08/15/2023
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED			2	2FE	5,028,195	100.4200	5,021,015	5,000,000	5,027,973		(222)			3.800	3.726	MN	19,000		12/01/2016	11/25/2025
191216-BT-6	COCA-COLA CO			1	1FE	1,991,940	99.1500	1,983,004	2,000,000	1,993,689		1,574			1.875	1.961	AO	6,667	37,500	11/23/2015	10/27/2020
191216-BW-9	COCA-COLA CO			1	1FE	9,998,200	94.7840	9,478,390	10,000,000	9,998,293		93			2.550	2.552	JD	21,250	128,208	05/25/2016	06/01/2026
191216-BZ-2	COCA-COLA CO			1	1FE	14,880,718	94.1770	14,030,415	14,898,000	14,881,235		517			2.250	2.263	MS	111,735		08/29/2016	09/01/2026
191216-BZ-2	COCA-COLA CO	LS		1	1FE	101,882	94.1770	96,060	102,000	101,885		4			2.250	2.263	MS	765		08/29/2016	09/01/2026
191216-AV-2	COCA-COLA CO/THE			1	1FE	3,920,258	104.3500	4,173,984	4,000,000	4,015,002		18,266			3.300	3.167	MS	44,000	33,000	12/01/2016	09/01/2021
191216-BA-7	COCA-COLA CO/THE			1	1FE	15,053,550	99.7730	14,966,010	15,000,000	15,041,683		(11,867)			1.150	0.926	AO	43,125	86,250	08/17/2016	04/01/2018
19122T-AE-9	COCA-COLA ENTERPRISES			2	2FE	14,736,900	101.5930	15,238,965	15,000,000	14,866,882		26,064			3.250	3.459	FA	178,750	487,500	08/16/2011	08/19/2021
19238V-AG-0	COGECO CABLE INC		A	1	3FE	3,215,210	102.8750	3,286,856	3,195,000	3,206,611		(4,987)			4.875	4.697	MN	25,959	155,756	12/08/2015	05/01/2020
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC			2	4FE	3,551,125	103.2500	3,665,375	3,550,000	3,551,110		(15)			5.375	5.368	MS	63,604	174,688	11/28/2016	03/01/2022
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC				4FE	137,594	100.3750	139,189	138,669	137,631		192			4.500	4.684	MJSD	1,248	6,367	10/22/2015	09/06/2021
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2				4FE	813,547	100.3750	841,977	838,831	814,410		4,459			4.500	5.225	MJSD	7,549	38,517	10/22/2015	09/06/2021
198280-AD-1	COLUMBIA PIPELINE GROUP INC			2	2FE	1,189,179	101.8690	1,204,094	1,182,000	1,188,126		(1,053)			3.300	3.139	JD	3,251	39,006	05/16/2016	06/01/2020
199575-AV-3	COLUMBUS SOUTHERN POWER			1	2FE	12,112,065	115.9180	14,199,906	12,250,000	12,138,891		3,167			5.850	5.931	AO	179,156	716,625	10/11/2005	10/01/2035
20007#-AB-3	COMAR LLC TERM LOAN				4	4,460,904	99.5000	4,460,398	4,482,813	4,462,386		6,197			5.250	5.430	MJSD	1,307	240,985	05/01/2015	10/21/2019
20030N-BH-3	COMCAST CORP			1	1FE	19,832,200	104.0670	20,813,300	20,000,000	19,855,144		6,159			4.250	4.313	JJ	391,944	850,000	01/08/2013	01/15/2033
20030N-BR-1	COMCAST CORP			2	1FE	4,649,020	99.2850	4,543,286	4,576,000	4,641,377		(7,643)			2.750	2.499	MS	41,947	65,716	03/15/2016	03/01/2023
20030N-BS-9	COMCAST CORP			2	1FE	5,143,050	98.6670	4,933,365	5,000,000	5,133,527		(9,523)			3.150	2.817	MS	52,500	82,250	03/22/2016	03/01/2026
20030N-AR-2	COMCAST CORPORATION			1	1FE	5,818,010	104.8500	5,766,772	5,500,000	5,782,628		(35,382)			5.875	1.248	FA	122,069		11/07/2016	02/15/2018
20030N-AU-5	COMCAST CORPORATION			1	1FE	2,138,375	104.1430	2,116,190	2,032,000	2,122,094		(16,281)			6.300	1.174	MN	16,358	64,008	11/01/2016	11/15/2017
200339-DW-6	COMERICA BANK				1FE	10,449,209	99.9630	10,450,163	10,454,000	10,450,684		916			2.500	2.510	JD	21,053	261,350	07/07/2015	06/02/2020
201723-AJ-2	COMMERCIAL METALS CO			1	3FE	2,395,872	106.0000	2,544,000	2,400,000	2,399,115		497			7.350	7.375	FA	66,640	176,400	07/30/2008	08/15/2018
201723-AJ-2	COMMERCIAL METALS CO	LS		1	3FE	99,828	106.0000	106,000	100,000	99,963		21			7.350	7.375	FA	2,777	7,350	07/30/2008	08/15/2018
201723-AK-9	COMMERCIAL METALS CO			1	3FE	3,944,188	100.5000	4,070,250	4,050,000	3,965,393		10,764			4.875	5.262	MN	25,228	197,437	10/19/2015	05/15/2023
202795-HK-9	COMMONWEALTH EDISON			1	1FE	2,727,750	122.8470	3,071,185	2,500,000	2,696,232		(5,814)			5.900	5.246	MS	43,431	147,500	10/26/2010	03/15/2036
202795-HS-2	COMMONWEALTH EDISON			1	1FE	7,518,280	103.2860	7,230,048	7,000,000	7,054,784		(75,001)			6.150	5.004	MS	126,758	430,500	12/17/2009	09/15/2017
202795-HU-7	COMMONWEALTH EDISON			1	1FE	1,497,120	105.0110	1,575,159	1,500,000	1,499,559		344			5.800	5.826	MS	25,617	87,000	03/19/2008	03/15/2018
202795-GX-2	COMMONWLTH EDIS			1	2FE	14,313,262	107.4020	15,088,865	14,049,000	14,175,560		(79,574)			6.950	6.315	JJ	450,231	976,406	04/20/2011	07/15/2018
203372-AM-9	COMMSCOPE INC			2	4FE	2,223,000	103.5000	2,277,000	2,200,000	2,219,822		(2,025)			5.500	5.307	JD	5,378	115,500	11/07/2016	06/15/2024
203372-AN-7	COMMSCOPE INC			2	3FE	150,000	102.2500	153,375	150,000	150,000					4.375	4.375	JD	292	6,563	05/28/2015	06/15/2020
20337Y-AA-5	COMMSCOPE INC			2	4FE	4,812,908	106.0000	4,902,500	4,625,000	4,810,949		(2,032)			6.000	5.240	JD	12,333	157,500	12/08/2016	06/15/2025
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN				3FE	111,769	100.4060	112,329	111,875	111,777		88			3.333	3.396	MJSD	21	8,091	11/30/2015	01/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
205887-AR-3	CONAGRA FOODS INC			1	2FE	11,902,840	122.2490	13,080,643	10,700,000	11,473,911		(43,925)			7.000	6.127	AO	187,250	749,000	12/10/2002	10/01/2028
205887-BD-3	CONAGRA FOODS INC				2FE		102.6450								5.819	5.215	JD		710,250	01/27/2009	06/15/2017
205887-AX-0	CONAGRA INC			1	2FE	11,368,350	133.9150	12,052,386	9,000,000	10,647,336		(74,296)			8.250	6.243	MS	218,625	742,500	12/05/2002	09/15/2030
20605P-AG-6	CONCHO RESOURCES INC			2	3FE	980,000	99.8010	978,050	980,000	980,000					4.375	4.375	JJ	357		12/13/2016	01/15/2025
20653P-AA-0	CONCORDIA INTERNATIONAL CORP		A	2	4FE	474,525	84.7500	403,410	476,000	474,557		32			9.000	9.067	AO	9,282		10/20/2016	04/01/2022
207597-EF-8	CONNECTICUT LIGHT & PWR			1	1FE	9,935,100	97.8900	9,788,990	10,000,000	9,958,844		6,223			2.500	2.574	JJ	115,278	250,000	01/08/2013	01/15/2023
20825V-AB-8	CONOCOPHILLIPS CANADA			1	2FE	3,523,940	117.1440	4,100,030	3,500,000	3,520,226		(529)			5.950	5.900	AO	43,964	208,250	04/18/2008	10/15/2036
20826F-AH-9	CONOCOPHILLIPS CO				1FE	3,283,779	98.9730	3,266,109	3,300,000	3,286,370		2,403			1.806	1.289	FMAN	7,779	50,507	11/30/2015	05/15/2022
209111-EZ-2	CONS EDISON CO OF NY			1	1FE	3,217,953	107.0820	3,212,445	3,000,000	3,213,019		(4,934)			4.450	2.300	JD	5,933	66,750	12/01/2016	06/15/2020
209111-FA-6	CONS EDISON CO OF NY			1	1FE	4,975,700	121.0910	6,054,530	5,000,000	4,978,150		434			5.700	5.734	JD	12,667	285,000	06/02/2010	06/15/2040
209111-FB-4	CONS EDISON CO OF NY			1	1FE	11,957,280	100.2680	12,032,196	12,000,000	11,961,072		854			4.200	4.221	MS	148,400	504,000	03/08/2012	03/15/2042
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL				3FE	1,657,447	100.5180	1,666,032	1,657,447	1,657,447					4.000	4.000	FMAN	4,984	18,464	10/05/2016	10/05/2023
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE			1	1	5,383,892	115.0000	6,191,476	5,383,892	5,383,892					8.710	8.710	JD	1,303	468,197	06/20/2008	06/30/2022
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK			1	1FE	5,024,790	110.1010	4,954,523	4,500,000	4,983,370		(41,420)			7.125	1.423	JD	26,719	160,313	10/26/2016	12/01/2018
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW			1	1FE	7,349,535	105.2410	7,261,615	6,900,000	7,304,049		(45,486)			5.850	1.118	AO	100,913		11/07/2016	04/01/2018
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW			2	1FE	307,300	99.8630	309,574	310,000	307,303		3			4.300	4.346	JD	1,666		11/10/2016	12/01/2056
209115-AC-8	CONSOLIDATED EDISON INC			2	2FE	2,248,628	97.7330	2,198,981	2,250,000	2,248,792		164			2.000	2.013	MN	5,750	22,375	05/11/2016	05/15/2021
210371-AF-7	CONSTELLATION ENERGY GRP			1	2FE	7,077,733	131.2110	9,132,272	6,960,000	7,048,688		(3,097)			7.600	7.458	AO	132,240	528,960	05/30/2002	04/01/2032
210518-CP-9	CONSUMERS ENERGY			1	1FE	9,980,700	118.7320	11,873,180	10,000,000	9,984,555		448			5.800	5.814	MS	170,778	580,000	08/08/2005	09/15/2035
210518-CT-1	CONSUMERS ENERGY CO			2	1FE	4,999,550	101.5790	5,078,970	5,000,000	4,999,743		44			2.850	2.858	MN	18,208	142,500	05/01/2012	05/15/2022
210518-CQ-7	CONSUMERS ENERGY COMPANY			1	1FE	996,170	106.5160	1,065,161	1,000,000	999,216		427			5.650	5.699	MS	16,636	56,500	03/10/2008	09/15/2018
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB				3FE	4,109,735	100.4060	4,107,233	4,090,625	4,107,915		(7,228)			3.270	3.053	MJSD	743	134,879	12/29/2014	04/01/2019
212015-AH-4	CONTINENTAL RESOURCES			2	3FE	271,250	100.9390	302,817	300,000	274,064		2,814			5.000	6.841	MS	4,417	8,750	03/21/2016	09/15/2022
212015-AQ-4	CONTINENTAL RESOURCES INC			2	3FE	272,000	85.5000	342,000	400,000	273,091		1,091			4.900	7.694	JD	1,633	19,600	03/03/2016	06/01/2044
21869M-AA-5	CORESTATES CAPTL			2	2FE	14,683,994	89.7500	13,462,500	15,000,000	14,855,385		13,248			1.476	6.571	FMAN	28,899	179,250	02/06/1997	02/15/2027
219350-AV-7	CORNING INC			1	2FE	3,972,800	110.0910	4,403,636	4,000,000	3,975,431		478			5.750	5.798	FA	86,889	230,000	08/03/2010	08/15/2040
219350-BA-2	CORNING INC			1	2FE	1,093,597	99.7050	1,096,758	1,100,000	1,096,491		2,536			1.500	1.739	MN	2,429	16,500	11/19/2015	05/08/2018
220517-AA-4	CORTES NP ACQUISITION CORP			2	4FE	2,831,500	106.0000	2,968,000	2,800,000	2,831,114		(386)			9.250	8.999	AO	53,239		11/30/2016	10/15/2024
220517-AA-4	CORTES NP ACQUISITION CORP		LS	2	4FE	3,216,875	106.0000	3,312,500	3,125,000	3,216,308		(567)			9.250	8.596	AO	59,418		12/14/2016	10/15/2024
22160K-AH-8	COSTCO WHOLESALE CORP			1	1FE	4,947,650	99.1150	4,955,760	5,000,000	4,960,702		7,125			2.250	2.414	FA	42,500	112,500	02/20/2015	02/15/2022
22160K-AE-5	COSTCO WHOLESALE CORPORATION			1	1FE	15,018,150	99.9030	14,985,510	15,000,000	15,016,311		(1,839)			1.125	1.010	JD	7,500	84,375	11/17/2016	12/15/2017
22164E-AC-9	COTIVITI CORP TLB				4FE	672,431	100.7500	682,395	677,315	674,017		1,586			3.750	3.832	MJSD	283	7,796	09/28/2016	09/22/2023
223030-AL-4	COVIDIEN INTL FINANCE SA			1	1FE	10,699,200	106.5100	10,650,950	10,000,000	10,297,435		(80,022)			4.200	3.282	JD	18,667	420,000	08/09/2011	06/15/2020
223030-AN-0	COVIDIEN INTL FINANCE SA			2	1FE	4,984,600	102.3950	5,119,725	5,000,000	4,991,022		1,482			3.200	3.253	JD	7,111	160,000	05/22/2012	06/15/2022
224050-AE-4	COX ENTERPRISES INC			1	2FE	1,140,000	116.2900	1,162,903	1,000,000	1,102,069		(6,756)			7.375	6.051	JJ	34,007	73,750	05/25/2010	07/15/2027
22409*-AE-1	CP OPCO LLC (CLASSIC PARTY) REVOL				6*	762,690	100.0000	762,690	762,690	762,690					6.433	6.433	MJSD	3,037	11,055	11/25/2016	03/31/2019
22409*-AB-7	CP OPCO LLC TERM LOAN A				6*	1,106,253	100.0000	1,135,344	1,135,344	1,106,253					7.500	5.500	MJSD			12/27/2016	03/31/2019
22409*-AC-5	CP OPCO LLC TERM LOAN B1				6*	460,939	100.0000	473,060	473,060	460,939					7.500	5.500	MJSD			12/27/2016	03/31/2019
22409*-AD-3	CP OPCO LLC TERM LOAN C				6*	2,145,308	71.0000	2,375,535	3,345,824	2,145,308					10.500	21.735	MJSD			12/27/2016	03/31/2019
067383-AC-3	CR BARD INC			2	1FE	4,964,100	107.0460	5,352,285	5,000,000	4,983,653		3,615			4.400	4.489	JJ	101,444	220,000	12/15/2010	01/15/2021
224399-AR-6	CRANE CO			2	2FE	3,521,630	103.4390	3,620,362	3,500,000	3,515,997		(1,929)			4.450	4.373	JD	6,922	155,750	12/10/2013	12/15/2023
225310-AK-7	CREDIT ACCEPTANCE CORP			2	4FE	626,333	102.7500	642,188	625,000	626,098		(235)			7.375	7.307	MS	13,572	23,047	04/18/2016	03/15/2023
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP			2	4FE	547,200	102.5000	584,250	570,000	549,276		2,076			6.000	7.070	JD	1,520	17,100	07/11/2016	12/15/2020
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP			2	4FE	848,778	102.0000	930,240	912,000	851,803		3,024			6.250	7.533	AO	14,250	29,412	09/16/2016	04/01/2023
228189-AB-2	CROWN AMERICAS LLC			1	4FE	9,896,329	102.0000	10,372,380	10,169,000	9,972,046		26,869			4.500	4.869	JJ	211,007	457,605	12/03/2015	01/15/2023
22819K-AA-8	CROWN AMERICAS LLC			2	4FE	499,375	94.2500	471,250	500,000	499,384		9			4.250	4.266	MS	6,257		10/24/2016	09/30/2026
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP			1	2FE	3,997,500	106.4800	4,259,200	4,000,000	3,998,232		282			4.875	4.885	AO	41,167	195,000	04/02/2014	04/15/2022
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP			2	2FE	1,077,689	101.4750	1,065,489	1,050,000	1,074,118		(3,571)			3.400	2.806	FA	13,487	18,544	04/26/2016	02/15/2021
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP			2	2FE	1,499,580	96.7450	1,451,171	1,500,000	1,499,607		27			2.250	2.256	MS	11,250		08/22/2016	09/01/2021
228227-BD-5	CROWN CASTLE INTL CORP			1	2FE	19,564,218	107.6250	20,969,655	19,484,000	19,553,239		(10,138)			5.250	5.178	JJ	471,675	1,022,910	01/06/2015	01/15/2023
228255-AH-8	CROWN CORK & SEAL CO INC			1	4FE	3,840,770	112.0000	3,898,720	3,481,000	3,792,718		(22,128)			7.375	6.158	JD	11,410	256,724	11/05/2015	12/15/2026
126307-AF-4	CSC HOLDINGS LLC			1	4FE	5,948,398	107.5000	5,966,250	5,550,000	5,814,551		(46,269)			6.750	5.615	MN	47,869	374,625	12/08/2015	11/15/2021
126307-AH-0	CSC HOLDINGS LLC			1	4FE	3,214,989	97.7500	3,069,350	3,140,000	3,204,403		(7,042)			5.250	4.917	JD	13,738	164,850	06/23/2015	06/01/2024
126307-AH-0	CSC HOLDINGS LLC		LS	1	4FE	3,148,285	97.7500	3,005,813	3,075,000	3,137,939		(6,882)			5.250	4.917	JD	13,453	161,438	06/23/2015	06/01/2024
126307-AQ-0	CSC HOLDINGS LLC			2	3FE	500,000	101.2500	506,250	500,000	500,000					5.500	5.500	AO	7,486		09/09/2016	04/15/2027
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC				2FE	10,714,022	96.3660	10,324,680	10,714,022	10,714,022					5.371	5.371	JAJO	147,036	429,082	11/21/2013	09/30/2038
12646R-AB-1	CST BRANDS INC			2	3FE	19,309,878	103.2500	20,193,635	19,558,000	19,374,483		20,563			5.000	5.158	MN	162,983	977,900	12/22/2014	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126408-BM-4	CSX CORP				2FE	4,470,700	130.0250	6,501,245	5,000,000	4,651,374		19,810			7.950	9.001	MN	66,250	397,500	05/11/2000	05/01/2027
126408-GU-1	CSX CORP			2	2FE	2,473,775	114.7950	2,869,873	2,500,000	2,476,226		454			5.500	5.566	AO	29,028	137,500	10/18/2010	04/15/2041
126408-GV-9	CSX CORP			2	2FE	2,178,200	106.8270	2,136,544	2,000,000	2,125,494		(26,388)			4.250	2.732	JD	7,083	85,000	12/17/2014	06/01/2021
126408-GY-3	CSX CORP			2	2FE	4,981,750	96.9260	4,846,285	5,000,000	4,983,059		333			4.100	4.121	MS	60,361	205,000	10/17/2012	03/15/2044
126408-HB-2	CSX CORP			2	2FE	7,493,625	101.8620	7,639,658	7,500,000	7,494,986		570			3.400	3.410	FA	106,250	255,000	07/16/2014	08/01/2024
126408-HE-6	CSX CORP			2	2FE	19,919,200	93.6120	18,722,300	20,000,000	19,920,634		1,434			2.600	2.646	MN	105,444		10/13/2016	11/01/2026
126415-AB-4	CTC BEAVER VALLEY FUND			2	2FE	1,059	101.4080	1,014	1,000	1,000					12.000	11.210	JD	10	120	07/24/2000	06/01/2017
91373*-AT-5	CTL EMBARQ / UNITED TEL OF CAROLINAS				2		105.3280								8.770	8.772	FA		146,155	12/31/1998	08/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF			1	2	8,135,040	103.6740	8,433,881	8,135,040	8,119,377		24,768			8.770	9.117	FA	297,268	713,443	12/31/1998	08/01/2017
91374*-AN-7	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	8,497,000	103.6740	8,809,137	8,497,000	8,485,990		17,654			8.770	9.004	FA	310,495	745,187	12/31/1998	08/01/2017
913758-AB-0	CTL EMBARQ / UNITED TELEPHONE COMPANY OF			1	2	1,657,800	113.8130	1,886,787	1,657,800	1,646,800		3,628			8.770	9.064	FA	60,579	145,389	12/31/1998	08/01/2019
91372*-AG-4	CTL EMBARQ / UNITED TELEPHONE COMPANY OF				2	6,635,000	103.6740	6,878,737	6,635,000	6,628,207		10,896			8.770	8.955	FA	242,454	581,890	12/31/1998	08/01/2017
126650-BJ-8	CVS CAREMARK CORP			1	2FE	3,468,010	118.2100	4,137,343	3,500,000	3,478,569		1,417			6.250	6.331	JD	18,229	218,750	05/22/2007	06/01/2027
126650-CH-1	CVS HEALTH CORP			1	2FE	40,179,198	100.3840	40,361,516	40,207,000	40,192,432		9,156			1.900	1.924	JJ	341,648	763,933	11/19/2015	07/20/2018
126650-CK-4	CVS HEALTH CORP			2	2FE	6,718,695	102.7490	6,884,210	6,700,000	6,715,943		(2,602)			3.500	3.452	JJ	104,874	234,500	11/19/2015	07/20/2022
126650-CQ-1	CVS HEALTH CORP			2	2FE	750,000	108.5930	814,447	750,000	750,000					4.750	4.750	JD	2,969	17,813	06/13/2016	12/01/2022
126650-CS-7	CVS HEALTH CORP			2	2FE	2,572,786	109.4700	2,729,462	2,493,333	2,568,468		(4,318)			5.000	4.541	JD	10,389	62,333	06/13/2016	12/01/2024
126650-CT-5	CVS HEALTH CORP			2	2FE	4,986,050	98.0540	4,902,720	5,000,000	4,987,640		1,590			2.125	2.184	JD	8,854	54,896	05/16/2016	06/01/2021
126650-CU-2	CVS HEALTH CORP			2	2FE	4,956,950	95.3170	4,765,835	5,000,000	4,959,187		2,237			2.875	2.975	JD	11,979	74,271	05/16/2016	06/01/2026
L2287*-AA-5	CYGNUS ISSUANCE ONE		D	1	2FE	6,646,755	102.7690	6,830,776	6,646,755	6,646,755					4.110	4.000	MON	759	271,379	06/26/2015	03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A		D	1	2FE	3,574,450	101.3170	3,621,508	3,574,450	3,574,450					3.790	3.790	MON	376	114,082	03/21/2016	03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A		D	1	2FE	7,839,482	100.9050	7,910,425	7,839,482	7,839,482					3.760	3.760	MON	819	197,714	05/19/2016	03/31/2023
L2287*-AD-9	CYGNUS ISSUANCE S.A.		D	1	2FE	9,917,124	101.3060	10,046,670	9,917,124	9,917,124					3.870	3.870	MON	1,066	83,832	10/31/2016	03/31/2023
23331A-BE-8	D.R. HORTON INC			2	2FE	11,592,500	101.7500	12,210,000	12,000,000	11,709,154		43,155			4.375	4.866	MS	154,583	525,000	05/06/2015	09/15/2022
23331A-BG-3	D.R. HORTON INC			1	2FE	1,980,000	102.5000	2,050,000	2,000,000	1,986,291		1,880			4.750	4.881	FA	35,889	95,000	06/06/2013	02/15/2023
23331A-BH-1	D.R. HORTON INC			1	2FE	4,023,750	107.2500	4,290,000	4,000,000	4,017,103		(2,082)			5.750	5.671	FA	86,889	230,000	07/31/2013	08/15/2023
23331A-BK-4	D.R. HORTON INC			1	2FE	1,500,000	102.7500	1,541,250	1,500,000	1,500,000					4.000	4.000	FA	22,667	60,000	02/04/2015	02/15/2020
233851-BA-1	DAIMLER FINANCE NA LLC		C	1	1FE	6,982,640	100.7530	7,052,675	7,000,000	6,994,276		3,505			2.375	2.428	FA	69,271	166,250	07/24/2013	08/01/2018
233851-BG-8	DAIMLER FINANCE NORTH AMERICA LLC		C		1FE	1,987,840	100.0740	2,001,486	2,000,000	1,995,764		7,179			1.226	1.032	FMAN	4,155	18,754	11/19/2015	08/01/2017
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	3,231,058	99.5400	3,235,060	3,250,000	3,236,351		4,082			2.250	2.388	MS	24,172	73,125	11/19/2015	03/02/2020
233851-BY-9	DAIMLER FINANCE NORTH AMERICA LLC		C		1FE	19,992,200	100.1030	20,020,640	20,000,000	19,997,678		3,894			1.600	1.620	FA	131,556	320,000	07/28/2015	08/03/2017
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	9,979,700	100.1380	10,013,840	10,000,000	9,989,095		6,684			2.000	2.070	FA	82,222	200,000	07/28/2015	08/03/2018
23422R-AA-0	DAKOTA SUB MERGER INC			2	5FE	1,572,263	97.2500	1,556,000	1,600,000	1,572,734		471			10.750	11.085	MS	57,811		12/15/2016	09/01/2024
235822-AA-1	DANA FINANCING LUXEMBOURG SARL			2	4FE	1,097,000	104.5000	1,146,365	1,097,000	1,097,000					6.500	6.500	JD	3,169	39,218	05/24/2016	06/01/2026
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	M		2	4FE	1,903,000	104.5000	1,988,635	1,903,000	1,903,000					6.500	6.500	JD	5,498	68,032	05/24/2016	06/01/2026
235825-AC-0	DANA HOLDING CORP			1	3FE	2,573,125	103.6250	2,590,625	2,500,000	2,545,460		(15,516)			5.375	4.650	MS	39,566	134,375	04/21/2015	09/15/2021
235825-AD-8	DANA HOLDING CORP			2	3FE	4,872,253	104.3750	4,838,825	4,636,000	4,808,027		(32,782)			6.000	5.078	MS	81,903	278,160	02/23/2015	09/15/2023
235825-AD-8	DANA HOLDING CORP	LS		2	3FE	1,532,560	104.3750	1,499,869	1,437,000	1,503,990		(13,136)			6.000	4.828	MS	25,387	86,220	02/23/2015	09/15/2023
235825-AE-6	DANA HOLDING CORP			2	4FE	424,830	102.0000	434,520	426,000	423,782		(239)			5.500	5.495	JD	1,041	23,430	02/09/2016	12/15/2024
235825-AE-6	DANA HOLDING CORP	LS		2	4FE	2,376,608	102.0000	2,701,980	2,649,000	2,397,064		20,457			5.500	7.084	JD	6,475	145,695	02/09/2016	12/15/2024
235851-AN-2	DANAHER CORP			1	1FE	19,973,200	100.1340	20,026,700	20,000,000	19,984,602		8,827			1.650	1.696	MS	97,167	330,000	09/10/2015	09/15/2018
23636T-AB-6	DANONE SA		D	1	2FE	1,500,000	98.7480	1,481,220	1,500,000	1,500,000					1.691	1.691	AO	4,157		10/26/2016	10/30/2019
23636T-AD-2	DANONE SA		D	2	2FE	10,000,000	96.3560	9,635,620	10,000,000	10,000,000					2.589	2.589	MN	42,431		10/26/2016	11/02/2023
23636T-AE-0	DANONE SA		D	2	2FE	4,350,000	95.4280	4,151,131	4,350,000	4,350,000					2.947	2.947	MN	21,010		10/26/2016	11/02/2026
23636T-AE-0	DANONE SA	O	D	2	2FE	1,650,000	95.4280	1,574,567	1,650,000	1,650,000					2.947	2.947	MN	7,969		10/26/2016	11/02/2026
237194-AH-8	DARDEN RESTAURANTS INC			1,5	2FE	743,835	114.9280	861,959	750,000	744,638		113			6.800	7.116	AO	10,767	51,938	10/10/2007	10/15/2037
237266-AG-6	DARLING INGREDIENTS INC			2	3FE	3,806,012	103.7500	3,951,838	3,809,000	3,804,677		(303)			5.375	5.373	JJ	94,405	204,734	01/16/2015	01/15/2022
237266-AG-6	DARLING INGREDIENTS INC	LS		2	3FE	15,240,789	103.7500	15,589,475	15,026,000	15,149,859		(40,313)			5.375	5.056	JJ	372,415	807,648	01/20/2015	01/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC			2	4FE	1,730,750	99.7500	1,720,688	1,725,000	1,729,177		(640)			5.125	5.074	JJ	40,765	88,406	06/10/2014	07/15/2024
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC			2	4FE	6,694,583	98.3750	6,394,375	6,500,000	6,680,524		(12,534)			5.000	4.489	MN	54,167	225,000	07/12/2016	05/01/2025
23918K-AP-3	DAVITA INC			2	4FE	2,680,788	104.5000	2,727,450	2,610,000	2,650,742		(10,676)			5.750	5.244	FA	56,695	169,913	04/21/2014	08/15/2022
23918K-AP-3	DAVITA INC	LS		2	4FE	415,350	104.5000	407,550	390,000	404,027		(4,372)			5.750	4.432	FA	8,472	22,425	04/21/2014	08/15/2022
24023K-AA-6	DBS GROUP HOLDINGS LTD		D		1FE	1,502,670	100.5200	1,507,800	1,500,000	1,501,904		(721)			2.246	2.194	JJ	15,441	33,690	12/03/2015	07/16/2019
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU			1	2FE	6,696,184	107.1000	7,171,597	6,696,184	6,696,184					6.200	6.200	MN	35,750	403,809	05/21/2007	11/30/2023
23307*-AC-6	DC ARENA LP				2FE	11,611,056	108.3900	12,585,220	11,611,056	11,611,056					6.560	6.560	MN	65,590	741,187	05/21/2007	11/30/2023
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019		D		2	15,000,000	108.6440	16,296,579	15,000,000	15,000,000					6.190	6.190	JJ	438,458	928,500	07/11/2007	07/11/2019
23311V-AB-3	DCP MIDSTREAM OPERATING			2	3FE	19,907,000	102.5000	20,500,000	20,000,000	19,945,711		8,838			4.950	5.009	AO	247,500	990,000	03/08/2012	04/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
23311V-AE-7	DCP MIDSTREAM OPERATING LP			2	3FE	2,140,650	98.7500	2,221,875	2,250,000	2,187,713		25,964			2.700	3.999	AO	15,188	60,750	02/26/2015	04/01/2019
242370-AD-6	DEAN FOODS CO			2	3FE	2,703,000	105.2500	2,736,500	2,600,000	2,687,611		(11,894)			6.500	5.586	MS	49,761	133,250	07/14/2016	03/15/2023
244199-BD-6	DEERE & COMPANY				1FE	9,971,060	119.9400	11,994,020	10,000,000	9,978,180		1,159			5.375	5.399	AO	111,979	537,500	10/15/2009	10/16/2029
L2324E-AB-7	DELOS AIRCRAFT TERM LOAN B ILFC				2FE	2,001,751	100.6430	2,012,860	2,000,000	2,001,657		(365)			3.748	3.566	FMAN	416	71,416	08/01/2014	03/06/2021
247126-AJ-4	DELPHI CORP (NEW)			2	2FE	10,214,023	103.0730	10,564,952	10,250,000	10,222,700		3,185			4.150	4.193	MS	125,249	425,375	02/24/2014	03/15/2024
247126-AJ-4	DELPHI CORP (NEW)	LS		2	2FE	249,123	103.0730	257,682	250,000	249,334		78			4.150	4.193	MS	3,055	10,375	02/24/2014	03/15/2024
247131-AF-2	DELPHI FINANCIAL GROUP			1	2FE	3,999,800	112.3450	4,493,816	4,000,000	3,999,921		22			7.875	7.893	JJ	132,125	315,000	01/14/2010	01/31/2020
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3		D		4FE	2,988,911	100.9690	3,029,070	3,000,000	2,989,434		2,019			4.750	4.836	JAJO	792	144,479	09/24/2014	07/30/2021
247916-AD-1	DENBURY RESOURCES INC			2	5FE	850,000	87.2500	741,625	850,000	850,000					5.500	5.500	MN	7,792	46,750	04/16/2014	05/01/2022
24823U-AH-1	DENBURY RESOURCES INC			1	5FE	220,750	80.2500	361,125	450,000	233,358		12,608			4.625	17.130	JJ	9,597	10,406	05/04/2016	07/15/2023
249030-AC-1	DENTSPLY INTERNATIONAL			2	2FE	20,004,750	101.6120	20,322,340	20,000,000	20,002,318		(475)			4.125	4.122	FA	311,667	825,000	08/17/2011	08/15/2021
250847-EH-9	DETROIT EDISON COMPANY			2	1FE	24,716,500	103.7810	25,945,300	25,000,000	24,743,127		5,541			4.500	4.570	MS	375,000	1,125,000	09/06/2011	09/01/2041
25156P-AR-4	DEUTSCHE TELEKOM INT FIN		D	1	2FE	9,860,400	107.0910	10,709,080	10,000,000	9,871,498		2,523			4.875	4.965	MS	155,729	487,500	02/28/2012	03/06/2042
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	2	2FE	8,785,832	96.3580	8,479,513	8,800,000	8,786,600		768			1.950	1.984	MS	48,620		09/13/2016	09/19/2021
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	2	2FE	39,997,600	95.5210	38,208,280	40,000,000	39,997,689		89			2.485	2.486	MS	281,633		09/13/2016	09/19/2023
25243Y-AT-6	DIAGEO CAPITAL PLC		D	1	1FE	10,248,650	99.3720	10,185,651	10,250,000	10,248,933		283			1.125	1.133	AO	19,859	57,656	08/18/2016	04/29/2018
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2			2	3FE	475,000	106.3930	505,365	475,000	475,000					5.875	5.875	JD	1,240	13,411	06/08/2016	06/15/2021
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2			2	3FE	2,725,000	111.0180	2,997,481	2,700,000	2,723,188		(1,812)			7.125	6.933	JD	8,550	92,447	06/10/2016	06/15/2024
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM			1	2FE	8,258,205	102.0810	8,421,650	8,250,000	8,256,663		(1,542)			3.480	3.445	JD	23,925	143,550	05/26/2016	06/01/2019
25271C-AM-4	DIAMOND OFFSHORE DRILLING INC			2	3FE	126,000	86.0000	150,500	175,000	129,551		3,551			3.450	8.548	MN	1,006	6,038	03/30/2016	11/01/2023
25278X-AC-3	DIAMONDBACK ENERGY INC			2	4FE	599,250	98.0000	588,000	600,000	599,260		10			4.750	4.769	MN	4,988		11/10/2016	11/01/2024
25278X-AF-6	DIAMONDBACK ENERGY INC			2	4FE	704,093	100.5700	714,047	710,000	704,110		17			5.375	5.500	MN	1,166		12/15/2016	05/31/2025
25459H-AT-2	DIRECTV HOLDINGS LLC				2FE		110.4160								5.200	5.184	MS		10,000	04/19/2010	03/15/2020
25466A-AB-7	DISCOVER BANK				2FE	574,130	111.0380	555,189	500,000	556,839		(16,101)			7.000	3.322	AO	7,389	35,000	12/01/2015	04/15/2020
25466A-AG-6	DISCOVER BANK			2	2FE	1,005,530	101.1990	1,011,986	1,000,000	1,004,255		(1,167)			3.100	2.968	JD	2,325	31,000	11/19/2015	06/04/2020
254709-AD-0	DISCOVER FINANCIAL SVS			1	2FE	4,989,800	102.0500	5,102,490	5,000,000	4,999,393		1,299			6.450	6.478	JD	17,021	322,500	06/05/2007	06/12/2017
25470D-AA-7	DISCOVERY COMMUNICATIONS			1	2FE	27,839,840	108.0340	30,249,492	28,000,000	27,948,934		17,585			5.625	5.701	FA	595,000	1,575,000	08/12/2009	08/15/2019
25470D-AF-6	DISCOVERY COMMUNICATIONS			1	2FE	1,983,340	99.6640	1,993,280	2,000,000	1,990,353		1,611			3.300	3.397	MN	8,433	66,000	05/10/2012	05/15/2022
25470X-AJ-4	DISH DBS CORP			1	3FE	2,292,188	105.2500	2,368,125	2,250,000	2,279,742		(4,467)			5.875	5.594	JJ	60,953	132,188	01/21/2014	07/15/2022
25470X-AQ-8	DISH DBS CORP			1	3FE	616,500	103.5000	621,000	600,000	614,886		(1,614)			5.125	4.318	MN	5,125	15,375	08/05/2016	05/01/2020
25470X-AW-5	DISH DBS CORP			1	3FE	7,715,000	102.9000	7,861,560	7,640,000	7,714,657		(343)			5.875	5.717	MN	57,353	331,350	12/12/2016	11/15/2024
25470X-AY-1	DISH DBS CORP			1	3FE	898,000	112.7500	902,000	800,000	896,757		(1,243)			7.750	6.057	JJ	34,100		10/26/2016	07/01/2026
23340R-AB-7	DJO FINANCE (AKA REABLE) TL				4FE	2,064,522	95.8440	1,983,570	2,069,582	2,065,252		947			4.250	4.317	JAJO	11,471	89,895	11/30/2015	06/08/2020
256746-AB-4	DOLLAR TREE INC			2	3FE	1,011,815	105.8820	1,058,820	1,000,000	1,010,856		(959)			5.750	5.454	MS	19,167	28,750	08/02/2016	03/01/2023
25674D-AF-0	DOLLAR TREE TLB2				3FE	2,000,000	101.3330	2,026,660	2,000,000	2,000,000					4.250	4.250	MJSD	2,555	88,267	08/12/2015	03/09/2022
25674D-AJ-2	DOLLAR TREE TLB3				3FE	667,888	100.8130	679,148	673,671	667,917		(2,596)			3.250	3.424	JAJO	669	60,454	12/07/2015	07/06/2022
25746U-BT-5	DOMINION RESOURCES INC			5	2FE	900,630	104.1670	937,501	900,000	900,537		(93)			4.104	4.089	AO	9,234	22,799	03/02/2016	04/01/2021
25746U-BU-2	DOMINION RESOURCES INC			5	2FE	2,252,228	101.2410	2,277,916	2,250,000	2,251,814		(414)			2.962	2.928	JJ	33,323	10,721	05/23/2016	07/01/2019
25746U-CA-5	DOMINION RESOURCES INC			2	2FE	500,000	101.0690	505,344	500,000	500,000					2.500	2.500	JD	1,042	12,500	11/19/2015	12/01/2019
25746U-CJ-6	DOMINION RESOURCES INC/VA			2	2FE	748,928	96.9780	727,332	750,000	749,008		81			2.000	2.030	FA	5,917		08/04/2016	08/15/2021
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B				3FE	1,089,250	101.3130	1,107,624	1,093,269	1,089,431		278			4.500	4.590	FMAN	273	55,858	07/25/2014	05/28/2021
260003-AH-1	DOVER CORP			1	1FE	3,373,057	104.8140	3,327,841	3,175,000	3,335,595		(37,461)			5.450	1.210	MS	50,950		09/14/2016	03/15/2018
260003-AJ-7	DOVER CORP			2	1FE	19,988,400	106.6120	21,322,420	20,000,000	19,994,573		1,166			4.300	4.307	MS	286,667	860,000	02/16/2011	03/01/2021
26054E-AT-6	DOW CHEM CO MEDIUM TERM NTS- BOOK ENT				2FE	20,000,000	111.1980	22,239,620	20,000,000	20,158,010		(36,718)			7.750	7.497	FA	585,556	1,550,000	09/08/1993	09/15/2020
260543-CF-8	DOW CHEMICAL CO/THE			2	2FE	3,271,200	105.6630	3,169,887	3,000,000	3,237,518		(33,683)			4.125	2.394	MN	15,813	123,750	03/31/2016	11/15/2021
260547-C#-9	DOW CORNING CORPORATION SERIES 2021				2		108.0340								4.780	4.780	MS		1,284,694	03/23/2011	03/23/2021
26138E-AH-2	DR PEPPER SNAPPLE GROUP			1	2FE	789,882	106.6470	842,510	790,000	789,979		14			6.820	6.822	MN	8,980	53,878	04/25/2008	05/01/2018
26138E-AH-2	DR PEPPER SNAPPLE GROUP	LS		1	2FE	179,973	106.6470	191,964	180,000	179,995		3			6.820	6.822	MN	2,046	12,276	04/25/2008	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP			1	2FE	1,749,580	139.1920	2,435,864	1,750,000	1,749,627		7			7.450	7.452	MN	21,729	130,375	04/25/2008	05/01/2038
26138E-AP-4	DR PEPPER SNAPPLE GROUP			2	2FE	2,091,100	102.4380	2,048,752	2,000,000	2,067,503		(12,889)			3.200	2.461	MN	8,178	64,000	02/20/2015	11/15/2021
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC			2	2FE	1,495,140	92.6050	1,389,078	1,500,000	1,495,265		125			2.550	2.587	MS	11,156		09/07/2016	09/15/2026
26138E-AV-1	DR PEPPER SNAPPLE GROUP INC			1	2FE	1,499,400	99.4180	1,491,263	1,500,000	1,499,405		5			2.530	2.539	MN	1,792		12/05/2016	11/15/2021
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC			1	2FE	2,998,860	100.0230	3,000,690	3,000,000	2,998,867		7			3.130	3.136	JD	4,434		12/05/2016	12/15/2023
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC			1	2FE	9,995,600	99.6870	9,968,730	10,000,000	9,995,617		17			3.430	3.435	JD	16,197		12/05/2016	06/15/2027
23334B-AA-2	DTE ENERGY CNTR			1	3FE	16,683,117	109.6010	17,714,597	16,162,850	16,401,128		(28,343)			7.458	7.024	AO	204,253	1,176,456	11/18/2004	04/30/2024
233331-AT-4	DTE ENERGY COMPANY			2	2FE	498,760	100.4930	502,466	500,000	499,088		298			2.400	2.465	JD	1,000	12,000	11/19/2015	12/01/2019
233331-AX-5	DTE ENERGY COMPANY			1	2FE	4,993,750	98.3380	4,916,890	5,000,000	4,994,240		490			1.500	1.543	AO	17,917		09/29/2016	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
233331-AY-3	DTE ENERGY COMPANY			2	2FE	749,228	92.9000	696,753	750,000	749,244		16			2.850	2.862	AO	5,106		09/29/2016	10/01/2026
26442C-AJ-3	DUKE ENERGY CAROLINAS			1	1FE	3,220,221	106.8980	3,206,934	3,000,000	3,215,221		(5,000)			4.300	2.135	JD	5,733	64,500	12/01/2016	06/15/2020
26442C-AM-6	DUKE ENERGY CAROLINAS			2	1FE	4,991,550	102.2990	5,114,960	5,000,000	4,992,340		170			4.250	4.260	JD	9,444	212,500	12/05/2011	12/15/2041
26442C-AQ-7	DUKE ENERGY CAROLINAS LLC			2	1FE	14,663,915	99.1110	14,607,970	14,739,000	14,671,709		7,794			2.500	2.580	MS	108,495	188,332	03/15/2016	03/15/2023
26441C-AF-2	DUKE ENERGY CORP			2	2FE	4,999,050	103.5140	5,175,695	5,000,000	4,999,514		93			3.550	3.552	MS	52,264	177,500	08/22/2011	09/15/2021
26441C-AN-5	DUKE ENERGY CORP			1	2FE	3,727,885	103.1230	3,609,295	3,500,000	3,686,556		(22,647)			3.750	2.932	AO	27,708	131,250	02/23/2015	04/15/2024
26441C-AR-6	DUKE ENERGY CORP			2	2FE	3,749,625	96.3300	3,612,386	3,750,000	3,749,653		28			1.800	1.802	MS	26,063		08/09/2016	09/01/2021
26442E-AA-8	DUKE ENERGY OHIO INC			1	1FE	3,237,894	107.5990	3,227,967	3,000,000	3,229,574		(8,320)			5.450	1.956	AO	40,875		12/01/2016	04/01/2019
26442E-AD-2	DUKE ENERGY OHIO INC			2	1FE	7,862,610	104.9630	7,872,233	7,500,000	7,858,568		(4,042)			3.800	3.003	MS	95,000		12/01/2016	09/01/2023
26483E-AH-3	DUN & BRADSTREET CORP			2	2FE	1,512,371	102.6380	1,539,567	1,500,000	1,509,741		(2,618)			4.000	3.796	JD	2,667	60,000	11/19/2015	06/15/2020
23341M-AC-5	DUNN PAPER TLB				4FE	8,264,348	100.2500	5,831,935	5,817,391	5,760,490		1,273			5.758	5.965	JAJO	14,882	60,104	10/14/2016	08/26/2022
263534-BG-3	DUPONT EI NEMOUR			1	1FE	10,582,800	121.6880	12,168,790	10,000,000	10,372,100		(23,156)			6.500	6.033	JJ	299,722	650,000	06/16/2004	01/15/2028
266233-AD-7	DUQUESNE LIGHT HOLDINGS			1	2FE	6,985,370	111.8760	7,831,327	7,000,000	6,992,035		1,359			5.900	5.929	JD	34,417	413,000	05/25/2011	12/01/2021
26817R-AN-8	DYNEGY INC			2	4FE	2,562,498	95.5000	2,492,550	2,610,000	2,564,247		2,526			7.375	7.695	MN	32,081	143,444	11/30/2016	11/01/2022
26817R-AP-3	DYNEGY INC			2	4FE	745,875	92.2500	738,000	800,000	746,444		569			7.625	8.827	MN	10,167		11/16/2016	11/01/2024
26817R-AP-3	DYNEGY INC	M		2	4FE	4,694,550	92.2500	4,552,538	4,935,000	4,700,461		5,911			7.625	8.465	MN	62,716	100,078	11/16/2016	11/01/2024
26817R-AS-7	DYNEGY INC			2	4FE	1,481,200	93.7500	1,453,125	1,550,000	1,482,014		814			8.000	8.765	JJ	27,556		11/10/2016	01/15/2025
263534-BT-5	E.I. DU PONT DE NEMOURS			1	1FE	16,428,062	106.2660	16,062,076	15,115,000	16,123,963		(270,932)			6.000	1.591	JJ	418,182	306,900	11/02/2016	07/15/2018
26969P-AA-6	EAGLE MATERIALS INC			2	3FE	2,171,500	99.7500	2,144,625	2,150,000	2,170,852		(648)			4.500	4.348	FA	40,044		09/15/2016	08/01/2026
277432-AD-2	EASTMAN CHEMICAL				2FE	8,283,415	126.9780	10,435,036	8,218,000	8,258,958		(2,637)			7.600	7.529	FA	260,237	624,568	05/09/2002	02/01/2027
277432-AH-3	EASTMAN CHEMICAL			1	2FE	4,994,900	108.1800	5,409,010	5,000,000	4,998,247		549			5.500	5.513	MN	35,139	275,000	10/28/2009	11/15/2019
277432-AN-0	EASTMAN CHEMICAL CO			2	2FE	9,922,400	102.5400	10,253,990	10,000,000	9,953,660		7,291			3.600	3.737	FA	136,000	360,000	05/29/2012	08/15/2022
277432-AQ-3	EASTMAN CHEMICAL CO			2	2FE	5,918,028	100.5850	5,964,691	5,930,000	5,921,835		2,542			2.700	2.748	JJ	73,829	160,110	11/19/2015	01/15/2020
278058-AW-2	EATON CORP				2FE	3,142,984	130.4350	3,391,310	2,600,000	2,964,003		(18,234)			7.650	6.067	MN	25,415	198,900	11/20/2002	11/15/2029
278058-AY-8	EATON CORP				2FE	4,038,000	110.5940	5,529,720	5,000,000	4,173,871		22,641			5.450	7.100	AO	57,528	272,500	07/22/2009	10/15/2034
278062-AD-6	EATON CORP			1	2FE	9,969,842	98.5840	9,858,360	10,000,000	9,973,378		1,183			4.000	4.023	MN	65,556	400,000	11/19/2013	11/02/2032
278642-AC-7	EBAY INC			2	2FE	17,160,012	102.3510	17,816,308	17,407,000	17,294,553		26,982			3.250	3.432	AO	119,431	565,728	08/09/2011	10/15/2020
278642-AM-5	EBAY INC				2FE	1,482,060	99.9280	1,498,920	1,500,000	1,493,712		10,721			1.090	1.252	JAJO	2,953	11,897	11/24/2015	07/28/2017
278642-AP-8	EBAY INC			1	2FE	2,247,683	100.8780	2,269,753	2,250,000	2,248,609		927			2.500	2.553	MS	17,500	28,125	03/02/2016	03/09/2018
278642-AK-9	EBAY INC.			2	2FE	993,640	100.1920	1,001,923	1,000,000	994,791		1,045			2.875	2.998	FA	11,979	28,750	11/19/2015	08/01/2021
278642-AL-7	EBAY INC.			2	2FE	4,897,800	98.4410	4,922,025	5,000,000	4,914,964		9,548			3.450	3.709	FA	71,875	172,500	02/27/2015	08/01/2024
R1894#-AE-4	E-CO ENERGI AS (2011 TRANSACTION) 2023		D	1		10,000,000	109.5160	10,951,604	10,000,000	10,000,000					4.770	4.770	MN	67,575	477,000	05/10/2011	05/10/2023
278865-AL-4	ECOLAB INC			1	2FE	4,996,800	108.0660	5,403,290	5,000,000	4,998,249		312			4.350	4.358	JD	13,896	217,500	12/05/2011	12/08/2021
278865-AR-1	ECOLAB INC			1	2FE	505,445	99.9710	499,856	500,000	504,080		(1,294)			2.250	1.971	JJ	5,281	11,250	12/08/2015	01/12/2020
278865-AV-2	ECOLAB INC			2	2FE	6,977,950	95.2120	6,664,833	7,000,000	6,978,340		390			2.700	2.736	MN	38,325		10/13/2016	11/01/2026
278865-AW-0	ECOLAB INC			2	2FE	1,045,265	90.9270	954,730	1,050,000	1,045,282		18			3.700	3.725	MN	7,878		10/13/2016	11/01/2046
281020-AF-4	EDISON INTERNATIONAL			1	1FE	16,691,089	101.5580	16,773,319	16,516,000	16,656,478		(53,241)			3.750	2.523	MS	185,600	328,125	09/14/2016	09/15/2017
263534-BZ-1	EI DU PONT DE NEMOUR & C			1	1FE	15,478,445	106.8150	16,556,310	15,500,000	15,508,718		(3,012)			4.625	4.603	JJ	330,559	716,875	11/30/2015	01/15/2020
28264Q-GC-2	EKSPORTFINANS A/S		D		2FE	20,805,000	101.4150	19,268,850	19,000,000	19,132,669		(265,025)			5.500	4.034	JD	14,514	1,045,000	11/18/2009	06/26/2017
28370T-AE-9	EL PASO PIPELINE PART OP			2	2FE	5,960,220	106.4750	6,388,482	6,000,000	5,978,672		3,879			5.000	5.085	AO	75,000	300,000	09/15/2011	10/01/2021
268317-AN-4	ELECTRICITE DE FRANCE SA		D	2	1FE	19,831,000	99.0440	19,808,760	20,000,000	19,870,214		32,298			2.350	2.531	AO	101,833	470,000	10/07/2015	10/13/2020
268317-AS-3	ELECTRICITE DE FRANCE SA		D	2	1FE	2,506,340	99.7560	2,493,908	2,500,000	2,506,289		(51)			3.625	3.591	AO	19,635		12/01/2016	10/13/2025
G29788-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018		D		1	6,582,390	105.9360	7,415,516	7,000,000	6,899,135		47,135			5.390	6.184	JD	16,769	377,300	09/10/2008	12/15/2018
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 144A		D	1	2FE	19,331,520	115.0000	22,425,000	19,500,000	19,427,992		12,840			7.600	7.696	JJ	695,717	1,482,000	06/30/2006	07/12/2021
532457-AX-6	ELI LILLY & CO			1	1FE	2,073,366	103.3690	2,067,386	2,000,000	2,068,667		(4,699)			4.500	1.612	MS	26,500		12/01/2016	03/15/2018
532457-BB-3	ELI LILLY & CO			1	1FE	956,860	100.8130	1,008,125	1,000,000	998,823		5,580			5.200	5.789	MS	15,311	52,000	07/11/2007	03/15/2017
532457-BF-4	ELI LILLY AND CO			1	1FE	5,085,080	100.6210	5,036,096	5,005,000	5,064,135		(20,945)			1.950	1.404	MS	28,737	97,598	03/09/2016	03/15/2019
28932M-AD-7	ELM RD GENERATING STAT			1	1FE	4,000,000	112.1180	4,484,728	4,000,000	4,000,000					6.090	6.090	FA	94,733	243,600	02/03/2010	02/11/2040
28932M-AJ-4	ELM RD GENERATING STAT			1	1FE	12,000,000	108.0220	12,962,688	12,000,000	12,000,000					5.848	5.848	JJ	315,792	701,760	01/12/2011	01/19/2041
268648-AP-7	EMC CORP			1	3FE	809,192	98.8920	834,644	844,000	824,524		13,167			1.875	3.560	JD	1,319	15,825	11/19/2015	06/01/2018
268648-AQ-5	EMC CORP			1	3FE	912,655	97.5980	975,983	1,000,000	932,893		17,604			2.650	4.798	JD	2,208	26,500	12/01/2015	06/01/2020
26867L-AA-8	EMD FINANCE LLC		C		2FE	5,997,360	100.0230	6,001,380	6,000,000	5,999,561		2,038			1.343	0.665	MJSD	2,910	60,828	11/30/2015	03/17/2017
26867L-AC-4	EMD FINANCE LLC		C	1	2FE	6,749,920	99.6600	6,727,064	6,750,000	6,750,180		33			1.700	1.698	MS	32,513	104,125	04/13/2016	03/19/2018
26867L-AE-0	EMD FINANCE LLC		C	2	2FE	8,615,314	99.4090	8,598,870	8,650,000	8,625,475		7,237			2.400	2.492	MS	58,820	207,600	07/29/2015	03/19/2020
29103D-AA-4	EMERA US FINANCE LP			1	2FE	4,998,150	99.8350	4,991,735	5,000,000	4,998,476		326			2.150	2.163	JD	4,778	53,451	06/09/2016	06/15/2019
29103D-AD-8	EMERA US FINANCE LP			2	2FE	1,498,545	98.9840	1,484,765	1,500,000	1,498,693		148			2.700	2.721	JD	1,800	20,138	06/09/2016	06/15/2021
291011-BD-5	EMERSON ELECTRIC CO			1	1FE	9,886,800	115.5960	11,559,560	10,000,000	9,900,197		2,196			5.250	5.326	MN	67,083	525,000	11/10/2009	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025		D	1	2FE	13,654,204	106.4860	14,539,851	13,654,204	13,654,204					5.750	5.750	FMAN	78,512	774,723	08/18/2011	05/25/2025
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP			2	2FE	1,864,449	98.1800	2,297,407	2,340,000	1,976,631		112,129			2.400	9.712	MN	7,176	56,875	02/17/2016	05/15/2019
29250R-AN-6	ENBRIDGE ENERGY PARTNERS			1	2FE	9,946,600	105.2280	10,522,790	10,000,000	9,991,066		6,446			6.500	6.574	AO	137,222	650,000	03/31/2008	04/15/2018
29250R-AP-1	ENBRIDGE ENERGY PARTNERS			1	2FE	2,742,053	118.9310	3,270,600	2,750,000	2,742,933		132			7.500	7.524	AO	43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			2	2FE	19,959,600	104.0700	20,814,080	20,000,000	19,978,890		3,977			4.200	4.225	MS	247,333	840,000	09/06/2011	09/15/2021
29250N-AL-9	ENBRIDGE INC		A	2	2FE	1,043,238	102.3890	1,075,086	1,050,000	1,043,287		49			4.250	4.330	JD	3,967		11/21/2016	12/01/2026
292505-AD-6	ENCANA CORP		A	1	3FE	4,956,150	107.7140	5,385,700	5,000,000	4,965,194		1,026			6.500	6.567	FA	122,778	325,000	07/28/2004	08/15/2034
29271L-AA-2	ENDO FINANCE CO			2	4FE	5,869,500	88.2500	5,206,750	5,900,000	5,862,512		578			5.750	5.820	JJ	156,432	207,000	02/04/2016	01/15/2022
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC			2,5	4FE	620,288	92.0000	547,400	595,000	610,014		(6,554)			7.250	4.898	JJ	19,891	45,551	11/03/2015	01/15/2022
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC			2,5	4FE	297,750	84.7500	254,250	300,000	298,074		260			5.375	5.501	JJ	7,435	17,313	09/24/2015	01/15/2023
29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC			2	4FE		84.2500								6.000	6.211	FA		1,042	09/24/2015	02/01/2025
29265W-AA-6	ENEL SPA		D	2	3FE	6,672,990	113.7500	6,825,000	6,000,000	6,550,021		(69,311)			8.750	6.915	MS	141,458	525,000	03/04/2015	09/24/2073
29266R-AB-4	ENERGIZER HOLDINGS INC			1	3FE	14,998,800	105.2590	15,788,790	15,000,000	14,999,405		120			4.700	4.701	MN	82,250	705,000	05/16/2011	05/19/2021
29273A-AA-4	ENERGIZER SPINCO INC			2	3FE	4,169,125	100.2500	4,060,125	4,050,000	4,164,063		(5,083)			5.500	4.983	JD	9,900	112,750	10/19/2016	06/15/2025
29273A-AA-4	ENERGIZER SPINCO INC	LS		2	3FE	982,500	100.2500	1,002,500	1,000,000	984,329		1,405			5.500	5.737	JD	2,444	55,000	09/02/2015	06/15/2025
29273V-AD-2	ENERGY TRANSFER EQUITY LP			2	3FE	1,050,000	103.2500	1,032,500	1,000,000	1,042,535		(4,901)			5.875	5.147	JJ	27,090	58,750	06/10/2015	01/15/2024
29273X-AN-6	ENERGY TRANSFER EQUITY LP TL				3FE	996,347	100.0000	1,000,000	1,000,000	996,510		1,111			3.387	3.512	MJSD	5,033	50,131	11/06/2015	12/02/2019
29273R-AE-9	ENERGY TRANSFER PARTNERS			1	2FE	1,498,680	100.5180	1,507,773	1,500,000	1,499,979		166			6.125	6.137	FA	34,708	91,875	10/18/2006	02/15/2017
29273R-AQ-2	ENERGY TRANSFER PARTNERS			2	2FE	5,985,480	107.0740	6,424,410	6,000,000	5,991,714		1,390			5.200	5.231	FA	130,000	312,000	01/09/2012	02/01/2022
29273R-AS-8	ENERGY TRANSFER PARTNERS			2	2FE	9,989,900	98.3510	9,835,070	10,000,000	9,993,446		947			3.600	3.612	FA	150,000	360,000	01/14/2013	02/01/2023
29273R-AX-7	ENERGY TRANSFER PARTNERS LP			2	2FE	960,134	103.5540	983,764	950,000	957,062		(1,757)			4.150	3.932	AO	9,856	39,425	11/19/2015	10/01/2020
29273R-BH-1	ENERGY TRANSFER PARTNERS LP			1	2FE	4,002,435	100.3670	4,014,660	4,000,000	4,000,522		(390)			2.500	2.490	JD	4,444	100,000	11/19/2015	06/15/2018
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP			2	2FE	269,310	100.0660	376,249	376,000	293,992		24,682			2.700	14.412	AO	2,538	10,152	02/24/2016	04/01/2019
29358Q-AA-7	ENSCO PLC				3FE		83.3000								4.700	4.542	MS		46,500	11/19/2015	03/15/2021
29362U-AA-2	ENTEGRIS INC			2	4FE	2,337,375	104.0000	2,392,000	2,300,000	2,318,351		(7,456)			6.000	5.617	AO	34,500	138,000	04/25/2014	04/01/2022
29365P-AN-2	ENTERGY GULF STATES LA			1	1FE	1,734,180	105.5420	1,846,990	1,750,000	1,747,293		1,894			6.000	6.123	MN	17,500	105,000	05/16/2008	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA			1	1FE	6,994,400	115.9960	8,119,699	7,000,000	6,996,539		348			5.590	5.598	AO	97,825	391,300	09/29/2009	10/01/2024
29364W-AY-4	ENTERGY LOUISIANA LLC			2	1FE	14,936,550	93.3130	13,996,965	15,000,000	14,937,914		1,364			2.400	2.448	AO	87,000		09/28/2016	10/01/2026
29365T-AE-4	ENTERGY TEXAS INC			2	2FE	9,980,800	99.6690	9,966,850	10,000,000	9,983,595		2,795			2.550	2.590	JD	21,250	184,167	03/08/2016	06/01/2021
293791-AP-4	ENTERPRISE PRODUCTS OPER			1	2FE	2,990,220	120.3030	3,609,078	3,000,000	2,992,172		225			6.650	6.675	AO	42,117	199,500	09/23/2004	10/15/2034
29379V-AP-8	ENTERPRISE PRODUCTS OPER			1	2FE	4,653,046	109.1860	5,095,697	4,667,000	4,661,156		1,411			5.200	5.132	MS	80,895	242,684	05/11/2010	09/01/2020
29379V-AU-7	ENTERPRISE PRODUCTS OPER			1	2FE	9,979,000	105.4180	10,541,830	10,000,000	9,988,626		1,960			4.050	4.075	FA	153,000	405,000	08/10/2011	02/15/2022
29379V-BA-0	ENTERPRISE PRODUCTS OPER			1	2FE	4,980,950	100.9600	5,048,015	5,000,000	4,982,055		312			4.850	4.874	MS	71,403	242,500	03/11/2013	03/15/2044
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC			2	2FE	1,498,470	100.7610	1,511,411	1,500,000	1,498,676		206			2.850	2.872	AO	9,025	21,613	04/04/2016	04/15/2021
64189P-AA-1	ENVISION HEALTHCARE CORP			2	4FE	803,750	105.5000	844,000	800,000	803,706		(44)			6.250	6.155	JD	4,167		11/16/2016	12/01/2024
29413X-AA-5	ENVIVA PARTNERS LP/ENVIVA PARTNERS			2	4FE	1,186,300	104.2500	1,230,150	1,180,000	1,186,198		(102)			8.500	8.335	MN	16,717		11/30/2016	11/01/2021
26881L-AF-9	EP MINERALS LLC TERM LOAN				4FE	9,434,273	99.5000	9,441,312	9,488,756	9,440,821		7,926			5.500	5.655	FMAN	48,727	515,055	06/29/2016	08/20/2020
26884L-AA-7	EQT CORP			1	2FE	3,986,720	112.5130	4,500,520	4,000,000	3,995,773		1,524			8.125	8.226	JD	27,083	325,000	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP			1	2FE	3,963,400	106.7390	4,269,564	4,000,000	3,979,958		3,552			4.875	4.992	MN	24,917	195,000	11/02/2011	11/15/2021
294429-AK-1	EQUIFAX INC			2	2FE	2,248,920	98.0000	2,204,993	2,250,000	2,249,049		129			2.300	2.310	JD	4,313	28,606	05/05/2016	06/01/2021
29444U-AM-8	EQUINIX INC			2	4FE	16,240,638	103.7500	16,380,050	15,788,000	16,103,236		(65,412)			5.375	4.849	AO	212,151	848,605	12/08/2015	04/01/2023
29444U-AN-6	EQUINIX INC			2	3FE	6,050,000	105.0000	6,300,000	6,000,000	6,038,876		(8,543)			5.375	5.193	JJ	161,250	322,500	09/02/2015	01/01/2022
29444U-AP-1	EQUINIX INC			2	3FE	3,100,850	104.5000	3,171,575	3,035,000	3,093,925		(5,538)			5.750	5.364	JJ	87,256	145,763	05/23/2016	01/01/2025
294549-AR-1	EQUITABLE RESRCS			1	2FE	7,449,075	105.2860	7,896,435	7,500,000	7,491,723		6,165			6.500	6.594	AO	121,875	487,500	03/13/2008	04/01/2018
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	2,495,625	103.6150	2,590,363	2,500,000	2,497,044		3,547			6.375	6.532	AO	33,646	159,375	10/10/2007	10/15/2017
26884T-AP-7	ERAC USA FINANCE LLC			2	2FE	5,037,560	100.7000	5,035,015	5,000,000	5,037,261		(299)			3.800	3.700	MN	31,667		12/01/2016	11/01/2025
26884T-AQ-5	ERAC USA FINANCE LLC			2	2FE	7,489,650	98.4110	7,380,855	7,500,000	7,490,701		1,051			2.600	2.627	JD	16,250	100,208	05/23/2016	12/01/2021
26884T-AR-3	ERAC USA FINANCE LLC			2	2FE	7,475,550	95.9520	7,196,385	7,500,000	7,476,724		1,174			3.300	3.337	JD	20,625	127,188	05/23/2016	12/01/2026
26884T-AT-9	ERAC USA FINANCE LLC			2	2FE	12,227,338	96.0670	11,768,159	12,250,000	12,227,934		596			2.700	2.729	MN	67,069		10/11/2016	11/01/2023
294829-AA-4	ERICSSON LM		D	1	2FE	9,958,500	100.3550	10,035,480	10,000,000	9,975,628		3,970			4.125	4.176	MN	52,708	412,500	05/02/2012	05/15/2022
26884A-BF-9	ERP OPERATING LP			2	1FE	1,490,115	94.2830	1,414,239	1,500,000	1,490,302		187			2.850	2.926	MN	9,381		10/04/2016	11/01/2026
26907Y-AA-2	ESH HOSPITALITY INC			2	4FE	11,157,625	99.5000	11,243,500	11,300,000	11,167,221		9,596			5.250	5.425	MN	98,875	552,563	12/19/2016	05/01/2025
29736R-AH-3	ESTEE LAUDER COMPANIES INC			2	1FE	6,498,440	97.4620	6,335,050	6,500,000	6,498,633		193			1.700	1.705	MN	15,654	55,250	05/05/2016	05/10/2021
30040W-AA-6	EVERSOURCE ENERGY			2	2FE	4,989,450	99.2890	4,964,440	5,000,000	4,991,063		1,613			2.500	2.545	MS	36,806	64,236	03/07/2016	03/15/2021
30162A-AC-2	EXELIS INC			1	2FE	14,964,300	110.3400	16,550,985	15,000,000	14,980,646		3,470			5.550	5.581	AO	208,125	832,500	09/15/2011	10/01/2021
30161N-AT-8	EXELON CORP			2	2FE	899,784	98.7980	889,184	900,000	899,814		30			2.450	2.455	AO	4,655	11,515	04/04/2016	04/15/2021
30161M-AF-0	EXELON GENERATION CO LLC			1	2FE	8,982,450	107.1760	9,645,849	9,000,000	8,994,253		1,897			5.200	5.230	AO	117,000	468,000	11/12/2009	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30161M-AH-6	EXELON GENERATION CO LLC			2	2FE	996,350	103.9270	1,039,272	1,000,000	998,332		404			4.000	4.048	AO	10,000	40,000	08/24/2011	10/01/2020
30161M-AP-8	EXELON GENERATION CO LLC			2	2FE	500,695	101.1890	505,946	500,000	500,524		(163)			2.950	2.914	JJ	6,801	14,750	12/08/2015	01/15/2020
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS			1	2	1,181,818	102.6220	1,212,806	1,181,818	1,181,818					6.760	6.760	JJ	33,510	79,891	11/12/2009	07/31/2017
30219G-AE-8	EXPRESS SCRIPTS HOLDING			1	2FE	3,261,960	107.4070	3,222,219	3,000,000	3,230,047		(31,913)			4.750	3.044	MN	18,208	142,500	04/01/2016	11/15/2021
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO			2	2FE	2,034,840	98.8210	1,976,414	2,000,000	2,028,729		(3,350)			3.500	3.281	JD	3,111	70,000	02/20/2015	06/15/2024
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO			2	2FE	2,245,275	101.8770	2,292,226	2,250,000	2,246,025		750			3.300	3.346	FA	25,988	37,125	02/22/2016	02/25/2021
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO			2	2FE	14,993,850	93.6910	14,053,665	15,000,000	14,994,086		236			3.400	3.405	MS	170,000	79,333	06/29/2016	03/01/2027
30257W-AA-4	FAGE INTERNATIONAL SA/FAGE USA DAI		D	2	4FE	400,000	100.2500	401,000	400,000	400,000					5.625	5.625	FA	9,250		07/27/2016	08/15/2026
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN				2FE	5,000,000	101.3930	5,069,636	5,000,000	5,000,000					5.040	5.040	JJ	116,900	252,000	07/14/2010	07/14/2017
314275-AC-2	FEDERATED RETAIL HOLDING			1	2FE	3,022,500	105.6530	3,169,584	3,000,000	3,019,964		(479)			6.375	6.316	MS	56,313	191,250	10/20/2010	03/15/2037
31428X-AT-3	FEDEX CORP			1	2FE	4,924,000	91.2690	4,563,455	5,000,000	4,930,420		1,549			3.875	3.963	FA	80,729	193,750	07/24/2012	08/01/2042
31428X-BC-9	FEDEX CORP			1	2FE	10,138,200	99.8050	9,980,530	10,000,000	10,115,745		(12,457)			3.200	3.037	FA	133,333	320,000	02/27/2015	02/01/2025
315292-AM-4	FERRELLGAS LP			2	4FE	1,346,415	99.5000	1,352,205	1,359,000	1,344,126		349			6.500	6.608	MN	14,723	88,335	12/08/2015	05/01/2021
315292-AM-4	FERRELLGAS LP	LS		2	4FE	776,408	99.5000	770,130	774,000	775,134		(797)			6.500	6.383	MN	8,385	50,310	04/15/2015	05/01/2021
315292-AR-3	FERRELLGAS LP			2	4FE	172,068	98.2500	186,675	190,000	172,981		913			6.750	8.586	JD	570	6,436	07/12/2016	06/15/2023
315786-AA-1	FIDELITY & GUARANTY LIFE			1	3FE	11,021,325	99.5000	10,487,300	10,540,000	10,770,443		(95,416)			6.375	5.313	AO	167,981	671,925	12/08/2015	04/01/2021
31620M-AN-6	FIDELITY NATIONAL INFORMATION SERV			1	2FE	1,003,335	101.7390	1,017,393	1,000,000	1,002,125		(1,147)			2.850	2.727	AO	6,017	28,104	12/03/2015	10/15/2018
31620R-AC-9	FIDELITY NATL FINANCIAL			1	2FE	998,970	101.7100	1,017,097	1,000,000	999,933		173			6.600	6.619	MN	8,433	66,000	04/30/2010	05/15/2017
316773-CL-2	FIFTH THIRD BANCORP			2	2FE	9,930,600	102.4750	10,247,490	10,000,000	9,960,892		6,721			3.500	3.583	MS	103,056	350,000	03/02/2012	03/15/2022
316773-CT-5	FIFTH THIRD BANCORP			2	2FE	24,967,750	101.1000	25,275,000	25,000,000	24,976,493		6,159			2.875	2.903	JJ	307,465	718,750	07/22/2015	07/27/2020
31677Q-BG-3	FIFTH THIRD BANK (OHIO)			2	1FE	4,996,250	98.8630	4,943,160	5,000,000	4,996,640		390			2.250	2.266	JD	5,313	56,250	06/09/2016	06/14/2021
32008D-AA-4	FIRST DATA CORP			2	3FE	16,626,956	100.5320	16,703,392	16,615,000	16,620,633		(6,323)			5.000	4.946	JJ	383,068	530,757	03/23/2016	01/15/2024
32008D-AB-2	FIRST DATA CORP			2	4FE	1,970,000	103.1880	2,063,760	2,000,000	1,971,890		1,874			5.750	5.998	JJ	53,028	73,472	06/14/2016	01/15/2024
32007U-BR-9	FIRST DATA CORP 2021C NEW DOLLARTL				3FE	4,089,677	101.1250	4,133,087	4,087,107	4,089,849		(551)			3.756	3.739	MJSD	1,706	155,361	04/26/2016	03/24/2021
320517-AB-1	FIRST HORIZON NATIONAL CORP			2	2FE	2,992,570	100.9110	3,027,324	3,000,000	2,994,125		1,360			3.500	3.554	JD	4,667	118,125	11/19/2015	12/15/2020
337932-AC-1	FIRSTENERGY CORP			1	3FE	28,481,487	128.8900	33,985,662	26,368,000	28,319,073		(72,457)			7.375	6.569	MN	248,482	1,944,640	04/15/2016	11/15/2031
337932-AF-4	FIRSTENERGY CORP			1	3FE	9,992,600	103.3800	10,337,950	10,000,000	9,995,060		682			4.250	4.259	MS	125,139	425,000	02/28/2013	03/15/2023
33766J-AD-5	FIRSTENERGY SOLUTIONS CO				5FE	645,000	39.5000	592,500	1,500,000	649,691		4,691			6.050	29.090	FA	34,283		12/07/2016	08/15/2021
33766J-AF-0	FIRSTENERGY SOLUTIONS CO			1	5FE	9,490,515	35.5000	4,269,230	12,026,000	9,493,649		884			6.800	8.718	FA	308,935	537,200	12/13/2016	08/15/2039
33766J-AF-0	FIRSTENERGY SOLUTIONS CO	LS		1	5FE	99,655	35.5000	35,500	100,000	99,689		6			6.800	6.827	FA	2,569	6,800	08/04/2009	08/15/2039
337738-AM-0	FISERV INC			2	2FE	4,976,950	101.8400	5,092,015	5,000,000	4,985,787		2,191			3.500	3.555	AO	43,750	175,000	09/18/2012	10/01/2022
337738-AN-8	FISERV INC			2	2FE	1,854,049	100.4830	1,858,934	1,850,000	1,852,909		(806)			2.700	2.651	JD	4,163	49,950	07/07/2015	06/01/2020
337738-AP-3	FISERV INC			2	2FE	10,219,300	101.7040	10,170,360	10,000,000	10,217,439		(1,861)			3.850	3.549	JD	32,083		12/01/2016	06/01/2025
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB				4FE	1,941,869	100.0630	1,924,436	1,923,224	1,910,482		2,872			6.000	5.707	MJSD	29,883	86,217	09/30/2014	07/01/2020
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		B		2	30,000,000	96.0000	27,511,973	28,658,306	28,658,306				(136,549)	2.828	7.296	AO	146,548	953,958	04/28/2008	10/27/2017
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD		D	1	2FE	2,940,000	105.1800	3,155,385	3,000,000	2,967,396		9,426			4.625	5.005	FA	52,417	138,750	12/06/2013	02/15/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD		D	1	2FE	12,274,413	106.6510	13,251,424	12,425,000	12,321,437		13,796			5.000	5.159	FA	234,694	621,250	06/10/2015	02/15/2023
302445-AD-3	FLIR SYSTEMS INC			2	2FE	1,123,224	100.2640	1,126,970	1,124,000	1,123,305		80			3.125	3.140	JD	1,561	18,050	06/01/2016	06/15/2021
340711-AV-2	FLORIDA GAS TRANSMISSION			2	2FE	9,987,300	102.3390	10,233,870	10,000,000	9,992,412		1,206			3.875	3.890	JJ	178,681	387,500	06/12/2012	07/15/2022
341081-FB-8	FLORIDA POWER & LIGHT			1	1FE	6,093,977	129.1480	7,768,264	6,015,000	6,084,407		(1,488)			5.960	5.866	AO	89,624	358,494	03/27/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT			2	1FE	4,987,650	102.5710	5,128,550	5,000,000	4,988,815		250			4.125	4.172	FA	85,938	206,250	12/08/2011	02/01/2042
341099-CK-3	FLORIDA POWER CORP			1	1FE	1,494,585	105.7190	1,585,787	1,500,000	1,499,011		635			5.650	5.698	JD	3,767	84,750	06/11/2008	06/15/2018
341099-CL-1	FLORIDA POWER CORP			1	1FE	9,030,720	131.8520	10,548,160	8,000,000	8,900,103		(21,577)			6.400	5.500	JD	22,756	512,000	11/20/2009	06/15/2038
343498-AB-7	FLOWERS FOODS INC			2	2FE	372,029	95.1880	356,003	374,000	372,072		43			3.500	3.563	AO	3,382		09/23/2016	10/01/2026
302491-AR-6	FMC CORP			2	2FE	8,961,750	101.4950	9,134,505	9,000,000	8,978,998		3,657			3.950	4.052	FA	148,125	355,500	11/17/2011	02/01/2022
30249U-AB-7	FMC TECHNOLOGIES INC			2	2FE	4,995,750	100.0430	5,002,155	5,000,000	4,997,387		404			3.450	3.472	AO	43,125	172,500	09/18/2012	10/01/2022
345370-CR-9	FORD MOTOR COMPANY			2	2FE	374,000	101.0500	377,926	374,000	374,000					4.346	4.346	JD	1,038		12/05/2016	12/08/2026
345397-VP-5	FORD MOTOR CREDIT CO LLC				2FE	1,772,730	103.0430	1,854,778	1,800,000	1,797,036		4,521			6.625	6.901	FA	45,050	119,250	07/28/2010	08/15/2017
345397-VX-8	FORD MOTOR CREDIT CO LLC				2FE	3,000,000	100.1970	3,005,907	3,000,000	3,000,000					4.250	4.250	FA	52,417	127,500	01/31/2012	02/03/2017
345397-WK-5	FORD MOTOR CREDIT CO LLC				2FE	7,925,280	103.2000	8,256,000	8,000,000	7,947,087		6,752			4.375	4.492	FA	140,972	350,000	08/01/2013	08/06/2023
345397-WM-1	FORD MOTOR CREDIT CO LLC				2FE	1,992,496	100.0220	2,000,434	2,000,000	1,999,705		6,782			1.660	1.436	JAJO	7,009	27,115	12/03/2015	01/17/2017
345397-WX-7	FORD MOTOR CREDIT COMPANY LLC				2FE	988,037	100.3020	1,003,018	1,000,000	991,230		2,960			1.806	1.579	FMAN	2,909	15,445	11/30/2015	11/04/2019
345397-XC-2	FORD MOTOR CREDIT COMPANY LLC				2FE	1,685,465	100.2940	1,705,000	1,700,000	1,692,887		6,847			1.816	1.672	JAJO	7,032	25,989	11/24/2015	01/09/2018
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC				2FE	11,001,050	100.7430	11,081,774	11,000,000	11,000,817		(212)			3.157	3.155	FA	141,802	347,270	11/19/2015	08/04/2020
345397-XN-8	FORD MOTOR CREDIT COMPANY LLC				2FE	1,501,630	100.5620	1,508,436	1,500,000	1,501,016		(558)			2.551	2.511	AO	9,141	37,946	11/19/2015	10/05/2018
345838-AE-6	FOREST LABORATORIES INC			2	2FE	7,718,849	107.4290	8,057,145	7,500,000	7,670,245		(37,963)			4.875	4.260	FA	138,125	365,625	11/18/2015	02/15/2021
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL			1	2	2,527,883	105.0290	2,600,709	2,476,190	2,488,575		(5,598)			7.200	7.204	AO	37,638	156,000	09/10/2008	10/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
349553-AJ-6	FORTIS INC		A	2	2FE	2,992,350	96.6520	2,899,545	3,000,000	2,992,702		352			2.100	2.154	AO	15,225		09/29/2016	10/04/2021
349553-AL-1	FORTIS INC		A	2	2FE	10,000,000	93.5280	9,352,770	10,000,000	10,000,000					3.055	3.055	AO	73,829		09/29/2016	10/04/2026
34959J-AA-6	FORTIVE CORP			1	2FE	1,198,716	99.3780	1,192,537	1,200,000	1,198,939		223			1.800	1.837	JD	960	10,500	06/06/2016	06/15/2019
34959J-AB-4	FORTIVE CORP			2	2FE	6,825,986	98.6630	6,709,064	6,800,000	6,823,355		(2,631)			2.350	2.268	JD	7,102	77,681	06/08/2016	06/15/2021
34959J-AC-2	FORTIVE CORP			2	2FE	21,688,182	98.5460	20,620,834	20,925,000	21,655,314		(32,867)			3.150	2.728	JD	29,295	320,414	07/06/2016	06/15/2026
34959J-AC-2	FORTIVE CORP	LS		2	2FE	9,752,010	98.5460	9,361,908	9,500,000	9,741,102		(10,908)			3.150	2.841	JD	13,300	145,469	07/06/2016	06/15/2026
301900-AA-7	FOUNDATION BUILDING MATERIALS LLC			2	5FE	869,000	105.5000	897,805	851,000	867,502		(1,498)			8.250	7.624	FA	27,693		08/10/2016	08/15/2021
302567-AA-0	FPL ENERGY AMER			1	2FE	3,050,301	102.5000	3,126,559	3,050,301	3,050,301					6.639	6.639	JUN	107,443	202,514	06/27/2003	06/20/2023
354613-AG-6	FRANKLIN RESOURCES INC			1	1FE	7,675,040	107.2810	8,046,090	7,500,000	7,674,240		(3,601)			4.625	3.872	MN	39,505	231,250	12/01/2016	05/20/2020
35671D-AW-5	FREEPORT-MCMORAN C & G			1	3FE	1,532,300	99.3750	1,808,625	1,820,000	1,774,206		241,906			2.150	18.658	MS	13,043	39,130	01/28/2016	03/01/2017
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC			2	3FE	100,100	91.7500	119,275	130,000	102,646		2,546			3.875	8.281	MS	1,483	2,519	03/18/2016	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			2	3FE	422,500	82.7520	413,760	500,000	422,597		97			5.450	6.713	MS	8,024		12/05/2016	03/15/2043
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC			1	3FE	121,100	99.2500	138,950	140,000	128,300		7,200			2.375	9.917	MS	979	3,325	03/03/2016	03/15/2018
35671D-BJ-3	FREEPORT-MCMORAN INC			2	3FE	691,250	84.0000	672,000	800,000	691,615		365			5.400	6.713	MN	5,640		11/17/2016	11/14/2034
35671D-BP-9	FREEPORT-MCMORAN INC			2	3FE	991,618	102.7500	1,006,950	980,000	987,664		(279)			6.500	5.685	MN	3,185		12/13/2016	11/15/2020
35671D-BR-5	FREEPORT-MCMORAN INC			2	3FE	432,271	101.7500	457,875	450,000	430,770		187			6.625	7.694	MN	1,491		12/13/2016	05/01/2021
35671D-BT-1	FREEPORT-MCMORAN INC			1	3FE	745,121	102.7500	801,450	780,000	741,511		289			6.750	7.776	FA	2,633		12/13/2016	02/01/2022
35803Q-AA-5	FRENSENIUS MED CARE US			1	3FE	11,879,844	108.0000	13,095,000	12,125,000	12,004,735		25,010			5.750	6.025	FA	263,382	697,188	11/23/2011	02/15/2021
35802X-AD-5	FRESENIUS MED CARE II			1	3FE	753,750	106.5000	798,750	750,000	751,518		(533)			5.625	5.540	JJ	17,695	42,188	05/16/2012	07/31/2019
35802X-AF-0	FRESENIUS MED CARE II			1	3FE	6,811,373	109.5000	7,254,375	6,625,000	6,758,596		(22,608)			5.875	5.412	JJ	163,256	389,219	12/08/2015	01/31/2022
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE			2	3FE	323,250	101.0000	303,000	300,000	322,390		(860)			4.750	3.641	AO	3,008	7,125	08/23/2016	10/15/2024
35906A-AK-4	FRONTIER COMMUNICATIONS			1	3FE	1,612,875	99.0000	1,683,000	1,700,000	1,614,257		1,382			8.750	10.002	AO	31,403		11/16/2016	04/15/2022
35906A-AN-8	FRONTIER COMMUNICATIONS			1	4FE	2,096,813	89.5000	1,879,500	2,100,000	2,080,489		(4,263)			7.625	7.755	AO	33,804	123,906	11/10/2016	04/15/2024
165123-AM-2	Frontier Communications 8.4% Sr Nts Due				3FE	5,691,150	104.2880	5,214,395	5,000,000	5,478,269		(22,142)			8.400	7.240	AO	88,667	420,000	10/16/2001	10/15/2029
35906A-AH-1	FRONTIER COMMUNICATIONS CORP			1	3FE	519,375	105.0000	525,000	500,000	518,961		(414)			8.500	7.184	AO	8,972		11/29/2016	04/15/2020
35906A-AT-5	FRONTIER COMMUNICATIONS CORP			2	3FE	141,000	106.5000	150,165	141,000	141,000					8.875	8.875	MS	3,685	6,257	06/07/2016	09/15/2020
35906A-AW-8	FRONTIER COMMUNICATIONS CORP			2	3FE	1,787,000	105.1300	1,787,210	1,700,000	1,784,735		(2,265)			10.500	9.352	MS	52,558		10/18/2016	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP			2	3FE	4,479,375	103.2500	4,439,750	4,300,000	4,477,024		(2,351)			11.000	10.273	MS	139,272		10/21/2016	09/15/2025
302941-AM-1	FTI CONSULTING INC			1	3FE	11,168,862	104.0000	11,284,000	10,850,000	11,039,958		(43,153)			6.000	5.490	MN	83,183	651,000	12/01/2014	11/15/2022
302888-AA-6	FTS HLDGS 2ND LN TL FINTECH (BBSN)				4Z	4,950,000	99.0000	4,950,000	5,000,000	4,952,523		2,523			10.500	10.729	MJSD	2,917	222,360	08/01/2016	06/30/2022
364725-BA-8	GANNETT CO INC			2	3FE	4,353,322	103.7500	4,362,688	4,205,000	4,284,908		(29,171)			5.125	4.326	JJ	99,372	215,506	07/31/2014	07/15/2020
364725-BA-8	GANNETT CO INC	LS		2	3FE	2,172,092	103.7500	2,173,563	2,095,000	2,136,518		(15,165)			5.125	4.293	JJ	49,509	107,369	07/31/2014	07/15/2020
364725-BC-4	GANNETT CO INC			2	3FE	3,620,430	101.0000	3,532,980	3,498,000	3,609,186		(11,244)			5.500	4.871	MN	24,583	192,390	04/15/2016	09/15/2024
364725-BD-2	GANNETT CO INC			2	3FE	1,954,346	102.6250	1,949,875	1,900,000	1,924,968		(13,730)			5.125	4.324	AO	20,557	97,375	10/23/2014	10/15/2019
29274A-A*-6	GAS NATURAL / ENERGY WEST				2		102.9320								6.160	6.160	JD		302,450	11/12/2009	06/29/2017
361448-AY-9	GATX CORPORATION			2	2FE	993	94.3740	944	1,000	993					3.250	3.331	MS	10		09/08/2016	09/15/2026
361448-AY-9	GATX CORPORATION	M		2	2FE	4,964,757	94.3740	4,717,756	4,999,000	4,965,630		873			3.250	3.331	MS	48,740		09/08/2016	09/15/2026
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING C			1	1FE	27,028,617	99.9520	29,602,873	29,617,000	27,283,185		254,568			2.342	4.569	MN	88,631	299,191	12/01/2016	11/15/2020
369550-AV-0	GENERAL DYNAMICS CORP			1	1FE	3,012,503	99.8220	3,001,660	3,007,000	3,010,915		(1,588)			1.000	0.850	MN	3,842	15,035	08/18/2016	11/15/2017
369550-AU-2	GENERAL DYNAMICS CORPORATION			2	1FE	6,967,118	98.7920	6,779,114	6,862,000	6,956,525		(10,593)			2.250	2.000	MN	19,728	154,395	04/13/2016	11/15/2022
369550-AW-8	GENERAL DYNAMICS CORPORATION			2	1FE	29,768,500	95.0700	28,520,940	30,000,000	29,779,250		10,750			1.875	1.994	FA	217,188		10/04/2016	08/15/2023
369550-AX-6	GENERAL DYNAMICS CORPORATION			2	1FE	10,675,491	92.3790	10,123,793	10,959,000	10,680,056		4,566			2.125	2.423	FA	89,917		10/24/2016	08/15/2026
36962G-4D-3	GENERAL ELEC CAP CORP				1FE	400,253	110.4870	386,703	350,000	385,664		(13,245)			6.000	1.960	FA	8,400	21,000	11/19/2015	08/07/2019
36962G-4J-0	GENERAL ELEC CAP CORP				1FE	2,854,205	109.5700	3,138,073	2,864,000	2,860,461		1,049			5.500	5.545	JJ	75,697	157,520	01/05/2010	01/08/2020
36962G-5J-9	GENERAL ELEC CAP CORP				1FE	7,427,734	109.6940	7,852,993	7,159,000	7,369,655		(14,547)			4.650	3.958	AO	68,428	266,306	12/01/2016	10/17/2021
369604-BC-6	GENERAL ELECTRIC CO				1FE	15,603,750	103.5940	15,539,025	15,000,000	15,554,325		(49,425)			5.250	1.243	JD	54,688	393,750	11/28/2016	12/06/2017
369604-BD-4	GENERAL ELECTRIC CO			1	1FE	15,777,880	99.9820	15,192,189	15,195,000	15,719,098		(58,782)			2.700	2.063	AO	93,449	205,133	04/19/2016	10/09/2022
370334-BB-9	GENERAL MILLS INC			1	2FE	12,065,270	100.5070	11,055,748	11,000,000	11,021,150		(170,467)			5.700	4.094	FA	236,867	627,000	03/01/2010	02/15/2017
370334-BH-6	GENERAL MILLS INC			1	2FE	1,538,676	107.5140	1,655,720	1,540,000	1,539,655		149			5.650	5.661	FA	32,870	87,010	01/29/2009	02/15/2019
370334-BJ-2	GENERAL MILLS INC			1	2FE	2,730,625	113.4290	2,835,735	2,500,000	2,707,772		(4,710)			5.400	4.805	JD	6,000	135,000	08/15/2011	06/15/2040
370334-BT-0	GENERAL MILLS INC			2	2FE	26,956,800	103.9560	28,068,012	27,000,000	26,967,795		3,891			3.650	3.669	FA	372,300	985,500	01/21/2014	02/15/2024
37045V-AF-7	GENERAL MOTORS CO			1	2FE	11,632,500	110.5480	12,436,639	11,250,000	11,618,507		(6,073)			6.250	5.997	AO	173,828	703,125	08/06/2014	10/02/2043
37045X-AR-7	GENERAL MOTORS FINANCIAL CO INC			2	2FE	992,490	100.6270	1,006,271	1,000,000	994,389		1,726			3.150	3.346	JJ	14,525	31,500	11/19/2015	01/15/2020
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC			2	2FE	3,233,035	97.5640	3,170,833	3,250,000	3,235,857		1,461			4.000	4.064	JJ	59,944	130,000	01/07/2015	01/15/2025
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC			2	2FE	737,944	98.8940	741,701	750,000	739,869		1,696			3.450	3.733	AO	5,822	25,875	11/19/2015	04/10/2022
37045X-BB-1	GENERAL MOTORS FINANCIAL CO INC			1	2FE	1,021,500	101.0610	1,010,613	1,000,000	1,017,756		(3,744)			3.100	2.205	JJ	14,294		07/19/2016	01/15/2019
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC			2	2FE	749,468	103.1750	773,810	750,000	749,549		81			4.200	4.216	MS	10,500	15,750	02/25/2016	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC			2	2FE	8,733,988	99.1660	8,676,999	8,750,000	8,735,442		1,454			3.200	3.240	JJ	136,889		06/29/2016	07/06/2021
37045X-AY-2	GENERAL MOTORS FINANCIAL COMPANY I			2	2FE	1,394,380	100.3010	1,404,211	1,400,000	1,395,650		1,137			3.200	3.294	JJ	20,907	44,800	11/19/2015	07/13/2020
37045X-AB-2	GENERAL MOTORS FINL CO			1	2FE	400,563	106.1550	424,620	400,000	400,135		(88)			6.750	6.725	JD	2,250	27,000	05/27/2011	06/01/2018
37045X-AB-2	GENERAL MOTORS FINL CO	LS		1	2FE	1,011,250	106.1550	1,061,549	1,000,000	1,002,702		(1,766)			6.750	6.547	JD	5,625	67,500	05/27/2011	06/01/2018
37185L-AE-2	GENESIS ENERGY LP			2	4FE	306,000	101.0000	303,000	300,000	305,554		(447)			5.750	4.821	FA	6,517		10/21/2016	02/15/2021
37185L-AF-9	GENESIS ENERGY LP			2	4FE	806,950	98.2500	805,650	820,000	807,141		191			5.625	5.887	JD	2,050	23,063	11/10/2016	06/15/2024
37186*-AA-6	GENESIS SOLAR FUNDING LLC			1	2FE	17,000,000	97.8260	16,630,379	17,000,000	17,000,000					5.600	5.600	MS	306,756	952,000	06/13/2014	09/05/2038
74971X-AC-1	GENON ENERGY INC			1	5FE	85,500	71.2500	85,500	120,000	85,500		(426)	34,704		7.875	7.487	JD	420	9,450	04/23/2015	06/15/2017
372917-AS-3	GENZYME CORP-GENL DIVISN		C	1	1FE	1,120,530	109.0700	1,090,701	1,000,000	1,093,370		(25,742)			5.000	2.180	JD	2,222	50,000	12/08/2015	06/15/2020
36159R-AG-8	GEO GROUP INC			2	4FE	8,046,500	96.0000	7,704,000	8,025,000	8,039,036		(2,895)			5.125	5.079	AO	102,820	411,281	06/23/2014	04/01/2023
36159R-AK-9	GEO GROUP INC			2	4FE	6,188	101.2500	6,075	6,000	6,105		(31)			5.875	5.245	JJ	163	353	03/18/2014	01/15/2022
36159R-AK-9	GEO GROUP INC	LS		2	4FE	551,625	101.2500	550,800	544,000	548,266		(1,263)			5.875	5.590	JJ	14,737	31,960	03/18/2014	01/15/2022
373334-KF-7	GEORGIA POWER CO			2	1FE	2,993,850	99.3600	2,980,791	3,000,000	2,994,789		939			2.400	2.443	AO	18,000	40,600	03/02/2016	04/01/2021
373334-JP-7	GEORGIA POWER COMPANY			1	1FE	6,982,080	106.1590	7,431,102	7,000,000	6,993,951		1,908			4.250	4.282	JD	24,792	297,500	12/08/2009	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY			1	1FE	8,741,832	114.2750	10,056,182	8,800,000	8,747,982		1,080			5.400	5.445	JD	39,600	475,200	05/24/2010	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY			1	1FE	6,959,620	104.9750	7,348,257	7,000,000	6,963,824		809			4.750	4.787	MS	110,833	332,500	08/25/2011	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY			1	1FE	2,980,470	100.9290	3,027,855	3,000,000	2,981,787		368			4.300	4.339	MS	37,983	129,000	03/12/2013	03/15/2043
373298-BR-8	GEORGIA-PACIFIC			1	2FE	2,921,000	134.5880	3,418,543	2,540,000	2,842,821		(14,818)			7.750	6.378	MN	25,153	196,850	10/27/2010	11/15/2029
373298-BP-2	GEORGIA-PACIFIC CORP			1	2FE	3,553,972	128.1060	5,124,248	4,000,000	3,674,723		16,523			7.250	8.370	JD	24,167	290,000	07/13/2005	06/01/2028
37331N-AB-7	GEORGIA-PACIFIC LLC			1	2FE	3,976,520	109.9380	4,397,516	4,000,000	3,989,479		2,406			5.400	5.477	MN	36,000	216,000	10/27/2010	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC			2	2FE	8,999,730	103.0330	9,272,997	9,000,000	8,999,813		25			3.734	3.734	JJ	154,961	336,060	06/18/2013	07/15/2023
375558-AU-7	GILEAD SCIENCES INC			2	1FE	19,954,000	107.5840	21,516,820	20,000,000	19,974,808		4,493			4.400	4.420	JD	73,333	880,000	12/06/2011	12/01/2021
375558-AY-9	GILEAD SCIENCES INC			1	1FE	3,029,940	100.5200	3,015,588	3,000,000	3,020,552		(6,384)			2.350	2.119	FA	29,375	70,500	07/06/2015	02/01/2020
375558-BB-8	GILEAD SCIENCES INC			1	1FE	3,128,359	101.0540	3,167,029	3,134,000	3,129,765		1,088			2.550	2.589	MS	26,639	77,031	09/09/2015	09/01/2020
375558-BB-8	GILEAD SCIENCES INC	LS		1	1FE	864,441	101.0540	875,127	866,000	864,830		301			2.550	2.589	MS	7,361	21,286	09/09/2015	09/01/2020
375558-BC-6	GILEAD SCIENCES INC			2	1FE	2,012,210	102.0730	2,041,454	2,000,000	2,010,415		(1,663)			3.250	3.149	MS	21,667	62,653	11/19/2015	09/01/2022
375558-BE-2	GILEAD SCIENCES INC			1	1FE	9,998,900	100.3780	10,037,750	10,000,000	9,999,373		365			1.850	1.854	MS	60,125	179,861	09/09/2015	09/04/2018
375558-BK-8	GILEAD SCIENCES INC			2	1FE	73,469	94.9800	70,285	74,000	73,472		2			4.150	4.192	MS	862		09/15/2016	03/01/2047
375558-BL-6	GILEAD SCIENCES INC			2	1FE	1,494,690	96.4320	1,446,482	1,500,000	1,494,887		197			2.500	2.556	MS	10,521		09/15/2016	09/01/2023
377372-AD-9	GLAXOSMITHKLINE CAPITAL		C	1	1FE	4,918,955	105.4010	5,006,548	4,750,000	4,910,189		(9,524)			5.650	3.105	MN	34,292	98,875	12/01/2016	05/15/2018
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1FE	17,860,705	100.8030	17,222,244	17,085,000	17,774,987		(85,718)			2.850	2.049	MN	71,686	486,923	04/13/2016	05/08/2022
361841-AB-5	GLP CAPITAL LP			2	3FE	50,000	103.4690	51,735	50,000	50,000					4.375	4.375	MN	365	2,188	07/31/2014	11/01/2018
361841-AB-5	GLP CAPITAL LP	LS		2	3FE	850,000	103.4690	879,487	850,000	850,000					4.375	4.375	MN	6,198	37,188	07/31/2014	11/01/2018
361841-AD-1	GLP CAPITAL LP			2	3FE	2,700,000	105.0000	2,835,000	2,700,000	2,700,000					4.875	4.875	MN	21,938	131,625	07/31/2014	11/01/2020
361841-AF-6	GLP CAPITAL LP			2	3FE	2,370,695	107.0000	2,569,070	2,401,000	2,377,075		2,804			5.375	5.552	MN	21,509	129,054	10/01/2015	11/01/2023
361841-AF-6	GLP CAPITAL LP	LS		2	3FE	3,515,891	107.0000	3,824,180	3,574,000	3,528,334		5,352			5.375	5.603	MN	32,017	192,103	07/31/2014	11/01/2023
361841-AG-4	GLP CAPITAL LP FIN II				3FE	90,000	103.7500	93,375	90,000	90,000					4.375	4.375	AO	831	1,827	04/11/2016	04/15/2021
361841-AH-2	GLP CAPITAL LP FIN II				3FE	3,748,853	104.2900	3,804,499	3,648,000	3,743,589		(5,263)			5.375	5.017	AO	41,395	90,959	05/03/2016	04/15/2026
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE			1	1FE	2,647,295	111.8680	3,153,620	2,819,045	2,722,275		9,786			5.750	6.647	MN	24,869	159,378	06/27/2008	05/06/2025
38141G-VT-8	GOLDMAN SACHS & CO			2	1FE	1,047,081	99.6030	1,045,829	1,050,000	1,047,731		650			2.000	2.096	AO	3,850	10,500	04/20/2016	04/25/2019
38141G-VU-5	GOLDMAN SACHS & CO			2	1FE	1,499,025	99.2740	1,489,109	1,500,000	1,499,151		126			2.625	2.639	AO	7,219	19,688	04/20/2016	04/25/2021
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	9,968,400	102.1410	10,214,120	10,000,000	9,979,509		2,970			3.625	3.663	JJ	160,104	362,500	01/16/2013	01/22/2023
38141G-VP-6	GOLDMAN SACHS GROUP INC			2	1FE	2,813,166	100.4320	2,812,096	2,800,000	2,810,244		(2,599)			2.750	2.646	MS	22,672	77,000	11/19/2015	09/15/2020
38148L-AD-8	GOLDMAN SACHS GROUP INC				1FE	10,500,075	100.1690	10,517,766	10,500,000	10,500,020		(51)			1.586	0.957	FMAN	18,506	136,875	11/24/2015	05/22/2017
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE			2	1FE	1,496,115	97.6990	1,465,478	1,500,000	1,496,156		41			3.500	3.531	MN	6,563		11/10/2016	11/16/2026
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH			2	3FE	5,435,638	103.0000	5,518,740	5,358,000	5,426,133		(9,506)			5.125	4.760	MN	35,087	208,301	05/24/2016	11/15/2023
38259P-AD-4	GOOGLE INC				1FE		108.8440								3.375	2.177	FA		23,125	03/18/2016	02/25/2024
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO			2	3FE	4,726,625	95.5000	4,499,005	4,711,000	4,725,979		(646)			4.125	4.076	FA	75,572		08/09/2016	08/15/2024
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO	LS		2	3FE	1,139,000	95.5000	1,087,745	1,139,000	1,139,000					4.125	4.125	FA	18,271		08/08/2016	08/15/2024
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN			2	3FE	156,750	102.5000	153,750	150,000	155,431		(801)			4.875	4.173	MN	934	7,313	04/27/2015	11/15/2022
38869P-AK-0	GRAPHIC PACKAGING INTL			1	3FE	8,581,875	105.0000	9,187,500	8,750,000	8,647,966		20,609			4.750	5.054	AO	87,743	415,625	03/13/2014	04/15/2021
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S				2FE	4,375,000	113.4930	4,965,316	4,375,000	4,328,672		9,421			9.440	10.042	FA	172,083	371,700	12/31/1998	02/01/2021
391164-AE-0	GREAT PLAINS ENERGY INC			2	2FE	9,990,400	106.5350	10,653,490	10,000,000	9,995,202		952			4.850	4.862	JD	40,417	485,000	05/16/2011	06/01/2021
391164-AF-7	GREAT PLAINS ENERGY INC			2	2FE	10,229,100	108.4470	10,844,720	10,000,000	10,136,430		(21,263)			5.292	4.845	JD	23,520	529,200	03/19/2012	06/15/2022
39121J-AH-3	GREAT RIVER ENERGY			1	1FE	13,056,000	104.3330	13,621,716	13,056,000	13,056,000					4.478	4.478	JJ	292,324	584,648	10/19/2010	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC			1	2FE	17,474,530	109.4930	19,133,403	17,474,530	17,474,530					7.210	7.210	FMAN	178,488	1,237,241	06/10/2003	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP			1	1FE	1,428,571	103.9490	1,484,987	1,428,571	1,428,571					6.040	6.040	JD	7,190	86,286	12/16/2002	12/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
393154-G8-2	GREEN MOUNTAIN POWER CORP				1FE	7,000,000	120.0000	8,400,000	7,000,000	7,015,817		(3,456)			9.640	9.565	MS	224,933	674,800	12/31/1998	09/01/2020
393154-J*-1	GREEN MOUNTAIN POWER CORP				1	8,000,000	120.0000	9,600,000	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN				4FE	12,457,358	99.1250	12,491,453	12,601,718	12,473,504		22,613			6.500	6.815	JAJO	149,111	709,358	12/29/2015	06/30/2020
398433-AH-5	GRIFFON CORPORATION			2	4FE	12,843,528	101.3250	13,142,866	12,971,000	12,854,965		9,343			5.250	5.451	MS	226,993	431,445	07/21/2016	03/01/2022
398545-AA-1	GRINDING MEDIA INC			2	4FE	700,000	105.0600	735,420	700,000	700,000					7.375	7.375	JD	2,151		12/02/2016	12/15/2023
398905-AK-5	GROUP 1 AUTOMOTIVE INC			2	3FE	8,443,051	98.7500	8,344,375	8,450,000	8,442,794		(965)			5.000	4.995	JD	35,208	397,500	07/08/2016	06/01/2022
398905-AK-5	GROUP 1 AUTOMOTIVE INC	LS		2	3FE	100,500	98.7500	98,750	100,000	100,377		(99)			5.000	4.879	JD	417	5,000	09/25/2015	06/01/2022
398905-AL-3	GROUP 1 AUTOMOTIVE INC.			2	3FE	1,580,000	99.0000	1,559,250	1,575,000	1,579,828		(172)			5.250	5.179	JD	3,675	57,024	10/13/2016	12/15/2023
398905-AL-3	GROUP 1 AUTOMOTIVE INC.	LS		2	3FE	425,000	99.0000	420,750	425,000	425,000					5.250	5.250	JD	992	22,746	12/03/2015	12/15/2023
40052V-AA-2	GRUPO BIMBO SAB DE CV		D	1	2FE	7,052,540	106.2330	7,436,317	7,000,000	7,047,202		(12,617)			4.875	4.659	JD	948	365,625	12/08/2015	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV		D		2FE	8,561,786	104.2180	8,397,886	8,058,000	8,411,594		(62,658)			4.500	3.546	JJ	157,131	362,610	07/11/2014	01/25/2022
40052V-AC-8	GRUPO BIMBO SAB DE CV		D	1	2FE	974,560	99.4860	994,857	1,000,000	977,213		2,537			3.875	4.233	JD	431	58,125	12/09/2015	06/27/2024
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG				3FE	4,888,450	101.7100	5,085,520	5,000,000	4,903,536		3,081			8.500	8.734	MN	54,306	425,000	11/22/1991	11/15/2031
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING				1FE	1,498,020	97.5280	1,462,926	1,500,000	1,498,278		258			2.000	2.028	AO	5,417	15,000	04/19/2016	04/26/2021
402740-AB-0	GULFSTREAM NATURAL GAS			1	2FE	7,995,360	114.5730	9,165,848	8,000,000	7,997,259		227			6.190	6.195	MN	82,533	495,200	10/19/2005	11/01/2025
423074-AS-2	H.J. HEINZ CO			2	2FE	3,990,000	107.8780	4,304,316	3,990,000	3,990,000					4.875	4.875	FA	73,483	194,513	01/27/2015	02/15/2025
406216-AZ-4	HALLIBURTON COMPANY			2	2FE	4,983,500	102.0750	5,103,730	5,000,000	4,991,292		1,623			3.250	3.291	MN	20,764	162,500	11/08/2011	11/15/2021
406216-BD-2	HALLIBURTON COMPANY			2	2FE	14,964,900	101.5410	15,231,165	15,000,000	14,975,520		3,250			3.500	3.528	FA	218,750	525,000	07/29/2013	08/01/2023
406248-AC-4	HALLMARK CARDS INC SERIES C SR NTS				2	10,000,000	115.0000	11,500,000	10,000,000	10,110,861		(14,843)			9.160	8.903	JJ	402,022	916,000	12/31/1998	07/23/2022
410345-AJ-1	HANESBRANDS INC			2	3FE	5,283,125	97.0000	5,092,500	5,250,000	5,282,045		(1,080)			4.625	4.526	MN	31,026	127,477	10/03/2016	05/15/2024
410345-AL-6	HANESBRANDS INC			2	3FE	16,351,490	97.7500	15,938,138	16,305,000	16,350,425		(1,064)			4.875	4.837	MN	101,567	326,320	12/05/2016	05/15/2026
411636-AF-8	HARCOURT GENERAL INC		C	1	2FE	2,395,294	117.7580	2,943,948	2,500,000	2,423,045		2,943			7.200	7.565	FA	75,000	180,000	01/01/2005	08/01/2027
412690-AD-1	HARLAND CLARKE HOLDINGS CORP			2	4FE	3,067,500	96.5000	2,895,000	3,000,000	3,031,857		(13,323)			6.875	6.342	MS	68,750	206,250	02/26/2014	03/01/2020
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL SERVICES			1	1FE	4,999,400	100.4300	5,021,505	5,000,000	4,999,590		190			2.250	2.254	JJ	51,875	58,438	01/05/2016	01/15/2019
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES			2	1FE	4,994,400	100.4240	5,021,200	5,000,000	4,995,432		1,032			2.850	2.874	JJ	65,708	74,021	01/05/2016	01/15/2021
413875-AP-0	HARRIS CORP			1	2FE	20,088,350	100.0610	20,012,180	20,000,000	20,039,545		(29,304)			1.999	1.847	AO	71,076	399,800	04/23/2015	04/27/2018
413875-AQ-8	HARRIS CORP			2	2FE	2,746,895	99.8900	2,746,975	2,750,000	2,747,619		672			2.700	2.727	AO	13,200	74,250	11/30/2015	04/27/2020
413875-AR-6	HARRIS CORP			2	2FE	5,062,500	101.5870	5,079,340	5,000,000	5,053,532		(5,408)			3.832	3.681	AO	34,062	191,600	04/22/2015	04/27/2025
418056-AP-2	HASBRO INC			1	2FE	3,927,371	103.3140	3,967,254	3,840,000	3,849,447		(12,857)			6.300	5.938	MS	71,232	241,920	10/29/2009	09/15/2017
418056-AS-6	HASBRO INC			1	2FE	4,648,125	116.5420	5,390,068	4,625,000	4,646,050		(393)			6.350	6.312	MS	86,475	293,688	10/27/2010	03/15/2040
4041A2-AH-7	HBOS PLC		D		2FE	6,472,960	105.4500	6,854,231	6,500,000	6,495,085		3,270			6.750	6.808	MN	48,750	438,750	05/15/2008	05/21/2018
197677-AG-2	HCA INC				4FE	2,060,000	108.7500	2,175,000	2,000,000	2,047,850		(3,971)			7.690	7.306	JD	6,836	153,800	09/03/2013	06/15/2025
404119-AJ-8	HCA INC			1	4FE	2,372,475	106.0000	2,438,000	2,300,000	2,362,322		(1,508)			7.500	7.218	MN	26,354	161,250	07/08/2016	11/06/2033
404119-BN-8	HCA INC			1	3FE	7,489,375	102.8750	7,715,625	7,500,000	7,490,848		1,020			5.000	5.020	MS	110,417	375,000	12/11/2014	03/15/2024
404119-BQ-1	HCA INC			1	3FE	4,500,000	104.3750	4,696,875	4,500,000	4,500,000					5.250	5.250	AO	49,875	236,250	10/07/2014	04/15/2025
404119-BR-9	HCA INC			1	4FE	4,160,361	100.2500	4,077,168	4,067,000	4,146,578		(7,882)			5.375	5.075	FA	91,084	223,304	05/06/2015	02/01/2025
404119-BR-9	HCA INC	LS		1	4FE	2,966,326	100.2500	2,850,108	2,843,000	2,948,465		(10,477)			5.375	4.815	FA	63,671	152,811	05/06/2015	02/01/2025
404119-BS-7	HCA INC			2	4FE	286,188	103.0000	283,250	275,000	285,616		(571)			5.875	5.311	FA	6,103	12,207	06/28/2016	02/15/2026
404119-BT-5	HCA INC			2	3FE	5,625,000	103.3750	5,814,844	5,625,000	5,625,000					5.250	5.250	JD	13,125	221,484	03/01/2016	06/15/2026
404119-BU-2	HCA INC			2	3FE	1,490,613	98.2500	1,463,925	1,490,000	1,490,594		(19)			4.500	4.495	FA	25,330		08/10/2016	02/15/2027
404121-AC-9	HCA INC			1	3FE	1,882,734	109.4000	2,051,250	1,875,000	1,878,321		(933)			6.500	6.436	FA	46,042	121,875	07/27/2011	02/15/2020
404121-AF-2	HCA INC			1	3FE	2,027,500	102.3750	2,047,500	2,000,000	2,021,849		(2,916)			4.750	4.549	MN	15,833	95,000	01/05/2015	05/01/2023
428040-CN-7	HDTFS INC			2	4FE	1,045	93.7500	938	1,000	1,026		(6)			6.250	5.467	AO	13	63	10/15/2013	10/15/2022
428040-CN-7	HDTFS INC	M		2	4FE	2,078,611	93.7500	1,869,375	1,994,000	2,045,148		(11,844)			6.250	5.491	AO	26,310	124,625	02/12/2014	10/15/2022
421924-BK-6	HEALTHSOUTH CORP			2	4FE	2,217,675	101.2500	2,192,063	2,165,000	2,202,802		(8,242)			5.750	5.241	MN	20,748	117,300	05/24/2016	11/01/2024
421924-BK-6	HEALTHSOUTH CORP	LS		2	4FE	5,073,750	101.2500	5,062,500	5,000,000	5,055,171		(9,937)			5.750	5.427	MN	47,917	244,375	05/24/2016	11/01/2024
421924-BN-0	HEALTHSOUTH CORP			2	4FE	2,762,500	99.0000	2,722,500	2,750,000	2,759,119		(1,910)			5.125	5.036	MS	41,498	140,938	03/09/2015	03/15/2023
421924-BT-7	HEALTHSOUTH CORP			2	4FE	4,682,165	99.5000	4,601,875	4,625,000	4,677,919		(4,246)			5.750	5.543	MS	78,304	132,969	06/01/2016	09/15/2025
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL				4FE	1,950,885	101.0000	1,969,500	1,950,000	1,950,844		(168)			4.500	4.489	MJSD	488	89,306	07/07/2014	06/02/2021
423074-AF-0	HEINZ (H.J.) CO				2FE	8,098,240	117.5740	9,405,920	8,000,000	8,072,578		(4,185)			6.375	6.263	JJ	235,167	510,000	07/30/2009	07/15/2028
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-		D		1	15,000,000	105.6370	15,845,486	15,000,000	15,000,000					6.280	6.280	JJ	408,200	942,000	07/25/2007	07/25/2019
427866-AV-0	HERSHEY CO			1	1FE	19,994,800	100.4650	20,092,980	20,000,000	19,997,129		1,716			1.600	1.609	FA	115,556	320,000	08/18/2015	08/21/2018
42824C-AP-4	HEWLETT PACKARD ENTERPRISE CO			2	2FE		101.8940								4.900	4.947	AO		417	09/30/2015	10/15/2025
42824C-AU-3	HEWLETT PACKARD ENTERPRISE CO				2FE	11,993,357	100.9670	12,116,052	12,000,000	11,993,388		31			2.850	2.882	AO	81,700		12/28/2016	10/05/2018
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			2	2FE	9,975,185	102.8810	10,288,140	10,000,000	9,975,204		19			4.900	4.935	AO	103,444		12/28/2016	10/15/2025
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB				3FE	1,460,823	99.2500	1,455,253	1,466,250	1,461,058		955			4.250	4.336	MJSD	346	63,423	09/16/2014	08/19/2021
42958Q-AE-6	HIGGINBOTHAM INSURANCE AGENCY TL				4FE	9,856,813	100.0000	9,943,750	9,943,750	9,867,874		10,630			6.000	6.372	MJSD	3,315	484,391	12/13/2016	11/30/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
431116-AB-8	HIGHMARK INC			1	2FE	11,951,520	101.5220	12,182,676	12,000,000	11,976,011		4,823			4.750	4.801	MN	72,833	570,000	05/03/2011	05/15/2021
431475-AA-0	HILL-ROM HOLDINGS INC			2	4FE	4,318,250	103.2500	4,284,875	4,150,000	4,313,255		(4,995)			5.750	4.798	MS	79,542	33,063	12/07/2016	09/01/2023
432830-AA-8	HILTON GRAND VACATIONS BORROWER LL			2	3FE	957,110	103.8750	986,813	950,000	957,036		(74)			6.125	5.992	JD	5,172		11/18/2016	12/01/2024
42307T-AG-3	HJ HEINZ FINANCE CO			1	2FE	540,735	121.1910	605,956	500,000	532,864		(1,286)			6.750	6.081	MS	9,938	33,750	08/24/2009	03/15/2032
43534#-AA-9	HOLLANDER SLEEP PROD 2ND LIEN TL				5	7,184,999	97.5230	7,106,267	7,286,790	7,209,210		14,718			9.000	9.330	MJSD	169,418	666,196	05/01/2015	10/10/2020
436440-AH-4	HOLOGIC INC			2	4FE	150,000	105.2500	157,875	150,000	150,000					5.250	5.250	JJ	3,631	8,159	06/18/2015	07/15/2022
437076-BC-5	HOME DEPOT INC			2	1FE	3,790,465	105.2780	3,684,723	3,500,000	3,736,144		(29,690)			3.750	2.702	FA	49,583	131,250	02/20/2015	02/15/2024
437076-BE-1	HOME DEPOT INC			2	1FE	352,919	100.8710	353,047	350,000	351,846		(729)			2.000	1.780	JD	311	7,000	07/06/2015	06/15/2019
437076-BG-6	HOME DEPOT INC			2	1FE	1,995,900	100.4820	2,009,638	2,000,000	1,996,739		552			2.625	2.658	JD	4,375	52,500	11/19/2015	06/01/2022
437076-BJ-0	HOME DEPOT INC				1FE	4,757,470	100.1690	4,758,004	4,750,000	4,752,944		(4,161)			1.333	0.247	MJSD	2,991	49,933	11/24/2015	09/15/2017
438516-BA-3	HONEYWELL INTERNATIONAL			1	1FE	10,836,480	108.1380	10,813,800	10,000,000	10,820,819		(15,661)			4.250	2.178	MS	141,667		12/01/2016	03/01/2021
438516-BK-1	HONEYWELL INTERNATIONAL INC				1FE	1,500,000	100.1560	1,502,340	1,500,000	1,500,000					1.167	1.177	JAJO	3,016		10/24/2016	10/30/2019
438516-BL-9	HONEYWELL INTERNATIONAL INC			2	1FE	8,469,400	94.6540	8,045,590	8,500,000	8,469,851		451			2.500	2.541	MN	36,007		10/24/2016	11/01/2026
440452-AE-0	HORMEL FOODS CORP			2	1FE	14,964,958	107.2700	16,090,485	15,000,000	14,979,520		4,279			4.125	4.163	AO	130,625	618,750	12/11/2014	04/15/2021
442164-BL-2	HOUSTON LTG & PR				1FE	11,741,900	123.1340	12,313,430	10,000,000	10,473,984		(92,023)			9.150	7.806	MS	269,417	915,000	10/08/1996	03/15/2021
44266R-AC-1	HOWARD HUGHES MEDICAL IN			1	1FE	4,989,650	104.2720	5,213,580	5,000,000	4,992,773		946			3.500	3.525	MS	58,333	175,000	07/16/2013	09/01/2023
443510-AF-9	HUBBELL INC			1	1FE	14,876,100	102.6070	15,391,005	15,000,000	14,932,540		10,107			3.625	3.711	MN	69,479	543,750	11/08/2010	11/15/2022
443628-AF-9	HUDBAY MINERALS INC		A	2	4FE	150,000	103.5000	155,250	150,000	150,000					7.250	7.250	JJ	574		12/01/2016	01/15/2023
443628-AG-7	HUDBAY MINERALS INC		A	2	4FE	150,000	103.9380	155,907	150,000	150,000					7.625	7.625	JJ	604		12/01/2016	01/15/2025
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC			1	2FE	42,352,532	89.7860	38,177,837	42,520,924	42,375,273		8,510			4.420	4.441	FMAN	161,839	1,872,735	04/09/2014	05/31/2033
444859-BA-9	HUMANA INC			1	2FE	688,114	99.9240	699,470	700,000	689,768		1,535			3.150	3.425	JD	1,838	22,050	11/30/2015	12/01/2022
444859-BC-5	HUMANA INC			1	2FE	1,006,340	100.8020	1,008,018	1,000,000	1,004,585		(1,593)			2.625	2.452	AO	6,563	26,250	11/19/2015	10/01/2019
446150-AJ-3	HUNTINGTON BANCSHARES INC			2	2FE	1,497,045	101.4100	1,521,149	1,500,000	1,497,486		441			3.150	3.193	MS	14,044	23,625	03/09/2016	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES INC			2	2FE	748,868	96.9890	727,414	750,000	748,945		78			2.300	2.330	JJ	6,804		08/04/2016	01/14/2022
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES INC			2	3FE	1,524,375	104.0000	1,560,000	1,500,000	1,518,531		(5,734)			5.000	4.548	JD	3,333	75,000	12/21/2015	12/15/2021
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC			2	3FE	1,000,000	103.8750	1,038,750	1,000,000	1,000,000					5.000	5.000	MN	6,389	49,722	11/02/2015	11/15/2025
446438-RR-6	HUNTINGTON NATIONAL BANK			2	1FE	14,982,300	100.2830	15,042,450	15,000,000	14,988,965		5,789			2.200	2.241	MN	50,417	330,000	11/03/2015	11/06/2018
44701P-AX-2	HUNTSMAN INTL LLC 2015 EXT TLB1				3FE	319,807	100.3440	321,398	320,296	319,817		151			3.750	3.691	FMAN	589	15,518	11/30/2015	04/19/2019
448055-AD-5	HUSKY ENERGY INC		A	1	2FE	4,081,120	118.8120	4,752,492	4,000,000	4,071,537		(1,578)			6.800	6.640	MS	80,089	272,000	07/28/2009	09/15/2037
44891A-AE-7	HYUNDAI CAPITAL AMERICA		C	1	2FE	4,996,550	100.2670	5,013,370	5,000,000	4,997,430		880			2.500	2.524	MS	35,764	62,500	03/14/2016	03/18/2019
44891A-AG-2	HYUNDAI CAPITAL AMERICA		C	1	2FE	8,766,771	99.2270	8,705,158	8,773,000	8,767,866		1,095			2.000	2.024	JJ	96,503		06/07/2016	07/01/2019
44891A-AG-2	HYUNDAI CAPITAL AMERICA	LS	C	1	2FE	1,226,129	99.2270	1,217,512	1,227,000	1,226,282		153			2.000	2.024	JJ	13,497		06/07/2016	07/01/2019
44923Q-AB-0	HYUNDAI CAPITAL AMERICA		C		2FE	4,977,550	101.0030	5,050,135	5,000,000	4,998,034		4,384			4.000	4.092	JD	12,778	200,000	12/01/2011	06/08/2017
459200-GJ-4	IBM CORP			1	1FE	5,328,900	102.9970	5,149,860	5,000,000	5,166,254		(162,646)			5.700	0.940	MS	84,708	142,500	04/19/2016	09/14/2017
459200-GS-4	IBM CORP			1	1FE	27,930,000	121.9000	29,255,880	24,000,000	27,512,893		(85,535)			5.600	4.563	MN	115,733	1,344,000	08/15/2011	11/30/2039
459200-HK-0	IBM CORP			1	1FE	7,963,360	99.8820	7,990,568	8,000,000	7,991,708		7,415			1.250	1.345	FA	39,722	100,000	02/05/2013	02/08/2018
451102-AX-5	ICAHN ENTERPRISES LP			2	3FE	1,371,875	102.1250	1,404,219	1,375,000	1,372,118		243			6.000	6.019	FA	34,375		09/29/2016	08/01/2020
451102-BB-2	ICAHN ENTERPRISES LP			2	3FE	504,685	101.0000	505,000	500,000	502,953		(1,631)			4.875	4.511	MS	7,177	24,375	12/03/2015	03/15/2019
451102-BF-3	ICAHN ENTERPRISES LP			2	3FE	14,262,625	99.2500	14,614,563	14,725,000	14,293,208		33,450			5.875	6.542	FA	360,456	582,359	09/09/2016	02/01/2022
45138L-AW-3	IDAHO POWER CORP			1	1FE	9,981,900	106.6260	10,662,560	10,000,000	9,993,517		1,865			4.500	4.522	MS	150,000	450,000	11/17/2009	03/01/2020
45167R-AE-4	IDEX CORP			2	2FE	9,947,300	103.5770	10,357,700	10,000,000	9,976,326		5,346			4.500	4.580	JD	20,000	450,000	12/01/2010	12/15/2020
449505-AA-4	IFM US COLONIAL PIPELINE			2	3FE	9,994,500	108.8790	10,887,910	10,000,000	9,997,193		545			6.450	6.488	MN	107,500	645,000	04/14/2011	05/01/2021
452308-AJ-8	ILLINOIS TOOL WORKS INC			1	1FE	3,298,761	109.3780	3,281,334	3,000,000	3,288,302		(10,459)			6.250	1.867	AO	46,875		12/01/2016	04/01/2019
452308-AT-6	ILLINOIS TOOL WORKS INC			2	1FE	2,989,440	103.8510	3,115,542	3,000,000	2,992,078		955			3.500	3.542	MS	35,000	105,000	02/18/2014	03/01/2024
452308-AU-3	ILLINOIS TOOL WORKS INC			1	1FE	19,974,200	100.5160	20,103,200	20,000,000	19,988,547		5,125			1.950	1.977	MS	130,000	390,000	02/18/2014	03/01/2019
452308-AX-7	ILLINOIS TOOL WORKS INC			2	1FE	19,937,000	95.5920	19,118,380	20,000,000	19,937,827		827			2.650	2.686	MN	79,500		10/31/2016	11/15/2026
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN				3FE	1,870,971	100.5710	1,887,810	1,877,092	1,871,226		1,212			3.500	3.581	MJSD	13,197	59,169	11/30/2015	03/17/2021
45326T-AA-6	INCITEC PIVOT FIN LLC		C	1	2FE	9,933,300	107.5830	10,758,310	10,000,000	9,976,087		7,216			6.000	6.090	JD	35,000	600,000	12/03/2009	12/10/2019
453258-AP-0	INCO LTD		D	1	2FE	2,986,560	99.5000	2,985,000	3,000,000	2,989,744		343			7.200	7.237	MS	63,600	216,000	09/18/2002	09/15/2032
455434-BQ-2	INDIANAPOLIS PWR & LIGHT			2	2FE	3,494,400	101.5570	3,554,502	3,500,000	3,494,736		100			4.650	4.660	JD	13,563	162,750	06/03/2013	06/01/2043
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP				2FE	3,899,870	107.6440	4,197,957	3,899,870	3,909,260		(1,616)			9.770	9.644	JD	16,934	355,174	11/09/1994	12/15/2020
45672N-AF-8	INFOR (US) INC			2	4FE	654,125	104.7500	680,875	650,000	652,987		(1,154)			5.750	5.540	FA	14,119	36,337	12/08/2015	08/15/2020
45672N-AG-6	INFOR (US) INC			2	5FE	1,500,000	104.2500	1,563,750	1,500,000	1,500,000					6.500	6.500	MN	12,458	97,500	03/17/2016	05/15/2022
456866-AM-4	INGERSOLL-RAND CO			1	2FE	11,877,219	118.8880	13,202,457	11,105,000	11,658,437		(35,647)			6.443	5.818	MN	91,424	715,495	09/10/2009	11/15/2027
45686X-CF-8	INGERSOLL-RAND CO				2FE	13,093,644	115.4930	14,419,276	12,485,000	12,922,241		(27,720)			6.015	5.588	FA	283,701	750,973	09/04/2009	02/15/2028
45687A-AA-0	INGERSOLL-RAND FIN I			1	2FE	4,992,850	108.0280	5,401,395	5,000,000	4,998,489		853			6.875	6.895	FA	129,861	343,750	08/12/2008	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GLOBAL HOLDING COMP			1	2FE	9,983,008	105.7640	10,576,390	10,000,000	9,987,170		1,693			4.250	4.273	JD	18,889	425,000	06/17/2014	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE			2	2FE	839,503	100.2220	851,883	850,000	841,974		2,261			2.625	2.924	MN	3,719	22,313	11/23/2015	05/01/2020
45720#-AA-8	INJURED WORKERS PHARMA TL				4	4,849,691	97.0000	4,740,875	4,887,500	4,856,036		7,576			5.000	5.452	FMAN	1,358	251,818	05/01/2015	07/22/2020
45763P-AE-6	INMARSAT FINANCE PLC		D	2	3FE	8,871,206	97.2500	8,694,150	8,940,000	8,888,472		8,166			4.875	4.999	MN	55,689	435,825	01/06/2015	05/15/2022
458140-AL-4	INTEL CORP			1	1FE	5,027,350	100.1500	5,007,515	5,000,000	5,019,926		(7,424)			1.350	0.930	JD	3,000	33,750	08/17/2016	12/15/2017
458140-AQ-3	INTEL CORP			1	1FE	41,991,040	101.4100	42,592,158	42,000,000	41,993,486		1,711			2.450	2.455	JJ	434,467	1,029,000	07/28/2015	07/29/2020
458140-AR-1	INTEL CORP			1	1FE	9,995,600	102.8330	10,283,270	10,000,000	9,996,419		579			3.100	3.107	JJ	130,889	310,000	07/22/2015	07/29/2022
458140-AW-0	INTEL CORP	LS		2	1FE	2,994,720	97.6600	2,929,791	3,000,000	2,995,347		627			1.700	1.737	MN	5,950	25,500	05/12/2016	05/19/2021
L5137L-AE-5	INTELSAT JACKSON B-2 TL				4FE	5,702,330	96.5520	5,506,454	5,703,097	5,702,507		223			3.750	3.754	MJSD	9,505	217,431	09/16/2014	06/30/2019
45824T-AR-6	INTELSATJACKSON HOLDINGS SA			2	4FE	855,750	102.7500	860,018	837,000	853,260		(2,490)			8.000	7.443	FA	25,296	25,296	03/23/2016	02/15/2024
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC			2	1FE	1,498,320	100.6500	1,509,750	1,500,000	1,498,670		317			2.750	2.774	JD	3,438	42,052	11/19/2015	12/01/2020
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO			1	1FE	4,989,600	104.1350	5,206,745	5,000,000	4,992,227		941			3.625	3.650	FA	69,983	181,250	02/06/2014	02/12/2024
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO	LS		1	1FE	4,989,600	104.1350	5,206,745	5,000,000	4,992,227		941			3.625	3.650	FA	69,983	181,250	02/06/2014	02/12/2024
459200-JC-6	INTERNATIONAL BUSINESS MACHINES CO			1	1FE	7,468,875	100.6450	7,548,405	7,500,000	7,473,542		4,084			2.875	2.941	MN	31,146	215,625	11/04/2015	11/09/2022
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO			1	1FE	24,968,250	99.8780	24,969,600	25,000,000	24,973,502		5,252			2.250	2.277	FA	206,250	281,250	02/16/2016	02/19/2021
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO			1	1FE	3,787,270	102.3080	3,887,719	3,800,000	3,788,208		938			3.450	3.490	FA	48,070	65,550	02/16/2016	02/19/2026
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO	LS		1	1FE	199,330	102.3080	204,617	200,000	199,379		49			3.450	3.490	FA	2,530	3,450	02/16/2016	02/19/2026
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY			2	3FE	11,521,175	107.2500	12,108,525	11,290,000	11,498,291		(22,884)			6.250	5.789	FA	266,569	364,531	06/21/2016	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			2	3FE	4,001,250	107.2500	4,129,125	3,850,000	3,999,951		(1,299)			6.500	5.853	FA	94,539	95,875	12/07/2016	02/15/2025
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP				2FE	212,750	106.1980	212,396	200,000	209,894		(2,856)			5.875	3.566	AO	2,938	5,875	04/20/2016	04/01/2019
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP				2FE	2,676,250	108.5000	2,712,500	2,500,000	2,641,416		(19,874)			5.875	4.716	FA	55,486	132,188	04/01/2016	08/15/2022
461070-AG-9	INTERSTATE POWER & LIGHT			1	1FE	4,968,400	126.7330	6,336,635	5,000,000	4,971,832		556			6.250	6.297	JJ	144,097	312,500	07/07/2009	07/15/2039
459902-AR-3	INTL GAME TECHNOLOGY			1	3FE	9,945,300	110.0000	11,000,000	10,000,000	9,982,601		6,226			7.500	7.579	JD	33,333	750,000	06/10/2009	06/15/2019
459745-GC-3	INTL LEASE FINANCE CORP			1	2FE	2,190,000	107.7500	2,155,000	2,000,000	2,049,272		(27,500)			7.125	5.556	MS	47,500	142,500	03/03/2011	09/01/2018
459745-GK-5	INTL LEASE FINANCE CORP				2FE	1,700,000	120.1250	2,042,125	1,700,000	1,700,000					8.625	8.625	JJ	67,610	146,625	12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO			2	2FE	4,117,662	108.1720	4,457,768	4,121,000	4,119,131		315			4.750	4.760	FA	73,949	195,748	11/08/2011	02/15/2022
460146-CH-4	INTL PAPER CO			2	2FE	2,999,580	112.3010	3,369,036	3,000,000	2,999,610		7			6.000	6.000	MN	23,000	180,000	11/08/2011	11/15/2041
461202-AB-9	INTUIT INC			1	2FE	3,484,460	100.8870	3,531,052	3,500,000	3,499,587		1,960			5.750	5.809	MS	59,257	201,250	03/07/2007	03/15/2017
46131N-AD-6	INVERSIONES CMPC SA		D	1	2FE	4,945,300	101.5120	5,075,600	5,000,000	4,967,831		5,224			4.500	4.638	AO	41,250	225,000	04/18/2012	04/25/2022
46186R-AA-7	INVISTA FINANCE LLC			1	3FE	3,333,000	99.1400	3,304,320	3,333,000	3,333,000					4.250	4.250	AO	29,904	141,653	10/09/2014	10/15/2019
462613-AK-6	IPALCO ENTERPRISES INC			2	3FE	6,483,876	101.7500	6,613,750	6,500,000	6,487,382		3,280			3.450	3.509	JJ	103,404	236,708	12/08/2015	07/15/2020
46284P-AP-9	IRON MOUNTAIN INC			2	4FE	10,623,750	102.7500	11,174,063	10,875,000	10,678,548		13,775			5.750	5.992	FA	236,229	625,313	01/26/2015	08/15/2024
46284P-AP-9	IRON MOUNTAIN INC	LS		2	4FE	117,500	102.7500	128,438	125,000	119,277		564			5.750	6.522	FA	2,715	7,188	08/06/2013	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	13,410,361	106.2500	14,051,563	13,225,000	13,363,858		(27,346)			6.000	5.725	FA	299,767	793,500	12/08/2015	08/15/2023
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC			2	3FE	4,235,000	96.7500	4,111,875	4,250,000	4,235,605		605			5.375	5.421	JD	19,036	116,757	06/16/2016	06/01/2026
46361*-AK-2	IRVINE CO			1	1FE	35,000,000	103.6950	36,293,152	35,000,000	35,000,000					5.820	5.820	JD	169,750	2,072,000	06/30/2014	12/01/2017
464592-AQ-7	ISLE OF CAPRI CASINOS			2	4FE	1,507,254	103.5000	1,552,500	1,500,000	1,503,060		(1,267)			5.875	5.775	MS	25,948	88,125	06/11/2013	03/15/2021
465685-AE-5	ITC HOLDINGS CORP			1	2FE	2,987,700	104.2910	3,128,718	3,000,000	2,998,291		1,487			6.050	6.121	JJ	76,129	181,500	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP			1	2FE	4,966,750	106.6160	5,330,805	5,000,000	4,987,985		3,534			5.500	5.587	JJ	126,806	275,000	12/08/2009	01/15/2020
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			2	2FE	14,962,650	100.3970	15,059,610	15,000,000	14,969,433		4,866			3.300	3.340	FA	187,000	507,375	08/03/2015	08/15/2022
466313-AF-0	JABIL CIRCUIT INC			1	2FE	3,820,600	106.5000	4,084,275	3,835,000	3,827,883		1,543			5.625	5.678	JD	9,588	215,719	03/10/2011	12/15/2020
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL				4FE	1,460,964	93.3750	1,366,670	1,463,636	1,461,085		488			4.500	4.544	MJSD	366	66,820	09/30/2014	06/19/2021
476556-DB-8	JERSEY CENTRAL PWR & LT			1	2FE	13,927,340	106.4020	14,896,266	14,000,000	13,946,570		6,042			4.700	4.763	AO	164,500	658,000	08/14/2013	04/01/2024
G4986*-AA-1	JLT GROUP PLC 7 YEAR		D		2	6,000,000	102.1280	6,127,705	6,000,000	6,000,000					5.020	5.020	MS	76,137	301,200	09/30/2010	09/30/2017
24422E-QR-3	JOHN DEERE CAPITAL CORP				1FE	1,838,422	104.7640	1,833,363	1,750,000	1,832,965		(5,457)			5.350	1.522	AO	22,886		12/01/2016	04/03/2018
24422E-SQ-3	JOHN DEERE CAPITAL CORP				1FE	2,494,525	100.0650	2,501,618	2,500,000	2,497,431		2,672			1.183	0.665	MJSD	1,397	22,419	11/24/2015	12/15/2017
24422E-TG-4	JOHN DEERE CAPITAL CORP				1FE	5,104,300	100.0030	5,000,135	5,000,000	5,094,262		(10,038)			2.800	2.469	MS	44,722	70,778	04/08/2016	03/06/2023
478045-AA-5	JOHN SEVIER COMB CYCLE			1	1FE	14,297,918	105.1200	14,789,035	14,068,743	14,297,025		(893)			4.626	4.476	JJ	300,100	432,181	12/01/2016	01/15/2042
478160-AL-8	JOHNSON & JOHNSON				1FE	4,443,640	116.6220	4,664,896	4,000,000	4,367,801		(15,406)			4.950	4.169	MN	25,300	198,000	08/10/2011	05/15/2033
478160-AU-8	JOHNSON & JOHNSON			1	1FE	4,749,030	105.7220	4,757,499	4,500,000	4,551,744		(31,997)			5.150	4.367	JJ	106,863	231,750	01/27/2010	07/15/2018
478160-AZ-7	JOHNSON & JOHNSON			1	1FE	19,807,600	105.9880	21,197,680	20,000,000	19,907,147		19,248			3.550	3.660	MN	90,722	710,000	05/17/2011	05/15/2021
478160-BL-7	JOHNSON & JOHNSON			1	1FE	10,022,200	100.0970	10,009,690	10,000,000	10,019,005		(3,195)			1.125	0.910	MN	12,500	56,250	11/02/2016	11/21/2017
478160-BS-2	JOHNSON & JOHNSON			2	1FE	10,000,000	98.4420	9,844,190	10,000,000	10,000,000					1.650	1.650	MS	55,000	82,500	02/25/2016	03/01/2021
478160-BT-0	JOHNSON & JOHNSON			2	1FE	10,094,500	97.2990	9,729,940	10,000,000	10,085,515		(8,985)			2.050	1.902	MS	68,333	102,500	04/19/2016	03/01/2023
478160-BY-9	JOHNSON & JOHNSON			2	1FE	3,994,360	95.6430	3,825,728	4,000,000	3,994,779		419			2.450	2.466	MS	32,667	49,000	02/25/2016	03/01/2026
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC				2FE	7,095,012	107.5930	7,639,082	7,100,000	7,087,940		29			5.000	5.024	MS	89,736		12/28/2016	03/30/2020
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC			2	2FE	7,000,384	103.0010	6,670,371	6,476,000	6,993,496		(412)			3.900	2.885	FA	96,115		12/28/2016	02/14/2026
48121C-YK-6	JP MORGAN CHASE BANK NA				1FE	24,400,470	103.1980	23,735,632	23,000,000	23,155,996		(199,521)			6.000	5.065	AO	345,000	1,380,000	09/25/2009	10/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46625H-GY-0	JPMORGAN CHASE & CO				1FE	19,213,120	104.3130	18,776,250	18,000,000	18,186,962		(171,380)			6.000	4.961	JJ	498,000	1,080,000	03/05/2010	01/15/2018
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	3,995,560	107.6730	4,306,920	4,000,000	3,997,814		443			4.625	4.639	MN	26,208	185,000	05/05/2011	05/10/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,946,700	107.8430	10,784,310	10,000,000	9,971,710		5,070			4.500	4.564	JJ	196,250	450,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1FE	3,977,680	103.6380	4,145,520	4,000,000	3,983,329		2,004			3.875	3.943	FA	64,583	155,000	01/21/2014	02/01/2024
46625H-RL-6	JPMORGAN CHASE & CO			2	1FE	748,005	97.8390	733,792	750,000	748,167		162			2.700	2.742	MN	2,419	10,125	05/11/2016	05/18/2023
48125L-RH-7	JPMORGAN CHASE BANK NA			2	1FE	11,500,000	100.1420	11,516,284	11,500,000	11,500,000					1.444	1.331	MJSD	5,085	37,339	09/20/2016	09/21/2018
48125L-RJ-3	JPMORGAN CHASE BANK NA			2	1FE	11,500,000	100.0750	11,508,648	11,500,000	11,500,000					1.588	1.477	MJSD	4,564	42,247	09/20/2016	09/23/2019
485134-BH-2	KANSAS CITY POWER & LT			1	2FE	2,981,940	118.5350	3,556,038	3,000,000	2,985,335		406			6.050	6.094	MN	23,192	181,500	11/14/2005	11/15/2035
485134-BK-5	KANSAS CITY PWR & LT CO			1	2FE	5,000,000	105.0620	5,253,085	5,000,000	5,000,000					6.375	6.375	MS	106,250	318,750	03/06/2008	03/01/2018
485170-AU-8	KANSAS CITY SOUTHERN			2	2FE	4,427,619	98.8050	4,446,207	4,500,000	4,435,389		7,770			2.350	2.799	MN	13,513	52,875	07/27/2016	05/15/2020
48562R-AG-4	KAR AUCTION SERVICES INC TL B2				3FE	921,377	100.7500	931,662	924,727	921,537		676			4.186	4.155	MJSD	96	36,515	09/30/2014	03/11/2021
487836-BC-1	KELLOGG CO			1	2FE	30,714,800	105.4080	32,479,275	30,813,000	30,778,875		10,962			4.150	4.191	MN	163,394	1,278,740	02/14/2011	11/15/2019
487836-BC-1	KELLOGG CO	LS		1	2FE	199,424	105.4080	210,815	200,000	199,787		68			4.150	4.189	MN	1,061	8,300	02/14/2011	11/15/2019
487836-BD-9	KELLOGG CO			1	2FE	12,933,092	105.3040	13,297,827	12,628,000	12,769,406		(33,069)			4.000	3.692	JD	22,450	505,120	08/05/2011	12/15/2020
487836-BL-1	KELLOGG CO			1	2FE	13,303,935	97.8640	13,211,667	13,500,000	13,344,899		22,611			2.750	2.955	MS	123,750	371,250	02/27/2015	03/01/2023
487836-BS-6	KELLOGG COMPANY			1	2FE	673,393	96.7390	652,023	674,000	673,403		10			2.650	2.664	JD	2,282		11/07/2016	12/01/2023
489170-AD-2	KENNAMETAL INC			1	2FE	13,025,090	99.4510	12,928,591	13,000,000	13,011,111		(3,731)			2.650	2.618	MN	57,417	344,500	02/06/2013	11/01/2019
491674-BG-1	KENTUCKY UTILITIES			2	1FE	1,860,797	114.4660	2,196,595	1,919,000	1,866,416		1,077			5.125	5.329	MN	16,391	98,349	01/26/2011	11/01/2040
49269T-AB-5	KETTLE CUSINE LLC TL				4Z	7,387,810	99.0000	7,387,810	7,462,434	7,393,247		5,437			6.094	6.242	MJSD	86,977	111,067	07/28/2016	08/21/2021
49327M-2N-3	KEYBANK NA/CLEVELAND OH				1FE	749,633	100.5750	754,310	750,000	749,730		97			2.350	2.367	MS	5,532	8,813	03/03/2016	03/08/2019
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 US$		A		2	8,000,000	107.4310	8,594,467	8,000,000	8,000,000					5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
49337W-AC-4	KEYSPAN CORP			1	2FE	7,600,845	133.6720	9,103,084	6,810,000	7,377,171		(23,519)			8.000	7.049	MN	69,613	544,800	05/17/2002	11/15/2030
493738-AC-2	KIA MOTORS CORP		D		2FE	5,028,750	99.0600	4,952,985	5,000,000	5,024,963		(3,787)			2.625	2.502	AO	25,521	65,625	04/15/2016	04/21/2021
494368-BB-8	KIMBERLY-CLARK			1	1FE	5,243,200	102.8850	5,144,240	5,000,000	5,018,375		(30,232)			6.125	5.475	FA	127,604	306,250	10/22/2007	08/01/2017
494368-BP-7	KIMBERLY-CLARK CORP			1	1FE	1,993,430	99.8030	1,996,050	2,000,000	1,995,132		1,475			1.850	1.930	MS	12,333	37,000	11/23/2015	03/01/2020
494368-BQ-5	KIMBERLY-CLARK CORP			1	1FE	10,002,600	97.2710	9,727,130	10,000,000	10,002,174		(236)			2.650	2.647	MS	88,333	265,000	02/27/2015	03/01/2025
494368-BR-3	KIMBERLY-CLARK CORP			1	1FE	2,490,775	99.9700	2,499,238	2,500,000	2,491,902		808			3.050	3.093	FA	28,806	78,156	08/03/2015	08/15/2025
494368-BS-1	KIMBERLY-CLARK CORP			1	1FE	14,993,550	100.0030	15,000,420	15,000,000	14,995,282		1,239			2.150	2.159	FA	121,833	330,563	08/03/2015	08/15/2020
494386-AB-1	KIMBERLY-CLARK DE MEXICO SA DE CV		D	1	1FE	9,960,640	98.7260	9,872,630	10,000,000	9,961,028		388			3.800	3.862	AO	87,611		12/01/2016	04/08/2024
494550-AY-2	KINDER MORGAN ENER PART			1	2FE	1,496,865	104.3120	1,564,682	1,500,000	1,499,550		377			5.950	5.978	FA	33,717	89,250	02/05/2008	02/15/2018
494550-BJ-4	KINDER MORGAN ENER PART			1	2FE	9,991,400	102.6110	10,261,100	10,000,000	9,995,320		797			4.150	4.160	MS	138,333	415,000	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART			1	2FE	4,975,400	100.4380	5,021,905	5,000,000	4,977,379		415			5.625	5.659	MS	93,750	281,250	08/03/2011	09/01/2041
494550-BL-9	KINDER MORGAN ENER PART			2	2FE	5,988,840	102.6710	6,160,230	6,000,000	5,993,392		1,021			3.950	3.972	MS	79,000	237,000	03/07/2012	09/01/2022
494550-BP-0	KINDER MORGAN ENER PART			1	2FE	2,371,375	96.4270	2,410,668	2,500,000	2,378,108		2,104			5.000	5.348	MS	41,667	125,000	07/29/2013	03/01/2043
494550-BS-4	KINDER MORGAN ENER PART			1	2FE	4,985,300	101.3650	5,068,235	5,000,000	4,989,394		1,262			4.150	4.185	FA	86,458	207,500	07/29/2013	02/01/2024
494568-AE-1	KINDER MORGAN INC			2	2FE	4,211,693	101.4360	4,303,913	4,243,000	4,217,644		7,604			3.050	3.258	JD	10,784	129,412	11/23/2015	12/01/2019
496902-AK-3	KINROSS GOLD CORP		A	2	3FE	3,967,240	92.3750	3,695,000	4,000,000	3,969,381		461			6.875	6.954	MS	91,667	275,000	08/15/2011	09/01/2041
496902-AK-3	KINROSS GOLD CORP	LS	A	2	3FE	991,810	92.3750	923,750	1,000,000	992,345		115			6.875	6.954	MS	22,917	68,750	08/15/2011	09/01/2041
496902-AN-7	KINROSS GOLD CORP		A	2	3FE	1,503,000	101.2500	1,640,250	1,620,000	1,512,026		9,026			5.950	7.112	MS	28,382	28,025	12/20/2016	03/15/2024
500255-AF-1	KOHLS CORPORATION			1	2FE	5,622,750	110.3230	5,516,125	5,000,000	5,474,431		(24,874)			7.250	6.146	JD	30,208	362,500	11/12/2009	06/01/2029
500255-AR-5	KOHL'S CORPORATION			2	2FE	6,962	104.8710	7,341	7,000	6,980		4			4.000	4.088	MN	47	280	10/12/2011	11/01/2021
500255-AR-5	KOHL'S CORPORATION	M		2	2FE	4,965,588	104.8710	5,236,204	4,993,000	4,978,423		2,678			4.000	4.088	MN	33,287	199,720	10/12/2011	11/01/2021
718337-AE-8	KONINKLIJKE PHILIPS ELEC		D		2FE	12,435,610	117.4610	12,920,677	11,000,000	11,896,056		(68,866)			7.200	6.052	JD	66,000	792,000	11/08/2006	06/01/2026
50076Q-AU-0	KRAFT FOODS GROUP INC				2FE	5,671,250	108.3110	5,415,525	5,000,000	5,417,082		(127,330)			5.375	2.565	FA	105,260	268,750	12/18/2014	02/10/2020
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	4,957,474	101.6970	5,084,855	5,000,000	4,973,596		4,328			3.500	3.608	JD	12,153	175,000	01/29/2013	06/06/2022
50077L-AG-1	KRAFT HEINZ FOODS CO			1	2FE	17,805,774	100.0230	17,829,011	17,825,000	17,809,322		3,548			2.000	2.060	JJ	177,260		08/26/2016	07/02/2018
50077L-AH-9	KRAFT HEINZ FOODS CO			2	2FE	3,747,338	100.9500	3,785,633	3,750,000	3,747,566		228			2.800	2.820	JJ	52,208		08/26/2016	07/02/2020
501044-CX-7	KROGER CO			2	2FE	10,155,100	102.7530	10,275,280	10,000,000	10,105,879		(24,296)			3.300	3.020	JJ	152,167	330,000	12/05/2014	01/15/2021
501044-CZ-2	KROGER CO			2	2FE	1,217,405	100.6210	1,232,606	1,225,000	1,218,707		1,191			2.950	3.065	MN	6,023	36,138	11/23/2015	11/01/2021
501044-CH-2	KROGER CO.			1	2FE	12,046,180	110.7030	13,284,312	12,000,000	12,016,562		(4,839)			6.150	6.099	JJ	340,300	738,000	04/14/2009	01/15/2020
501044-CN-9	KROGER CO/THE			2	2FE	3,964,760	111.0000	4,440,000	4,000,000	3,968,400		649			5.400	5.460	JJ	99,600	216,000	07/06/2010	07/15/2040
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC		C	2	5FE	257,500	99.7500	249,375	250,000	257,122		(378)			9.000	8.246	FA	8,500		09/08/2016	08/15/2023
48268K-AD-3	KT CORP		D		1FE	7,473,150	101.1990	7,589,933	7,500,000	7,487,160		5,322			2.625	2.702	AO	37,734	196,875	04/14/2014	04/22/2019
501797-AL-8	L BRANDS INC			1	3FE	12,451,752	102.0000	12,240,000	12,000,000	12,442,407		(9,346)			6.875	6.530	MN	137,500	827,292	03/23/2016	11/01/2035
501797-AM-6	L BRANDS INC			1	3FE	7,500,000	101.2500	7,593,750	7,500,000	7,500,000					6.750	6.750	JJ	274,219		06/13/2016	07/01/2036
502413-AY-3	L-3 COMMUNICATIONS CORP			1	2FE	17,005,100	107.5570	18,284,622	17,000,000	17,026,631		(9,155)			5.200	5.137	AO	186,622	884,000	11/23/2015	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP			1	2FE	15,265,632	106.3080	16,265,048	15,300,000	15,291,267		2,144			4.750	4.797	JJ	335,113	726,750	11/23/2015	07/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
502413-BE-6	L-3 COMMUNICATIONS CORP			2	2FE	746,168	99.4010	745,510	750,000	746,190		23			3.850	3.912	JD	2,085		11/29/2016	12/15/2026
50540R-AJ-1	LAB CORP OF AMER HLDGS			2	2FE	5,165,550	107.2070	5,360,325	5,000,000	5,076,833		(17,922)			4.625	4.181	MN	29,549	231,250	07/28/2011	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS			1	2FE	998,840	102.6180	1,026,175	1,000,000	999,293		111			3.750	3.764	FA	13,333	37,500	08/20/2012	08/23/2022
50540R-AP-7	LABORATORY CORPORATION OF AMERICA			1	2FE	989,210	100.8310	1,008,307	1,000,000	990,939		1,607			3.200	3.396	FA	13,333	32,000	11/30/2015	02/01/2022
50540R-AR-3	LABORATORY CORPORATION OF AMERICA			1	2FE	149,405	99.9020	149,853	150,000	149,590		126			2.625	2.718	FA	1,641	3,938	07/06/2015	02/01/2020
512807-AR-9	LAM RESEARCH CORP			2	2FE	2,997,480	99.4610	2,983,842	3,000,000	2,997,747		267			2.800	2.818	JD	3,733	43,867	05/23/2016	06/15/2021
513075-BB-6	LAMAR MEDIA CORP			2	3FE	2,340,188	103.0000	2,343,250	2,275,000	2,309,093		(10,438)			5.875	5.319	FA	55,690	133,656	03/06/2014	02/01/2022
513075-BE-0	LAMAR MEDIA CORP			2	3FE	12,653,438	103.0000	13,132,500	12,750,000	12,678,624		6,920			5.000	5.085	MN	106,250	637,500	04/14/2015	05/01/2023
513075-BH-3	LAMAR MEDIA CORP.			2	3FE	1,037,500	103.5000	1,035,000	1,000,000	1,026,445		(5,824)			5.375	4.649	JJ	24,785	53,750	01/20/2015	01/15/2024
513075-BL-4	LAMAR MEDIA CORP.			2	3FE	3,745,216	105.2500	3,683,750	3,500,000	3,735,318		(9,898)			5.750	4.571	FA	83,854		09/02/2016	02/01/2026
513272-AB-0	LAMB WESTON HLD			2	3FE	4,514,588	98.9380	4,546,178	4,595,000	4,515,356		768			4.875	5.101	MN	32,356		11/14/2016	11/01/2026
51509G-AB-9	LANDS END TLB				4FE	816,205	74.6670	740,956	992,347	835,314		19,109			4.250	8.818	MJSD	234	28,091	05/11/2016	04/02/2021
521615-AA-2	LEA POWER PARTNERS 2033			1	3FE	3,465,778	104.5890	4,136,877	3,955,384	3,575,238		16,001			6.595	8.148	MJSD	11,594	259,150	09/10/2008	06/15/2033
521865-AV-7	LEAR CORP			2	2FE	13,379,425	104.6250	13,847,119	13,235,000	13,342,540		(17,734)			5.375	5.194	MS	209,462	711,381	01/26/2015	03/15/2024
521865-AX-3	LEAR CORP			2	2FE	2,932,500	105.1250	3,048,625	2,900,000	2,925,959		(3,600)			5.250	5.076	JJ	70,204	152,250	02/18/2015	01/15/2025
521865-AX-3	LEAR CORP	LS		2	2FE	100,000	105.1250	105,125	100,000	100,000					5.250	5.250	JJ	2,421	5,250	11/18/2014	01/15/2025
521865-AU-9	LEAR CORPORATION			2	2FE	12,082,721	102.0000	12,699,000	12,450,000	12,176,142		37,629			4.750	5.178	JJ	272,690	591,375	05/30/2014	01/15/2023
524660-AW-7	LEGGETT & PLATT INC			2	2FE	9,970,600	100.4400	10,043,990	10,000,000	9,982,252		2,816			3.400	3.435	FA	128,444	340,000	08/08/2012	08/15/2022
526057-BV-5	LENNAR CORP			2	3FE	3,485,000	97.5000	3,412,500	3,500,000	3,485,707		707			4.750	4.809	MN	14,316	130,625	06/21/2016	05/30/2025
526057-BW-3	LENNAR CORP			2	3FE	2,518,608	99.0000	2,475,000	2,500,000	2,518,248		(489)			4.875	4.749	JD	5,417	102,646	07/15/2016	12/15/2023
526057-BX-1	LENNAR CORP			2	3FE	250,000	103.2500	258,125	250,000	250,000					4.750	4.750	AO	2,969	6,828	02/26/2016	04/01/2021
526057-BN-3	LENNAR CORPORATION			2,5	3FE	9,797,041	102.5000	10,394,525	10,141,000	9,914,897		38,738			4.750	5.205	MN	61,550	448,661	08/23/2016	11/15/2022
526107-AD-9	LENNOX INTERNATIONAL INC.			2	2FE	14,313,221	97.0900	13,912,954	14,330,000	14,313,563		342			3.000	3.019	MN	69,262		11/01/2016	11/15/2023
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC			2	4FE	306,750	102.7500	308,250	300,000	306,483		(267)			5.750	5.003	MS	5,750		11/07/2016	12/01/2022
52729K-AM-8	LEVEL 3 FINANCE B-II 2022 TL				3FE	2,975,266	101.1250	3,026,166	2,992,500	2,975,660		2,759			3.500	3.614	MON	14,917	105,041	11/10/2015	05/31/2022
52729B-BH-5	LEVEL 3 FINANCING INC			2	3FE	3,090,000	102.0000	3,060,000	3,000,000	3,082,147		(7,853)			5.375	4.856	MS	53,750	88,125	04/15/2016	05/01/2025
52729B-BL-6	LEVEL 3 FINANCING INC			2	3FE	14,625,834	99.0000	14,355,000	14,500,000	14,584,090		(5,493)			5.250	5.103	AO	160,708	429,260	10/05/2016	03/15/2026
52736R-BD-3	LEVI STRAUSS & CO			2	3FE	1,077,545	104.7500	1,047,500	1,000,000	1,038,431		(11,781)			6.875	5.440	MN	11,458	68,750	06/13/2013	05/01/2022
52736R-BG-6	LEVI STRAUSS & CO			2	3FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.000	5.000	MN	41,667	250,000	07/21/2015	05/01/2025
529897-AF-7	LIBBEY GLASS INC. INITIAL TL				4FE	1,854,420	100.9380	1,876,529	1,859,091	1,855,145		745			3.750	3.804	JAJO	4,454	83,693	06/23/2014	04/09/2021
53079E-AV-6	LIBERTY MUTUAL GROUP			1	2FE	11,745,480	108.7970	13,055,640	12,000,000	11,871,412		25,238			5.000	5.290	JD	50,000	600,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2FE	3,987,560	109.1110	4,364,456	4,000,000	3,992,607		1,183			4.950	4.985	MN	33,000	198,000	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC			1	2FE	12,991,420	104.6980	13,610,675	13,000,000	12,993,864		810			4.250	4.258	JD	24,556	552,500	10/31/2013	06/15/2023
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL				4	6,056,152	98.7500	6,056,152	6,132,813	6,064,468		8,315			7.500	7.779	MJSD	2,555	393,075	02/29/2016	02/18/2022
53219L-AP-4	LIFEPOINT HEALTH INC			2	3FE	1,503,750	97.9500	1,469,250	1,500,000	1,503,466		(284)			5.375	5.325	MN	13,438	34,714	06/22/2016	05/01/2024
53219L-AP-4	LIFEPOINT HEALTH INC	M		2	3FE	11,007,500	97.9500	10,774,500	11,000,000	11,006,846		(654)			5.375	5.361	MN	98,542	254,566	05/13/2016	05/01/2024
532716-AR-8	LIMITED BRANDS INC			1	3FE	5,626,813	115.0000	5,750,000	5,000,000	5,218,349		(79,675)			8.500	6.544	JD	18,889	425,000	03/14/2011	06/15/2019
532716-AS-6	LIMITED BRANDS INC			1	3FE	4,016,750	112.5000	4,308,750	3,830,000	3,910,239		(21,127)			7.000	6.291	MN	44,683	268,100	03/10/2011	05/01/2020
532716-AT-4	LIMITED BRANDS INC			1	3FE	4,000,000	112.2500	4,490,000	4,000,000	4,000,000					6.625	6.625	AO	66,250	265,000	03/22/2011	04/01/2021
534187-AW-9	LINCOLN NATIONAL CORP			1	2FE	2,233,150	117.7800	2,650,052	2,250,000	2,235,526		329			6.300	6.356	AO	32,288	141,750	10/11/2007	10/09/2037
539830-AT-6	LOCKHEED MARTIN CORP			1	2FE	8,065,760	106.5040	8,520,280	8,000,000	8,024,290		(7,811)			4.250	4.136	MN	43,444	340,000	02/22/2011	11/15/2019
539830-AY-5	LOCKHEED MARTIN CORP			1	2FE	7,413,039	103.2680	7,332,028	7,100,000	7,370,497		(42,542)			3.350	2.487	MS	70,034	118,925	03/11/2016	09/15/2021
539830-AZ-2	LOCKHEED MARTIN CORP			1	2FE	19,855,800	110.0500	22,010,060	20,000,000	19,868,715		2,691			4.850	4.896	MS	285,611	970,000	09/06/2011	09/15/2041
539830-BF-5	LOCKHEED MARTIN CORP			2	2FE	5,978,460	100.8450	6,050,700	6,000,000	5,982,990		4,101			2.500	2.577	MN	15,833	150,000	11/16/2015	11/23/2020
539830-BJ-7	LOCKHEED MARTIN CORP			1	2FE	14,974,350	100.3980	15,059,745	15,000,000	14,983,636		8,405			1.850	1.909	MN	29,292	277,500	11/16/2015	11/23/2018
546268-AG-8	LOUISIANA LAND & EXPLOR				2FE	346,053	117.6450	429,405	365,000	355,484		991			7.650	8.151	JD	2,327	27,923	07/24/2000	12/01/2023
546268-AG-8	LOUISIANA LAND & EXPLOR	O			2FE	127,992	117.6450	158,821	135,000	131,481		366			7.650	8.151	JD	861	10,328	07/24/2000	12/01/2023
548661-DF-1	LOWE S COMPANIES INC				1FE	1,503,683	100.7710	1,511,568	1,500,000	1,502,251		(1,307)			1.559	0.847	MJSD	1,169	19,235	11/23/2015	09/14/2018
548661-DM-6	LOWE S COMPANIES INC			2	1FE	15,927,040	94.9660	15,194,624	16,000,000	15,931,561		4,521			2.500	2.552	AO	84,444	194,444	04/11/2016	04/15/2026
548661-AK-3	LOWE'S COMPANIES INC				1FE	10,465,300	129.1740	12,917,380	10,000,000	10,313,045		(16,835)			6.500	6.132	MS	191,389	650,000	06/25/2004	03/15/2029
548661-CT-2	LOWE'S COMPANIES INC			2	1FE	34,622,510	105.7390	34,893,870	33,000,000	33,863,082		(177,535)			3.750	3.093	AO	261,250	1,237,500	03/11/2016	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			2	1FE	3,997,080	106.1670	4,246,672	4,000,000	3,998,437		287			3.800	3.799	MN	19,422	152,000	11/16/2011	11/15/2021
50218U-AC-0	LTCG HLDG CORP LONG TERM CARE				4FE	5,650,153	90.0000	5,109,429	5,677,143	5,654,615		5,484			6.000	6.143	JAJO	1,892	345,360	05/01/2015	06/06/2020
50247V-AA-7	LYB INTL FINANCE BV			1	2FE	5,920,680	104.4790	6,268,764	6,000,000	5,944,515		7,244			4.000	4.163	JJ	110,667	240,000	07/11/2013	07/15/2023
55181X-AA-0	LYNX II CORP		D	2	4FE	2,461,000	103.8750	2,389,125	2,300,000	2,410,435		(27,269)			6.375	4.910	AO	30,954	146,625	02/04/2015	04/15/2023
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE			2	4FE	542,100	96.2500	535,150	556,000	542,463		363			5.750	6.274	FA	13,321		10/21/2016	08/01/2022
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE	M		2	4FE	1,949,025	96.2500	1,924,038	1,999,000	1,950,330		1,305			5.750	6.274	FA	47,893		10/21/2016	08/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
561233-AD-9	MALLINCKRODT INTERNATIONAL FINANCE			2	4FE	37,650	93.2500	37,300	40,000	37,785		135			5.625	6.652	AO	475	1,125	06/15/2016	10/15/2023
L6232U-AD-9	MALLINCKRODT INTL FIN INCREM TLB1				3FE	1,460,522	100.2140	1,469,388	1,466,250	1,461,290		1,025			3.748	3.588	FMAN	305	52,389	09/30/2015	03/19/2021
564759-PS-1	MANUF & TRADERS TRUST CO			2	1FE	12,417,000	99.3790	12,339,928	12,417,000	12,417,000					1.971	5.585	MON	2,719	213,764	12/28/2005	12/28/2020
565849-AD-8	MARATHON OIL CORP			1	3FE	4,460,331	102.9880	4,634,442	4,500,000	4,495,967		5,114			6.000	6.124	AO	67,500	270,000	06/27/2008	10/01/2017
565849-AF-3	MARATHON OIL CORP			1	3FE	561,608	104.4160	550,274	527,000	545,724		(15,060)			5.900	2.878	MS	9,155	31,093	12/08/2015	03/15/2018
565849-AN-6	MARATHON OIL CORP			2	2FE	448,988	100.1330	450,599	450,000	449,284		197			2.700	2.749	JD	1,013	12,150	07/06/2015	06/01/2020
570535-AK-0	MARKEL CORPORATION			1	2FE	7,488,900	107.8760	8,090,708	7,500,000	7,493,235		1,047			4.900	4.919	JJ	183,750	367,500	06/27/2012	07/01/2022
571903-AN-3	MARRIOTT INTERNATIONAL INC			2	2FE	498,775	100.4510	502,255	500,000	499,049		212			2.875	2.924	MS	4,792	13,856	09/09/2015	03/01/2021
571903-AV-5	MARRIOTT INTERNATIONAL INC			2	2FE	29,922,396	97.5000	29,249,880	30,000,000	29,892,572		176			3.125	3.172	FA	354,167		12/27/2016	02/15/2023
57169*-AV-9	MARS INC SR UNSEC NTS SER L			1	1Z	18,000,000	96.3620	17,345,146	18,000,000	18,000,000					2.510	2.510	MS	117,970		09/27/2016	09/27/2023
573284-AK-2	MARTIN MARIETTA MATERIAL			1	2FE	1,748,758	105.5900	1,847,816	1,750,000	1,749,791		151			6.600	6.610	AO	24,383	115,500	04/16/2008	04/15/2018
573284-AP-1	MARTIN MARIETTA MATERIALS INC				2FE	1,491,855	100.1720	1,502,582	1,500,000	1,497,421		5,134			2.098	1.776	MJSD	886	26,356	11/25/2015	06/30/2017
574599-BG-0	MASCO CORP			1	2FE	3,126,065	112.5000	3,377,250	3,002,000	3,054,619		(14,315)			7.125	6.510	MS	62,979	213,821	04/18/2016	03/15/2020
574599-BH-8	MASCO CORP			1	2FE	7,947,250	110.5000	8,729,500	7,900,000	7,930,822		(5,038)			5.950	5.861	MS	138,404	470,050	07/09/2013	03/15/2022
574599-BL-9	MASCO CORP			2	2FE	1,990,480	101.0000	2,020,000	2,000,000	1,991,087		607			4.375	4.434	AO	21,875	47,153	03/10/2016	04/01/2026
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE			2	6	91,107	0.0000		9,179,175			(91,107)			0.000	14.534	MS		91,107	07/01/2013	07/01/2026
575634-AS-9	MASSACHUSETTS ELECTRIC			1	1FE	4,983,300	120.7300	6,036,475	5,000,000	4,985,108		302			5.900	5.924	MN	37,694	295,000	11/10/2009	11/15/2039
57629W-CC-2	MASSMUTUAL GLOBAL FUNDING II				1FE	4,997,250	98.8170	4,940,865	5,000,000	4,997,450		200			1.550	1.569	AO	17,222		10/05/2016	10/11/2019
577081-AT-9	MATTEL INC			1	2FE	5,986,500	105.7180	6,343,074	6,000,000	5,994,248		1,383			4.350	4.378	AO	65,250	261,000	09/23/2010	10/01/2020
577081-AY-8	MATTEL INC			1	2FE	4,990,600	98.4570	4,922,835	5,000,000	4,993,836		886			3.150	3.172	MS	46,375	157,500	03/04/2013	03/15/2023
577081-AZ-5	MATTEL INC			1	2FE	1,001,860	100.2590	1,002,593	1,000,000	1,001,290		(529)			2.350	2.293	MN	3,590	23,500	11/30/2015	05/06/2019
577081-BA-9	MATTEL INC			2	2FE	1,498,230	97.6050	1,464,081	1,500,000	1,498,365		135			2.350	2.375	FA	14,296		08/02/2016	08/15/2021
57772K-AB-7	MAXIM INTEGRATED PRODUCT			2	2FE	9,887,900	97.6820	9,768,220	10,000,000	9,925,879		10,520			3.375	3.509	MS	99,375	337,500	03/11/2013	03/15/2023
577778-BM-4	MAY DEPT STORES			1	2FE	3,680,605	109.6910	5,484,540	5,000,000	4,523,327		158,092			8.500	13.242	JD	35,417	425,000	03/23/2005	06/01/2019
579780-AF-4	MCCORMICK & CO			1	1FE	5,310,650	104.0380	5,201,900	5,000,000	5,226,347		(84,303)			5.750	0.978	JD	12,778	143,750	08/17/2016	12/15/2017
58013M-ET-7	MCDONALD S CORP			2	2FE	996,605	100.0250	1,000,251	1,000,000	997,605		669			2.200	2.274	MN	2,139	22,000	07/08/2015	05/26/2020
58013M-EW-0	MCDONALDS CORPORATION			1	2FE	2,248,898	100.5940	2,263,363	2,250,000	2,249,280		361			2.100	2.117	JD	3,150	46,988	12/02/2015	12/07/2018
58013M-EX-8	MCDONALDS CORPORATION			2	2FE	7,811,985	101.1150	7,634,160	7,550,000	7,772,069		(39,916)			2.750	1.970	JD	12,688	207,625	03/30/2016	12/09/2020
581557-AM-7	MCKESSON CORP			1	2FE	3,197,610	124.7450	3,742,359	3,000,000	3,122,443		(8,003)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027
581557-AZ-8	MCKESSON CORP			1	2FE	3,966,480	97.8110	3,912,444	4,000,000	3,973,774		3,991			2.700	2.820	JD	4,800	108,000	02/20/2015	12/15/2022
581557-BE-4	MCKESSON CORP			2	2FE	9,793,741	103.0670	9,582,148	9,297,000	9,705,393		(49,844)			3.796	3.111	MS	103,914	352,914	03/26/2015	03/15/2024
581557-AV-7	MCKESSON HBOC INC				2FE	20,924,175	100.6910	19,634,667	19,500,000	19,539,110		(230,405)			5.700	4.470	MS	370,500	1,111,500	04/09/2010	03/01/2017
552690-A@-8	MDU RESOURCES GROUP INC				2	19,500,000	115.0000	22,425,000	19,500,000	19,500,000					6.330	6.330	FA	435,451	1,234,350	08/24/2006	08/24/2026
582839-AE-6	MEAD JOHNSON NUTRITION C			1	2FE	10,505,395	107.1850	11,254,467	10,500,000	10,518,108		(6,236)			4.900	4.832	MN	85,750	514,500	12/03/2015	11/01/2019
582839-AF-3	MEAD JOHNSON NUTRITION C			1	2FE	1,999,460	113.0100	2,260,194	2,000,000	1,999,519		10			5.900	5.897	MN	19,667	118,000	10/29/2009	11/01/2039
583491-AA-3	MECCANICA HOLDINGS USA		C	1	3FE	8,563,760	107.0000	8,560,000	8,000,000	8,176,768		(63,433)			6.250	5.308	JJ	230,556	500,000	11/12/2009	07/15/2019
583491-AB-1	MECCANICA HOLDINGS USA		C	1	3FE	5,923,680	108.1250	6,487,500	6,000,000	5,930,594		1,160			7.375	7.482	JJ	204,042	442,500	07/08/2009	07/15/2039
58446V-AG-6	MEDIACOM BRDBND LLC/CORP			1	4FE	2,471,500	105.0000	2,467,500	2,350,000	2,455,975		(10,638)			6.375	4.973	AO	37,453	94,031	09/15/2016	04/01/2023
58445M-AP-7	MEDIACOM LLC/US			2	4FE	3,215,058	103.0000	3,152,830	3,061,000	3,143,111		(26,774)			7.250	6.171	FA	83,837	221,923	12/08/2015	02/15/2022
585055-AS-5	MEDTRONIC INC			1	1FE	3,210,279	106.9460	3,208,368	3,000,000	3,205,137		(5,142)			4.450	2.227	MS	39,308		12/01/2016	03/15/2020
585055-AW-6	MEDTRONIC INC			2	1FE	4,991,850	104.3430	5,217,160	5,000,000	4,992,540		157			4.500	4.510	MS	66,250	225,000	03/14/2012	03/15/2042
585055-AZ-9	MEDTRONIC INC			2	1FE	3,990,600	99.2910	3,971,656	4,000,000	3,993,833		892			2.750	2.777	AO	27,500	110,000	03/19/2013	04/01/2023
585055-BC-9	MEDTRONIC INC			2	1FE	14,970,900	104.0650	15,609,780	15,000,000	14,978,096		2,614			3.625	3.648	MS	160,104	543,750	02/20/2014	03/15/2024
585055-BR-6	MEDTRONIC INC			1	1FE	5,036,011	102.4220	5,121,110	5,000,000	5,029,250		(5,115)			3.150	3.028	MS	46,375	157,500	09/03/2015	03/15/2022
552704-AA-6	MEG ENERGY CORP		A	2	4FE	115,313	92.5000	115,625	125,000	117,366		1,465			6.500	8.249	MS	2,392	8,125	07/23/2015	03/15/2021
G5963#-AG-8	MEGGITT PLC SERIES A SENIOR NOTE		D	1	2	17,000,000	99.3240	16,885,097	17,000,000	17,000,000					3.310	3.310	JJ	273,535		07/06/2016	07/06/2023
58711P-AL-6	MENS WEARHOUSE TLB				4FE	1,750,947	99.8750	1,761,792	1,763,997	1,751,331		2,234			4.500	4.681	FMAN	13,450	80,886	12/02/2015	06/18/2021
589331-AQ-0	MERCK & CO INC			1	1FE	5,936,850	126.0240	6,301,215	5,000,000	5,835,919		(20,734)			5.850	4.644	JD	813	292,500	08/15/2011	06/30/2039
58933Y-AP-0	MERCK & CO INC				1FE	1,990,380	100.5200	2,010,406	2,000,000	1,992,828		2,252			1.257	0.833	FMAN	3,632	19,815	11/24/2015	02/10/2020
58933Y-AR-6	MERCK & CO INC			2	1FE	13,940,220	98.1860	13,746,068	14,000,000	13,949,857		5,436			2.750	2.800	FA	150,792	385,000	03/26/2015	02/10/2025
58940*-AA-9	MERCURY LAND PARTNERS LLC				5*S	6,859,144	100.0000	6,859,144	6,859,144	6,859,144					8.000	8.000	MON	47,252	620,274	12/14/2015	09/04/2030
59001A-AN-2	MERITAGE HOMES CORP			1	3FE	8,295,940	108.5000	8,895,915	8,199,000	8,306,860		(30,813)			7.150	6.678	AO	123,759	586,229	12/18/2014	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP			1	3FE	3,206,750	108.2500	3,285,388	3,035,000	3,158,171		(15,343)			7.000	6.083	AO	53,113	191,450	12/19/2016	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			1	3FE	310,000	101.5000	314,650	310,000	310,000					4.500	4.500	MS	4,650	13,950	05/23/2013	03/01/2018
59001A-AY-8	MERITAGE HOMES CORP			2	3FE	215,000	101.2500	217,688	215,000	215,000					6.000	6.000	JD	1,075	12,900	08/10/2015	06/01/2025
59001K-AD-2	MERITOR INC			2	4FE	252,656	98.0000	245,000	250,000	252,085		(340)			6.250	6.057	FA	5,903	15,625	06/08/2015	02/15/2024
59217G-AG-4	MET LIFE GLOB FUNDING I				1FE	9,987,800	102.8740	10,287,380	10,000,000	9,997,207		1,839			3.650	3.670	JD	17,236	365,000	06/07/2011	06/14/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-BS-7	MET LIFE GLOBAL FUNDING I				1FE	9,995,300	99.3610	9,936,050	10,000,000	9,995,986		686			1.350	1.374	MS	39,750		09/08/2016	09/14/2018
59151K-AG-3	METHANEX CORP		A	1	2FE	7,969,200	103.1330	8,250,616	8,000,000	7,982,108		2,940			5.250	5.300	MS	140,000	420,000	02/21/2012	03/01/2022
59151K-AJ-7	METHANEX CORP		A	2	2FE	4,967,650	87.7280	4,386,415	5,000,000	4,968,579		452			5.650	5.695	JD	23,542	282,500	11/13/2014	12/01/2044
59151K-AK-4	METHANEX CORP		A	2	2FE	447,400	96.1980	480,990	500,000	452,451		4,624			4.250	5.763	JD	1,771	21,250	11/23/2015	12/01/2024
591894-BY-5	METROPOLITAN EDISON			1	2FE	3,495,030	99.8460	3,494,596	3,500,000	3,496,716		466			3.500	3.517	MS	36,069	122,500	03/12/2013	03/15/2023
59217G-BT-5	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,500,000	100.1270	1,501,905	1,500,000	1,500,000					1.299	1.202	MJSD	974	4,464	09/08/2016	09/14/2018
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,497,510	97.2180	1,458,264	1,500,000	1,497,650		140			1.950	1.985	MS	8,613		09/08/2016	09/15/2021
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I			1	1FE	2,997,990	100.9210	3,027,633	3,000,000	2,997,996		6			3.450	3.458	JD	3,450		12/12/2016	12/18/2026
55303W-AA-5	MGM GROWTH PROPERTIES LLC			2	4FE	11,888,375	104.7500	12,100,720	11,552,000	11,866,254		(22,121)			5.625	5.173	MN	108,300	329,773	12/12/2016	05/01/2024
55303X-AA-3	MGM GROWTH PROPERTIES OPERATING PA			2	4FE	4,726,250	96.0000	4,512,000	4,700,000	4,725,499		(751)			4.500	4.430	MS	81,663		08/23/2016	09/01/2026
552953-BY-6	MGM RESORTS INTERNATIONAL			1	3FE	397,500	111.2500	417,188	375,000	390,673		(3,670)			6.750	5.501	AO	6,328	25,313	02/02/2015	10/01/2020
552953-CB-5	MGM RESORTS INTERNATIONAL			1	3FE	345,625	105.7500	370,125	350,000	346,537		912			5.250	5.588	MS	4,645	18,375	01/12/2016	03/31/2020
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	364,000	108.0000	378,000	350,000	362,807		(1,193)			6.000	5.300	MS	6,183	10,500	04/18/2016	03/15/2023
552953-CC-3	MGM RESORTS INTERNATIONAL	O		1	3FE	538,750	108.0000	540,000	500,000	536,381		(2,369)			6.000	4.637	MS	8,833	15,000	07/06/2016	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL			2	3FE	1,917,840	96.2500	1,850,888	1,923,000	1,917,913		73			4.625	4.659	MS	32,611		10/24/2016	09/01/2026
552953-CD-1	MGM RESORTS INTERNATIONAL	M		2	3FE	4,335,000	96.2500	4,172,438	4,335,000	4,335,000					4.625	4.625	MS	73,514		08/16/2016	09/01/2026
552953-CA-7	MGM RESORTS INTL			1	3FE	3,846,875	111.7500	4,023,000	3,600,000	3,765,736		(28,611)			6.625	5.544	JD	10,600	238,500	04/07/2014	12/15/2021
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB				3FE	1,195,464	100.0160	1,209,188	1,208,995	1,196,222		1,210			4.000	4.285	JAJO	269	49,794	01/09/2015	07/31/2020
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL				4FE	2,422,742	100.4380	2,451,831	2,441,139	2,425,649		2,945			4.750	4.911	JAJO	30,057	88,103	03/01/2015	07/08/2021
594088-AM-8	MICHAELS STORES INC 2016 TLB1				3FE	2,403,979	101.0940	2,430,276	2,403,977	2,403,979					3.750	3.750	JAJO	15,225	10,373	09/28/2016	01/27/2023
595112-BG-7	MICRON TECHNOLOGY INC			2	3FE	2,581,250	99.1250	2,973,750	3,000,000	2,605,262		23,940			5.625	7.655	JJ	77,813	98,438	03/03/2016	01/15/2026
595112-BH-5	MICRON TECHNOLOGY INC			2	2FE	6,881,556	110.7500	7,558,688	6,825,000	6,874,804		(6,752)			7.500	7.295	MS	150,719	197,641	04/20/2016	09/15/2023
594918-AH-7	MICROSOFT CORP				1FE	32,547,504	103.3730	35,043,447	33,900,000	33,313,445		143,253			3.000	3.496	AO	254,250	1,017,000	03/11/2011	10/01/2020
594918-AH-7	MICROSOFT CORP	LS			1FE	99,136	103.3730	103,373	100,000	99,645		88			3.000	3.105	AO	750	3,000	09/22/2010	10/01/2020
594918-AJ-3	MICROSOFT CORP				1FE	11,387,790	106.2590	11,370,786	10,701,000	11,314,728		(15,011)			4.500	4.119	AO	120,386	481,545	09/07/2011	10/01/2040
594918-AL-8	MICROSOFT CORP				1FE	9,725,333	107.3840	10,469,891	9,750,000	9,738,680		2,490			4.000	4.031	FA	154,917	390,000	02/03/2011	02/08/2021
594918-AL-8	MICROSOFT CORP	LS			1FE	249,368	107.3840	268,459	250,000	249,710		64			4.000	4.031	FA	3,972	10,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP				1FE	22,761,400	118.9000	23,780,040	20,000,000	22,484,660		(56,614)			5.300	5.454	FA	421,056	1,060,000	08/15/2011	02/08/2041
594918-BF-0	MICROSOFT CORP			1	1FE	19,980,000	99.9200	19,984,020	20,000,000	19,987,649		6,592			1.300	1.334	MN	41,889	260,000	10/29/2015	11/03/2018
59565X-AA-8	MIDCONTINENT COMM & FIN			2	4FE	8,195,000	104.7500	8,380,000	8,000,000	8,098,679		(34,694)			6.250	5.728	FA	208,333	500,000	03/18/2014	08/01/2021
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST			2	4FE	1,017,310	106.5000	1,045,830	982,000	1,016,763		(547)			6.875	5.980	FA	25,505	23,440	11/28/2016	08/15/2023
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.			1	2FE	39,244,700	105.8400	41,536,708	39,244,700	39,244,700					6.000	6.000	MS	693,323	2,305,799	08/17/2011	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP			1	2FE	4,102,420	98.2050	4,028,777	4,102,420	4,102,420					5.250	5.250	MS	63,417	210,934	10/01/2013	03/15/2025
605417-BZ-6	MISSISSIPPI POWER CO			1	2FE	9,944,500	86.5080	8,650,770	10,000,000	9,949,389		1,100			4.250	4.283	MS	125,139	425,000	03/05/2012	03/15/2042
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	450,000	96.2720	433,222	450,000	450,000					2.527	2.527	MS	3,411		09/06/2016	09/13/2023
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	750,000	93.9330	704,498	750,000	750,000					2.757	2.757	MS	6,203		09/06/2016	09/13/2026
60856B-AA-2	MOLEX INC			2	2FE	4,956,220	99.7740	4,988,720	5,000,000	4,967,896		9,114			2.878	3.085	AO	30,379	143,900	11/23/2015	04/15/2020
60855R-AG-5	MOLINA HEALTHCARE INC			2	3FE	2,587,130	101.5000	2,619,715	2,581,000	2,587,017		(113)			5.375	5.328	MN	17,726	37,800	11/30/2016	11/15/2022
60871R-AF-7	MOLSON COORS BREWING CO			2	2FE	9,796,276	97.3910	9,544,338	9,800,000	9,796,618		342			2.100	2.108	JJ	99,470		06/28/2016	07/15/2021
60871R-AG-5	MOLSON COORS BREWING CO			2	2FE	9,984,500	94.5310	9,453,120	10,000,000	9,985,146		646			3.000	3.018	JJ	145,000		06/28/2016	07/15/2026
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE			2	2FE	7,483,800	98.0290	7,352,190	7,500,000	7,484,725		925			1.625	1.699	AO	21,328		10/19/2016	10/28/2019
60920L-AB-0	MONDELEZ INTERNATIONAL HOLDINGS NE				2FE	3,750,000	100.2210	3,758,276	3,750,000	3,750,000					1.500	1.511	JAJO	10,159		10/19/2016	10/28/2019
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDINGS NE			2	2FE	9,963,100	95.8040	9,580,400	10,000,000	9,964,332		1,232			2.000	2.078	AO	35,000		10/19/2016	10/28/2021
609207-AB-1	MONDELEZ INTERNATIONAL INC			2	2FE	3,146,598	104.6340	3,295,984	3,150,000	3,147,464		304			4.000	4.013	FA	52,500	126,000	01/09/2014	02/01/2024
609207-AB-1	MONDELEZ INTERNATIONAL INC	M		2	2FE	1,848,002	104.6340	1,935,736	1,850,000	1,848,510		179			4.000	4.013	FA	30,833	74,000	01/09/2014	02/01/2024
609207-AC-9	MONDELEZ INTERNATIONAL INC				2FE	983,381	99.9940	999,944	1,000,000	988,908		5,186			1.406	1.389	FMAN	2,382	11,170	12/03/2015	02/01/2019
609350-AF-3	MONEYGRAM INTERNATIONAL INC TL				4FE	2,862,253	98.6670	2,818,826	2,856,909	2,861,973		(1,287)			4.250	4.191	MJSD	675	123,946	12/31/2013	03/27/2020
61166W-AE-1	MONSANTO COMPANY			1	2FE	2,712,938	111.9010	2,517,761	2,250,000	2,641,832		(38,939)			5.500	3.175	FA	46,750	123,750	02/20/2015	08/15/2025
61166W-AT-8	MONSANTO COMPANY			1	1FE	557,262	99.9790	561,883	562,000	558,123		788			2.750	2.913	JJ	7,126	15,455	11/23/2015	07/15/2021
615369-AD-7	MOODY S CORP			2	2FE	813,568	101.1410	809,128	800,000	809,598		(3,633)			2.750	2.261	JJ	10,144	22,000	11/23/2015	07/15/2019
61746B-DJ-2	MORGAN STANLEY			1	1FE	7,970,960	102.7140	8,217,152	8,000,000	7,980,873		2,714			3.750	3.794	FA	105,000	300,000	02/20/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1FE	6,938,680	102.5570	7,178,990	7,000,000	6,952,794		5,449			3.875	3.982	AO	46,715	271,250	04/23/2014	04/29/2024
61746B-EA-0	MORGAN STANLEY				1FE	9,966,400	98.9130	9,891,280	10,000,000	9,970,819		4,419			2.500	2.572	AO	48,611	125,000	04/18/2016	04/21/2021
61746B-EC-6	MORGAN STANLEY			2	1FE	1,500,000	101.1110	1,516,667	1,500,000	1,500,000					2.282	2.318	JAJO	6,560		10/19/2016	10/24/2023
61761J-B4-0	MORGAN STANLEY				1FE	1,001,756	100.9130	1,009,131	1,000,000	1,001,349		(377)			1.950	1.251	MJSD	867	16,738	11/30/2015	06/16/2020
61761J-VN-6	MORGAN STANLEY				1FE	2,506,265	100.3860	2,509,650	2,500,000	2,503,052		(2,980)			1.598	0.943	JAJO	9,765	32,905	11/30/2015	01/05/2018
61980A-AC-7	MOTIVA ENTERPRISES LLC			1	2FE	9,980,400	108.0630	10,806,330	10,000,000	9,992,833		2,100			5.750	5.776	JJ	265,139	575,000	01/06/2010	01/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC			1	2FE	3,441,832	107.1490	3,687,880	3,441,832	3,441,832					6.560	6.560	JD	10,035	222,893	03/25/2010	03/25/2030
55342U-AF-1	MPT OPERATING PARTNERSHIP LP			2	3FE	2,974,375	104.6250	3,086,438	2,950,000	2,971,425		(2,950)			6.375	6.208	MS	62,688	98,733	02/19/2016	03/01/2024
55354G-AA-8	MSCI INC			2	3FE	4,860,138	105.0000	4,971,750	4,735,000	4,832,759		(14,133)			5.250	4.841	MN	31,764	248,588	01/27/2015	11/15/2024
62402X-BE-0	MT FUEL SUPPLY				1FE	7,000,000	102.6500	7,185,500	7,000,000	6,991,324		10,924			6.850	7.023	AO	119,875	479,500	10/03/1997	10/10/2017
55377G-AG-8	MTL PUBLISHING (EMI/SONY) TL B-4				3FE	3,214,118	100.5280	3,250,736	3,233,662	3,214,353		2,866			3.385	3.506	FMAN	8,208	136,396	08/20/2015	08/19/2022
C5864@-AD-1	MULLEN GROUP SERIES D		B		3	18,696,581	100.9300	15,804,985	15,659,371	15,659,371				541,669	5.760	5.760	JD	2,506	932,727	06/29/2006	06/30/2018
626717-AA-0	MURPHY OIL CORP			1	4FE	4,353,934	107.0000	4,360,250	4,075,000	4,289,276		(11,117)			7.050	6.426	MN	47,881	287,288	01/06/2010	05/01/2029
626717-AD-4	MURPHY OIL CORP			2	3FE	1,304,485	96.1500	1,298,025	1,350,000	1,309,226		4,066			4.000	4.614	JD	4,500	54,000	05/04/2016	06/01/2022
626717-AF-9	MURPHY OIL CORP			1,5	3FE	2,567,755	96.7190	2,563,054	2,650,000	2,576,476		6,529			4.700	4.274	JD	10,379	71,525	08/04/2016	12/01/2022
626717-AH-5	MURPHY OIL CORPORATION			2	3FE	200,000	106.5000	213,000	200,000	200,000					6.875	6.875	FA	5,118		08/12/2016	08/15/2024
628530-BF-3	MYLAN INC			1	2FE	493,360	99.7850	498,927	500,000	495,416		1,950			2.550	2.976	MS	3,294	12,750	12/08/2015	03/28/2019
62854A-AA-2	MYLAN NV			1	2FE	1,122,584	100.7230	1,132,129	1,124,000	1,123,067		456			3.000	3.044	JD	1,499	34,282	12/04/2015	12/15/2018
62854A-AB-0	MYLAN NV			2	2FE	2,999,040	100.9780	3,029,337	3,000,000	2,999,228		178			3.750	3.757	JD	5,000	114,375	12/04/2015	12/15/2020
62854A-AC-8	MYLAN NV			2	2FE	5,743,330	98.1390	5,642,975	5,750,000	5,744,025		695			3.150	3.175	JD	8,050	93,581	05/31/2016	06/15/2021
629568-AX-4	NABORS INDUSTRIES INC			1	3FE	7,591,791	101.6520	7,634,065	7,510,000	7,559,166		(9,273)			4.625	4.468	MS	102,272	347,338	01/29/2013	09/15/2021
629568-AX-4	NABORS INDUSTRIES INC	M		1	3FE	4,513,563	101.6520	4,564,175	4,490,000	4,504,632		(2,763)			4.625	4.547	MS	61,145	207,663	01/31/2013	09/15/2021
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT		D	1	1FE	8,433,244	115.0000	9,918,520	8,624,800	8,491,854		5,870			6.267	6.488	JD	271,760	270,258	03/29/2007	12/31/2033
62983P-AA-3	NAKILAT INC. SR SEC 6.067% 12/31/33		D	1	1FE	25,000,000	116.0000	29,000,000	25,000,000	25,000,000					6.067	6.067	JD	762,588	758,375	12/07/2006	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC			1	1FE	5,000,000	105.9390	5,296,940	5,000,000	5,000,000					4.534	4.534	MS	66,751	226,700	03/17/2010	03/15/2020
631103-AE-8	NASDAQ OMX GROUP			1	2FE	4,062,840	103.4670	4,138,692	4,000,000	4,010,736		(9,806)			5.250	4.982	JJ	96,250	210,000	01/03/2011	01/16/2018
63254A-AR-9	NATIONAL AUSTRALIA BANK LTD (NEW		D		1FE	1,495,725	96.7890	1,451,837	1,500,000	1,496,109		384			1.875	1.935	JJ	13,203		07/05/2016	07/12/2021
195674-H#-6	NATIONAL GRID / COLONIAL GAS			1	1	19,000,000	120.0000	22,800,000	19,000,000	18,972,872		3,693			8.800	8.833	JD	4,644	1,672,000	12/31/1998	07/01/2022
743753-C@-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV				1	5,000,000	120.0000	6,000,000	5,000,000	5,000,000					9.630	9.630	MN	41,463	481,500	12/31/1998	05/30/2020
743753-C#-0	NATIONAL GRID / NARRAGANSETT ELECTRIC /				1FE	7,500,000	120.0000	9,000,000	7,500,000	7,393,869		13,693			8.460	8.779	MS	160,388	634,500	12/31/1998	09/30/2022
637071-AJ-0	NATIONAL OILWELL VARCO I			1	2FE	2,540,820	92.6740	2,363,174	2,550,000	2,544,296		880			2.600	2.641	JD	5,525	66,300	11/15/2012	12/01/2022
637071-AJ-0	NATIONAL OILWELL VARCO I	LS		1	2FE	2,441,180	92.6740	2,270,501	2,450,000	2,444,520		845			2.600	2.641	JD	5,308	63,700	11/15/2012	12/01/2022
63618E-AR-2	NATL FUEL GAS				2FE	5,111,250	117.0620	5,853,095	5,000,000	5,044,069		(2,971)			7.375	7.237	FA	153,646	368,750	07/17/1997	06/13/2025
63938C-AA-6	NAVIENT CORP			1	3FE	24,841	102.0000	25,500	25,000	24,893		25			5.000	5.125	AO	226	1,250	11/03/2014	10/26/2020
63938C-AA-6	NAVIENT CORP	LS		1	3FE	1,763,729	102.0000	1,810,500	1,775,000	1,767,407		1,758			5.000	5.125	AO	16,024	88,750	11/03/2014	10/26/2020
63938C-AB-4	NAVIENT CORP			1	3FE	4,953,750	95.0000	4,750,000	5,000,000	4,961,574		3,756			5.875	6.000	AO	53,854	293,750	11/03/2014	10/25/2024
78442F-ET-1	NAVIENT CORP			1	3FE	1,032,250	97.1250	1,068,375	1,100,000	1,033,866		1,616			6.125	7.206	MS	17,967		10/20/2016	03/25/2024
63946B-AD-2	NBC UNIVERSAL			1	1FE	14,976,750	109.3520	16,402,860	15,000,000	14,990,911		2,442			5.150	5.170	AO	130,896	772,500	04/27/2010	04/30/2020
62886E-AH-1	NCR CORP			1	4FE	10,166,768	101.8000	10,485,400	10,300,000	10,220,033		16,984			4.625	4.833	FA	179,964	476,375	06/24/2015	02/15/2021
62886E-AJ-7	NCR CORP			1	4FE	15,888,524	102.0000	16,316,940	15,997,000	15,918,427		8,107			5.000	5.078	JJ	368,820	799,850	07/23/2014	07/15/2022
62886E-AR-9	NCR CORP			2	4FE	828,393	104.7500	838,000	800,000	816,428		(5,070)			5.875	5.114	JD	2,089	47,000	07/23/2014	12/15/2021
62886E-AS-7	NCR CORP			2	4FE	4,145,123	107.5000	4,246,250	3,950,000	4,085,100		(26,382)			6.375	5.451	JD	11,192	239,063	08/03/2016	12/15/2023
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1				4FE	7,538,355	99.5000	7,541,753	7,579,651	7,540,024		6,391			6.000	6.129	MJSD	2,528	580,244	09/30/2015	12/23/2021
64072T-AA-3	NEPTUNE FINCO CORP			2	4FE	200,000	119.0000	238,000	200,000	200,000					10.875	10.875	JJ	10,029	16,675	09/25/2015	10/15/2025
64072T-AC-9	NEPTUNE FINCO CORP			2	3FE	200,000	109.2500	218,500	200,000	200,000					6.625	6.625	JJ	6,110	10,158	09/25/2015	10/15/2025
64072T-AE-5	NEPTUNE FINCO CORP			2	4FE	200,000	115.5000	231,000	200,000	200,000					10.125	10.125	JJ	9,338	15,525	09/25/2015	01/15/2023
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A			1	1FE	30,352,142	108.1940	32,839,291	30,352,142	30,352,142					6.210	6.210	MJSD	5,236	1,859,935	01/25/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B			1	1FE	10,000,000	111.8450	11,184,483	10,000,000	10,000,000					6.550	6.550	MJSD	1,819	655,000	01/25/2008	07/15/2027
64110L-AG-1	NETFLIX INC			1	4FE	766,783	107.0000	802,500	750,000	763,992		(1,560)			5.750	5.432	MS	14,375	43,125	03/03/2015	03/01/2024
64110L-AJ-5	NETFLIX INC			1	4FE	251,653	107.7500	269,375	250,000	251,446		(207)			5.500	5.373	AO	2,903	13,750	02/09/2016	02/15/2022
64110L-AL-0	NETFLIX INC			1	4FE	1,000,000	107.8750	1,078,750	1,000,000	1,000,000					5.875	5.875	AO	12,403	58,750	02/09/2016	02/15/2025
64110L-AM-8	NETFLIX INC			1	4FE	700,000	97.0000	679,000	700,000	700,000					4.375	4.375	MN	5,444		10/24/2016	11/15/2026
64128X-AC-4	NEUBERGER BERMAN GRP/FIN			2	2FE	1,700,000	103.3750	1,757,375	1,700,000	1,700,000					5.875	5.875	MS	29,408	99,875	03/12/2012	03/15/2022
641423-BW-7	NEVADA POWER CO			1	1FE	1,495,095	107.5290	1,612,938	1,500,000	1,498,999		582			6.500	6.545	FA	40,625	97,500	07/25/2008	08/01/2018
641423-BY-3	NEVADA POWER CO			1	1FE	4,995,850	111.1770	5,558,845	5,000,000	4,998,824		477			7.125	7.137	MS	104,896	356,250	02/25/2009	03/15/2019
64753U-AB-4	NEW MILLENNIUM CLOSING TL				5FE	643,492	50.0000	376,591	753,182	658,035		17,312			7.500	11.534	JAJO	314	66,267	12/21/2015	12/21/2020
64952W-BF-9	NEW YORK LIFE GLOBAL FDG				1FE	1,108,668	100.2400	1,102,640	1,100,000	1,103,017		(5,651)			1.650	0.910	MN	2,319	18,150	04/14/2016	05/15/2017
64952W-CB-7	NEW YORK LIFE GLOBAL FUNDING				1FE	25,514,087	99.7140	25,447,013	25,520,000	25,518,683		3,089			1.550	1.553	MN	64,828	394,461	04/06/2016	11/02/2018
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING				1FE	23,018,980	98.1790	22,581,216	23,000,000	23,016,362		(2,618)			2.000	1.983	AO	99,667	230,000	04/07/2016	04/13/2021
65120F-AA-2	NEWCREST FINANCE PTY LTD		D	1	2FE	9,777,056	102.9460	9,934,318	9,650,000	9,776,727		(3,593)			4.450	4.143	MN	54,871	382,700	10/27/2016	11/15/2021
65120F-AA-2	NEWCREST FINANCE PTY LTD	LS	D	1	2FE	449,460	102.9460	463,258	450,000	449,707		53			4.450	4.465	MN	2,559	20,025	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD		D	1	2FE	6,959,330	100.5530	7,038,703	7,000,000	6,974,549		3,830			4.200	4.272	AO	73,500	294,000	09/24/2012	10/01/2022
651229-AM-8	NEWELL RUBBERMAID INC			2	2FE	9,968,200	103.6350	10,363,510	10,000,000	9,981,095		3,040			4.000	4.042	JD	17,778	400,000	06/11/2012	06/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651229-AR-7	NEWELL RUBBERMAID INC			1	2FE	1,989,890	100.4970	2,009,940	2,000,000	1,993,560		3,478			2.150	2.335	AO	9,078	42,522	12/08/2015	10/15/2018
651229-AT-3	NEWELL RUBBERMAID INC			1	2FE	14,996,550	101.0970	15,164,595	15,000,000	14,997,392		842			2.600	2.608	MS	99,667	193,917	03/18/2016	03/29/2019
651229-AV-8	NEWELL RUBBERMAID INC			2	2FE	1,261,609	103.7310	1,309,081	1,262,000	1,261,646		37			3.850	3.855	AO	12,147	24,428	03/18/2016	04/01/2023
651290-AP-3	NEWFIELD EXPLORATION CO			1	3FE	322,875	105.3750	316,125	300,000	314,245		(2,430)			5.750	4.689	JJ	7,235	17,250	03/14/2013	01/30/2022
651587-AF-4	NEWMARKET CORP			1	2FE	4,991,752	101.7920	5,089,620	5,000,000	4,994,521		796			4.100	4.121	JD	9,111	205,000	04/30/2013	12/15/2022
65339K-AG-5	NEXTERA ENERGY CAPITAL			1	2FE	4,999,950	101.6710	5,083,570	5,000,000	4,999,966		5			3.625	3.625	JD	8,056	181,250	06/03/2013	06/15/2023
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2FE	9,989,900	100.7610	10,076,120	10,000,000	9,992,362		2,462			2.300	2.335	AO	57,500	115,639	03/28/2016	04/01/2019
62912X-AB-0	NGPL PIPECO LLC			1	3FE	1,772,100	104.2500	1,761,825	1,690,000	1,746,026		(26,074)			7.119	3.558	JD	5,347	60,156	08/24/2016	12/15/2017
65364U-AA-4	NIAGARA MOHAWK POWER			1	1FE	5,000,000	106.7150	5,335,755	5,000,000	5,000,000					4.881	4.881	FA	92,197	244,050	08/03/2009	08/15/2019
65409M-AL-5	NIELSEN & BAINBRIDGE (NBG HOME) TL				4FE	6,201,267	99.0000	6,201,267	6,263,906	6,208,019		6,752			6.225	6.504	MJSD	35,811	164,337	06/28/2016	08/15/2020
65409Y-BD-6	NIELSEN FINANCE CLASS B3 TERM LOAN				3FE	1,951,650	101.0420	1,975,371	1,955,000	1,951,758		108			3.154	3.058	FMAN	3,940	15,758	10/04/2016	10/04/2023
65409Q-BB-7	NIELSEN FINANCE LLC			2	4FE	6,701,113	101.8750	6,688,094	6,565,000	6,677,975		(16,498)			5.000	4.430	AO	69,297	265,750	08/23/2016	04/15/2022
65409Q-BB-7	NIELSEN FINANCE LLC	LS		2	4FE	690,138	101.8750	697,844	685,000	688,551		(974)			5.000	4.828	AO	7,231	34,250	05/01/2015	04/15/2022
654106-AF-0	NIKE INC			2	1FE	10,185,516	94.3490	9,623,629	10,200,000	10,185,766		250			2.375	2.391	MN	47,104		10/18/2016	11/01/2026
65441C-AB-9	NINE WEST HOLDINGS INC TL				4FE	2,203,615	61.5000	2,182,696	3,549,098	2,396,685		198,692			4.750	20.396	MJSD	38,399	87,117	05/09/2016	10/08/2019
65473Q-AR-4	NISOURCE FINANCE CORP			1	2FE	7,468,575	109.1990	8,189,910	7,500,000	7,489,729		2,438			5.450	5.491	MS	120,354	408,750	09/07/2005	09/15/2020
65473Q-AR-4	NISOURCE FINANCE CORP	O		1	2FE	19,916,200	109.1990	21,839,760	20,000,000	19,972,610		6,500			5.450	5.491	MS	320,944	1,090,000	09/07/2005	09/15/2020
65473Q-AW-3	NISOURCE FINANCE CORP			1	2FE	2,961,900	121.7660	3,652,968	3,000,000	2,965,078		610			6.250	6.345	JD	8,333	187,500	12/01/2010	12/15/2040
65473Q-B*-3	NISOURCE INC / NISOURCE FINANCE CORP			2		20,000,000	114.2300	22,846,098	20,000,000	20,000,000					5.890	5.890	MN	107,983	1,178,000	11/28/2005	11/28/2025
654740-AL-3	NISSAN MOTOR ACCEPTANCE CORP		C	1	1FE	19,983,800	99.7790	19,955,880	20,000,000	19,988,091		4,291			2.000	2.028	MS	125,556	198,889	03/02/2016	03/08/2019
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018			1	3FE	6,450,000	97.0050	6,256,826	6,450,000	6,445,131		2,990			7.150	7.208	JD	38,431	455,813	06/15/1998	06/01/2018
655044-AF-2	NOBLE ENERGY INC			2	2FE	2,998,020	104.0690	3,122,061	3,000,000	2,998,919		193			4.150	4.169	JD	5,533	124,500	12/05/2011	12/15/2021
655044-AM-7	NOBLE ENERGY INC			2	2FE		100.0000								5.875	6.558	JD		66,000	07/31/2015	06/01/2024
65504L-AP-2	NOBLE HOLDING INTERNATIONAL LTD		D	2	4FE	1,449,248	94.0600	1,392,088	1,480,000	1,449,275		27			7.750	8.143	JJ	956		12/16/2016	01/15/2024
65504L-AF-4	NOBLE HOLDING INTL LTD		D	1	3FE	25,200	96.0000	34,560	36,000	26,436		1,236			4.625	13.107	MS	555	2,453	03/30/2016	03/01/2021
65504L-AH-0	NOBLE HOLDING INTL LTD		D	1	3FE	1,432,500	99.6250	1,494,375	1,500,000	1,488,722		53,356			2.500	6.272	MS	11,042	37,500	12/08/2015	03/15/2017
65504L-AJ-6	NOBLE HOLDING INTL LTD		D	1	3FE		92.5000								3.950	4.026	MS		5,250	03/30/2016	03/15/2022
655664-AN-0	NORDSTROM INC			1	2FE	4,978,250	106.6750	5,333,760	5,000,000	4,991,595		2,274			4.750	4.805	MN	39,583	237,500	04/20/2010	05/01/2020
655844-AQ-1	NORFOLK SOUTHERN CORP			1	2FE	1,378,132	134.3430	1,667,871	1,241,500	1,327,937		(3,653)			7.250	6.490	FA	34,003	90,009	02/25/2003	02/15/2031
655844-AZ-1	NORFOLK SOUTHERN CORP			1	2FE	2,991,690	104.9980	3,149,925	3,000,000	2,998,685		988			5.750	5.787	AO	43,125	172,500	04/01/2008	04/01/2018
655844-BH-0	NORFOLK SOUTHERN CORP			1	2FE	293,416	108.5890	306,221	282,000	292,349		(221)			4.837	4.587	AO	3,410	13,640	09/15/2011	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP			1	2FE	3,463,320	99.3840	3,478,437	3,500,000	3,471,603		4,159			2.903	3.049	FA	38,384	101,605	12/18/2014	02/15/2023
655844-BS-6	NORFOLK SOUTHERN CORP			2	2FE	5,481,410	96.2300	5,292,639	5,500,000	5,482,339		929			2.900	2.939	JD	7,089	85,067	05/31/2016	06/15/2026
665772-CM-9	NORTHERN STATES POWER CO			2	1FE	998,160	100.1540	1,001,537	1,000,000	998,650		354			2.200	2.239	FA	8,311	22,244	08/04/2015	08/15/2020
665789-AV-5	NORTHERN STATES PWR-WISC			1	1FE	4,971,300	106.2140	5,310,705	5,000,000	4,995,385		2,456			5.250	5.306	AO	65,625	262,500	09/25/2003	10/01/2018
665859-AL-8	NORTHERN TRUST CORP				1FE	4,644,560	104.4120	4,855,139	4,650,000	4,647,687		554			3.450	3.464	MN	25,401	160,425	11/01/2010	11/04/2020
665859-AP-9	NORTHERN TRUST CORP				1FE	5,379,600	104.8690	5,243,470	5,000,000	5,326,450		(31,689)			3.950	3.099	AO	33,465	197,500	04/16/2015	10/30/2025
666807-BA-9	NORTHROP GRUMMAN CORP			1	2FE	7,986,960	107.0180	8,561,408	8,000,000	7,995,985		1,420			5.050	5.071	FA	168,333	404,000	07/27/2009	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP			1	2FE	5,142,150	103.7540	5,187,710	5,000,000	5,067,592		(14,808)			3.500	3.154	MS	51,528	175,000	08/09/2011	03/15/2021
666807-BK-7	NORTHROP GRUMMAN CORP			2	2FE	13,251,630	98.9400	13,132,306	13,273,000	13,251,778		148			3.200	3.219	FA	35,395		11/28/2016	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP	LS		2	2FE	1,724,220	98.9400	1,708,694	1,727,000	1,724,239		19			3.200	3.219	FA	4,605		11/28/2016	02/01/2027
66765R-AA-4	NORTHWEST NATURAL GAS CO FMB MTN				1FE	4,963,000	124.1680	6,208,385	5,000,000	4,970,676		5,172			9.050	9.215	JD	37,708	452,500	08/09/1991	08/13/2021
66765R-BR-6	NORTHWEST NATURAL GAS COMPANY			1	1FE	9,929,800	114.8690	11,486,930	10,000,000	9,948,889		1,930			5.660	5.709	JD	47,167	566,000	02/21/2003	02/25/2033
66977W-AN-9	NOVA CHEMICALS CORP		A	1	3FE	8,536,250	101.0000	8,585,000	8,500,000	8,512,816		(9,578)			5.250	5.126	FA	185,938	262,500	08/03/2016	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP		A	2	3FE	21,609,978	97.9690	21,225,964	21,666,000	21,601,099		1,313			5.000	5.041	MN	180,550	842,900	11/16/2016	05/01/2025
66978Q-AE-1	NOVA GAS TRANS		A		1FE	9,850,100	127.7720	12,777,168	10,000,000	9,912,910		5,943			7.500	7.629	FA	272,917	750,000	08/15/1996	08/20/2026
66989H-AD-0	NOVARTIS CAPITAL CORP		C	1	1FE	10,341,320	107.2650	10,726,470	10,000,000	10,356,020		(5,058)			4.400	3.240	AO	81,889	220,000	12/01/2016	04/24/2020
66989H-AG-3	NOVARTIS CAPITAL CORP		C	1	1FE	13,900,180	103.0500	14,427,028	14,000,000	13,924,708		8,850			3.400	3.484	MN	72,722	476,000	02/18/2014	05/06/2024
66989G-AA-8	NOVARTIS SECS INVEST LTD	R	D	1	1FE	3,349,380	107.0790	3,212,361	3,000,000	3,105,864		(47,675)			5.125	3.376	FA	60,219	153,750	06/28/2011	02/10/2019
670001-AC-0	NOVELIS CORP			2	4FE	1,406,875	101.0000	1,414,000	1,400,000	1,406,671		(204)			5.875	5.797	MN	24,447		09/15/2016	09/30/2026
67000X-AL-0	NOVELIS INC		A	2	4FE		102.1000								8.375	4.546	JD		10,500	04/20/2016	12/15/2017
629377-BS-0	NRG ENERGY INC			2	4FE	653,175	104.2500	683,880	656,000	653,180		2			7.875	7.869	MN	6,601	51,660	08/05/2013	05/15/2021
629377-BU-5	NRG ENERGY INC			1	4FE	2,663,180	100.2500	2,618,530	2,612,000	2,636,629		(8,028)			6.625	6.277	MS	50,952	156,483	06/28/2016	03/15/2023
629377-BU-5	NRG ENERGY INC	O		1	4FE	1,104,320	100.2500	1,090,720	1,088,000	1,097,813		(2,283)			6.625	6.348	MS	21,224	72,080	12/16/2013	03/15/2023
629377-BW-1	NRG ENERGY INC			2	4FE	250,000	100.2500	250,625	250,000	250,000					6.250	6.250	JJ	7,205	15,625	10/31/2014	07/15/2022
629377-BW-1	NRG ENERGY INC	LS		2	4FE	700,000	100.2500	701,750	700,000	700,000					6.250	6.250	JJ	20,174	43,750	10/31/2014	07/15/2022
629377-BZ-4	NRG ENERGY INC			2	4FE	5,287,813	99.5000	5,223,750	5,250,000	5,285,950		(1,862)			7.250	7.128	MN	48,635	181,854	07/08/2016	05/15/2026

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	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
629377-CB-6	NRG ENERGY INC			2	4FE	1,356,800	94.5000	1,275,750	1,350,000	1,356,528		(272)			6.625	6.543	JJ	37,017		08/10/2016	01/15/2027
62943W-AB-5	NRG YIELD OPERATING LLC			2	3FE	4,447,455	100.5000	4,283,310	4,262,000	4,426,530		(16,244)			5.375	4.588	FA	86,542	108,145	08/23/2016	08/15/2024
62943W-AB-5	NRG YIELD OPERATING LLC	M		2	3FE	2,857,692	100.5000	2,751,690	2,738,000	2,836,334		(14,988)			5.375	4.642	FA	55,597	147,168	07/23/2015	08/15/2024
62943W-AC-3	NRG YIELD OPERATING LLC			2	3FE	1,237,764	95.5000	1,183,245	1,239,000	1,237,798		34			5.000	5.013	MS	22,887		08/17/2016	09/15/2026
62943W-AC-3	NRG YIELD OPERATING LLC	LS		2	3FE	5,260,986	95.5000	5,024,255	5,261,000	5,260,987					5.000	5.000	MS	97,182		08/17/2016	09/15/2026
BASOHA-S8-9	NSM SUB HLDGS TL (BABSON)				4Z	8,965,530	98.0000	8,965,530	9,148,500	8,971,168		5,638			6.000	6.404	JAN	125,030		10/11/2016	10/03/2022
67019E-AB-3	NSTAR			1	2FE	9,916,700	106.1430	10,614,280	10,000,000	9,972,079		8,899			4.500	4.605	MN	57,500	450,000	11/12/2009	11/15/2019
67021C-AL-1	NSTAR ELECTRIC CO			2	1FE	4,882,948	96.1200	4,709,875	4,900,000	4,883,841		893			2.700	2.740	JD	11,025	67,988	05/23/2016	06/01/2026
67021C-AL-1	NSTAR ELECTRIC CO	LS		2	1FE	99,652	96.1200	96,120	100,000	99,670		18			2.700	2.740	JD	225	1,388	05/23/2016	06/01/2026
202864-B#-0	NSTAR GAS COMPANY				1FE	25,000,000	120.0000	30,000,000	25,000,000	25,058,560		(11,699)			9.950	9.877	MJSD	207,292	2,487,500	12/31/1998	12/01/2020
629738-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB				4Z	6,842,672	99.1250	6,886,090	6,946,875	6,846,145		3,474			7.250	7.670	MJSD	2,798	240,668	07/12/2016	06/07/2022
67020Y-AL-4	NUANCE COMMUNICATIONS INC			2	3FE	4,041,730	98.3250	4,011,660	4,080,000	4,041,802		72			5.625	5.750	JD	5,738		12/08/2016	12/15/2026
670346-AM-7	NUCOR CORP			1	2FE	5,845,671	105.1210	6,149,596	5,850,000	5,846,963		396			4.000	4.009	FA	97,500	234,000	07/24/2013	08/01/2023
670346-AN-5	NUCOR CORP			1	2FE	1,997,880	112.8450	2,256,900	2,000,000	1,997,991		34			5.200	5.207	FA	43,333	104,000	07/24/2013	08/01/2043
67054L-AB-3	NUMERICABLE GROUP SA		D	2	4FE	12,874,623	102.6250	13,084,688	12,750,000	12,827,860		(19,594)			6.000	5.806	FA	289,000	742,500	06/10/2016	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA		D	2	4FE	5,616,625	100.5000	5,628,000	5,600,000	5,605,859		(3,150)			6.250	6.202	FA	132,222	312,500	05/03/2016	05/15/2024
67053N-AG-9	NUMERICABLE US LLC TLB7		D		4FE	1,970,100	101.1790	2,013,462	1,990,000	1,971,515		1,415			5.137	5.300	JAJO	17,607	53,009	04/22/2016	01/15/2024
67059T-AA-3	NUSTAR LOGISTICS			1,5	3FE	8,732,675	106.7500	9,340,625	8,750,000	8,746,955		2,159			8.150	7.751	AO	150,549	713,125	04/01/2008	04/15/2018
67059T-AC-9	NUSTAR LOGISTICS LP			2	3FE	9,976,400	99.0000	9,900,000	10,000,000	9,986,617		2,275			4.750	4.779	FA	197,917	475,000	01/30/2012	02/01/2022
67073Y-AA-4	NV ENERGY INC			1	2FE	7,140,000	113.4050	7,938,329	7,000,000	7,065,750		(14,688)			6.250	5.975	MN	55,903	437,500	03/10/2011	11/15/2020
67066G-AD-6	NVIDIA CORPORATION			2	2FE	3,742,575	97.6100	3,660,386	3,750,000	3,742,987		412			2.200	2.242	MS	24,063		09/13/2016	09/16/2021
629470-AN-8	NXP BV/NXP FUNDING LLC		D	1	3FE	4,014,688	105.5000	4,167,250	3,950,000	3,987,518		(7,738)			5.750	5.494	MS	66,876	227,125	04/05/2013	03/15/2023
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN				4FE	14,065,729	100.2500	14,213,141	14,177,697	14,067,429		14,203			5.750	5.933	JAJO	4,529	867,355	11/23/2015	12/27/2021
67437D-AB-9	OBERTHUR TECH FIN TRANCHE B-2				4FE	1,940,507	97.5000	1,895,622	1,944,227	1,940,783		1,081			4.500	4.568	MJSD	486	89,012	09/15/2014	10/18/2019
677050-AE-6	OGLETHORPE POWER CORP			1	1FE	554,830	108.6440	543,220	500,000	537,546		(16,344)			6.100	2.575	MS	8,981	30,500	12/07/2015	03/15/2019
677050-AG-1	OGLETHORPE POWER CORP			1	1FE	5,000,000	118.2770	5,913,865	5,000,000	5,000,000					5.950	5.950	MN	49,583	297,500	10/26/2009	11/01/2039
677730-A*-4	OHIO VALLEY ELECTRIC CORP			1,5	2	34,545,746	111.9170	38,662,390	34,545,746	36,603,565		(63,960)			6.400	5.756	FA	835,239	2,201,407	02/06/2006	06/15/2040
678858-BL-4	OKLAHOMA G&E CO			1	1FE	6,955,060	122.1370	8,549,576	7,000,000	6,959,492		789			5.850	5.896	JD	34,125	409,500	06/03/2010	06/01/2040
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES			1	1	15,200,000	107.6660	16,365,237	15,200,000	15,200,000					4.830	4.830	JD	61,180	734,160	04/07/2011	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A			1	3	625,000	104.9160	655,723	625,000	625,889		(426)			7.230	7.076	JD	1,130	45,188	12/31/1998	12/22/2017
681919-AZ-9	OMNICOM GROUP INC			1	2FE	4,978,350	102.7010	5,135,055	5,000,000	4,987,503		2,085			3.625	3.687	MN	30,208	181,250	04/18/2012	05/01/2022
682134-AC-5	OMNICOM GROUP INC			1	2FE	9,965,400	106.3710	10,637,110	10,000,000	9,985,697		3,561			4.450	4.493	FA	168,111	445,000	08/02/2010	08/15/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY			1	1FE	5,303,565	138.5840	6,236,289	4,500,000	5,108,923		(22,256)			7.250	5.931	JJ	150,438	326,250	03/30/2005	01/15/2033
68233J-AK-0	ONCOR ELECTRIC DELIVERY			1	1FE	5,992,910	102.6370	5,572,179	5,429,000	5,503,168		(96,728)			5.000	3.134	MS	68,617	271,450	07/27/2011	09/30/2017
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LL			2	1FE	5,037,746	99.0300	4,951,515	5,000,000	5,033,579		(3,562)			2.950	2.858	AO	36,875	147,500	10/29/2015	04/01/2025
682680-AQ-6	ONEOK INC			2	3FE	3,793,133	100.5000	3,931,560	3,912,000	3,835,407		13,060			4.250	4.687	FA	69,275	166,260	07/25/2013	02/01/2022
68268N-AC-7	ONEOK PARTNERS LP			1	2FE	2,380,500	113.4410	3,403,239	3,000,000	2,442,107		10,505			6.650	8.627	AO	49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2FE	10,140,665	116.2780	12,790,613	11,000,000	10,219,159		13,302			6.850	7.512	AO	159,072	753,500	05/12/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP			2	2FE	4,879,224	100.4170	4,920,453	4,900,000	4,887,256		1,974			3.375	3.448	AO	41,344	165,375	09/10/2012	10/01/2022
68268N-AJ-2	ONEOK PARTNERS LP	M		2	2FE	5,078,376	100.4170	5,121,287	5,100,000	5,086,736		2,054			3.375	3.448	AO	43,031	172,125	09/10/2012	10/01/2022
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB				4FE	3,577,580	96.6250	3,488,097	3,609,932	3,579,835		10,302			5.000	5.393	MJSD	1,003	187,159	06/07/2013	06/07/2019
683715-AA-4	OPEN TEXT CORP		A	2	3FE	7,114,974	104.5000	7,168,700	6,860,000	7,064,368		(35,159)			5.625	4.804	JJ	177,931	280,406	07/07/2016	01/15/2023
683715-AB-2	OPEN TEXT CORP		A	2	3FE	1,714,000	105.5000	1,744,970	1,654,000	1,712,061		(1,939)			5.875	5.295	JD	8,098	26,703	12/15/2016	06/01/2026
68389X-BK-0	ORACLE CORPORATION			2	1FE	9,483,470	97.7190	9,283,334	9,500,000	9,484,941		1,471			1.900	1.935	MS	87,242		06/29/2016	09/15/2021
68389X-BL-8	ORACLE CORPORATION			2	1FE	7,248,768	96.8800	7,023,807	7,250,000	7,248,844		76			2.400	2.403	MS	84,100		06/29/2016	09/15/2023
685218-AC-3	ORANGE SA		D	1	2FE	2,246,715	98.4100	2,214,223	2,250,000	2,246,888		173			1.625	1.675	MN	5,891		10/25/2016	11/03/2019
68557N-AC-7	ORBITAL ATK INC			2	3FE	2,901,250	103.0000	2,832,500	2,750,000	2,891,937		(9,313)			5.500	4.287	AO	37,813	75,625	08/23/2016	10/01/2023
Q7160#-AB-5	ORICA FINANCE LTD 6.09% SER B GTD SR NTS		D		2FE	10,000,000	105.8220	10,582,152	10,000,000	10,000,000					6.090	6.090	AO	142,100	609,000	10/07/2003	10/07/2018
R67788-AA-4	ORKLA ASA (NORWAY) 10'S		D		2	10,000,000	102.9960	10,299,615	10,000,000	10,000,000					6.090	6.090	MS	174,242	609,000	09/18/2007	09/18/2017
R67788-AB-2	ORKLA ASA (NORWAY) 12'S		D		2	30,000,000	109.5120	32,853,669	30,000,000	30,000,000					6.190	6.190	MS	531,308	1,857,000	09/18/2007	09/18/2019
688239-AE-2	OSHKOSH CORP			2	3FE	9,215,532	102.0000	9,180,000	9,000,000	9,179,151		(24,331)			5.375	4.995	MS	161,250	483,750	06/26/2015	03/01/2025
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN				4FE	970,311	100.0000	977,500	977,500	970,622		1,260			5.000	5.177	FMAN	272	49,744	08/20/2014	07/28/2021
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP			2	4FE	3,169,370	103.7500	3,164,375	3,050,000	3,129,504		(21,459)			5.250	4.409	MN	20,460	160,125	02/05/2015	02/15/2022
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP			2	4FE	12,889,352	104.2500	13,037,505	12,506,000	12,848,277		(30,204)			5.625	4.989	MN	89,887	563,091	09/22/2016	02/15/2024
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP	LS		2	4FE	2,045,568	104.2500	2,085,000	2,000,000	2,035,217		(5,551)			5.625	5.244	MN	14,375	112,500	02/04/2015	02/15/2024
12505F-AF-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON			2	4FE	2,107,500	104.7500	2,095,000	2,000,000	2,104,558		(2,942)			5.875	4.804	MS	34,597		10/21/2016	03/15/2025
690732-AD-4	OWENS & MINOR INC			1	2FE	1,507,095	100.2260	1,503,390	1,500,000	1,505,907		(1,127)			3.875	3.783	MS	17,115	58,125	12/08/2015	09/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690742-AF-8	OWENS CORNING			2	2FE	4,979,350	94.9930	4,749,665	5,000,000	4,980,042		692			3.400	3.449	FA	67,528		08/03/2016	08/15/2026
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC			1	4FE	1,000	102.2500	1,023	1,000	1,000					5.000	5.000	AO	11	50	11/18/2014	01/15/2022
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC	0		1	4FE	499,000	102.2500	510,228	499,000	499,000					5.000	5.000	AO	5,267	24,950	11/18/2014	01/15/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4FE	3,158,358	100.7500	3,148,438	3,125,000	3,153,705		(2,735)			5.375	5.236	AO	35,460	167,969	12/08/2015	01/15/2025
69371R-L9-5	PACCAR FINANCIAL CORP				1FE	2,000,302	100.0390	2,000,774	2,000,000	2,000,087		(202)			1.136	0.512	MJSD	1,641	17,047	12/03/2015	06/06/2017
69371R-N2-8	PACCAR FINANCIAL CORP				1FE	9,994,100	98.8150	9,881,510	10,000,000	9,995,343		1,243			1.300	1.320	MN	18,417	65,000	05/05/2016	05/10/2019
69371R-N4-4	PACCAR FINANCIAL CORP				1FE	748,995	96.0740	720,557	750,000	749,070		75			1.650	1.678	FA	4,813		08/04/2016	08/11/2021
694308-GT-8	PACIFIC GAS & ELECTRIC			2	2FE	10,123,350	103.7540	10,375,380	10,000,000	10,055,145		(13,590)			3.500	3.342	AO	87,500	350,000	08/08/2011	10/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC			2	2FE	5,311,050	106.4690	5,323,460	5,000,000	5,152,321		(31,722)			4.250	3.492	MN	27,153	212,500	08/05/2011	05/15/2021
694308-HC-4	PACIFIC GAS & ELECTRIC			1	2FE	4,974,650	102.0220	5,101,105	5,000,000	4,982,705		2,366			3.250	3.310	JD	7,222	162,500	06/12/2013	06/15/2023
694308-HG-5	PACIFIC GAS AND ELECTRIC CO			2	1FE	4,995,050	104.1620	5,208,105	5,000,000	4,996,286		447			3.750	3.762	FA	70,833	187,500	02/18/2014	02/15/2024
694308-HP-5	PACIFIC GAS AND ELECTRIC CO			2	1FE	9,973,400	97.9710	9,797,120	10,000,000	9,975,330		1,930			2.950	2.981	MS	98,333	147,500	02/23/2016	03/01/2026
694308-HQ-3	PACIFIC GAS AND ELECTRIC CO				2FE	1,200,000	100.0320	1,200,380	1,200,000	1,200,000					1.131	1.131	FMAN	1,168		11/28/2016	11/30/2017
69512E-CA-1	PACIFICORP				1FE	5,341,400	122.2290	6,111,440	5,000,000	5,130,462		(19,859)			8.375	7.752	MS	139,583	418,750	03/26/1997	12/31/2021
69512E-FR-1	PACIFICORP				1FE	7,797,280	121.1430	9,691,416	8,000,000	7,799,214		21,934			7.260	7.745	AO	145,200	580,800	08/08/1996	07/21/2023
69512E-BY-0	PACIFICORP 1ST MTG MTN				1FE	10,000,000	122.4890	12,248,910	10,000,000	9,964,452		5,267			8.530	8.617	MS	284,333	853,000	12/09/1991	12/16/2021
695156-AQ-2	PACKAGING CORP OF AMERICA			2	2FE	9,973,500	105.9230	10,592,290	10,000,000	9,980,687		2,363			4.500	4.533	MN	75,000	450,000	10/15/2013	11/01/2023
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED			1	2FE	27,752,580	103.3970	28,695,280	27,752,580	27,752,580					6.885	6.885	FA	642,229	1,889,319	01/24/2008	07/31/2029
69980#-AB-1	PARIS PRESENTS INC. 2ND LIEN TL				5	7,606,955	97.0000	7,517,500	7,750,000	7,618,546		13,465			9.750	9.842	JAJO	4,198	544,401	11/02/2016	12/31/2021
70109H-AH-8	PARKER-HANNIFIN CORP			1	1FE	1,057,597	105.3260	1,053,258	1,000,000	1,054,325		(3,272)			5.500	5.485	MN	7,028		12/01/2016	05/15/2018
701885-AD-7	PARSLEY ENERGY LLC			1	4FE	490,000	100.3400	491,666	490,000	490,000					5.375	5.375	JJ	1,317		12/06/2016	01/15/2025
70212J-AA-3	PARTNERRE FINANCE			2	2FE	4,997,450	85.0000	4,250,000	5,000,000	4,997,503		8			3.256	6.446	JD	13,565	322,000	11/02/2006	12/01/2066
70213B-AA-9	PARTNERRE FINANCE B LLC			1	2FE	1,101,740	108.4530	1,084,528	1,000,000	1,078,945		(21,607)			5.500	3.049	JD	4,583	55,000	12/08/2015	06/01/2020
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4				2	5,000,000	96.1720	4,808,589	5,000,000	5,000,000					4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
709599-AE-4	PENSKE TRUCK LEASING CO LP			1	2FE	14,989,200	100.7780	15,116,640	15,000,000	14,999,153		2,293			3.750	3.766	MN	78,125	562,500	05/08/2012	05/11/2017
709599-AQ-7	PENSKE TRUCK LEASING CO LP			2	2FE	986,770	100.2420	1,002,422	1,000,000	990,630		3,631			2.500	2.898	JD	1,111	25,000	12/03/2015	06/15/2019
709599-AU-8	PENSKE TRUCK LEASING CO LP			2	2FE	15,219,322	101.1090	15,449,455	15,280,000	15,235,831		11,586			3.200	3.287	JJ	225,465	480,811	12/03/2015	07/15/2020
709599-AU-8	PENSKE TRUCK LEASING CO LP	LS		2	2FE	746,993	101.1090	758,318	750,000	747,815		573			3.200	3.288	JJ	11,067	23,600	07/16/2015	07/15/2020
709599-AW-4	PENSKE TRUCK LEASING CO LP			2	2FE	1,495,425	95.6770	1,435,160	1,500,000	1,495,488		63			3.400	3.436	MN	8,358		10/26/2016	11/15/2026
709629-AJ-8	PENTAIR FINANCE SA			1	2FE	19,773,128	106.5660	21,313,160	20,000,000	19,865,263		26,821			5.000	5.174	MN	127,778	1,000,000	04/29/2013	05/15/2021
709629-AK-5	PENTAIR FINANCE SA			1	2FE	7,315,778	100.1490	7,350,951	7,340,000	7,327,901		12,123			1.875	2.112	MS	40,523	68,813	04/08/2016	09/15/2017
709629-AL-3	PENTAIR FINANCE SA			1	2FE	2,991,089	97.9330	2,937,993	3,000,000	2,994,268		903			3.150	3.187	MS	27,825	94,500	04/29/2013	09/15/2022
712704-AA-3	PEOPLE'S UNITED FIN INC			1	2FE	2,990,040	100.5620	3,016,866	3,000,000	2,993,660		940			3.650	3.690	JD	7,604	109,500	12/03/2012	12/06/2022
713448-BR-8	PEPSICO INC			1	1FE	17,115,568	103.2070	17,534,920	16,990,000	17,046,417		(13,691)			3.125	3.032	MN	88,490	530,938	08/09/2011	11/01/2020
713448-BW-7	PEPSICO INC			1	1FE	23,863,270	102.9120	24,698,760	24,000,000	23,931,179		13,572			3.000	3.067	FA	252,000	720,000	08/22/2011	08/25/2021
713448-CU-0	PEPSICO INC				1FE	1,728,511	99.9770	1,730,598	1,731,000	1,729,609		1,030			1.057	0.523	JAJO	3,152	13,303	12/03/2015	04/30/2018
713448-CY-2	PEPSICO INC			2	1FE	1,990,640	103.3570	2,067,142	2,000,000	1,991,806		808			3.500	3.556	JJ	31,889	70,000	07/14/2015	07/17/2025
713448-DK-1	PEPSICO INC				1FE	3,300,000	100.1100	3,303,630	3,300,000	3,300,000					1.134	1.143	JAJO	9,046		10/03/2016	10/04/2019
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB				4	8,718,944	100.0000	8,793,115	8,793,115	8,724,673		9,752			5.750	5.565	JAJO	130,614	388,836	05/01/2015	12/16/2021
714295-AB-8	PERRIGO CO			2	2FE	1,639,758	100.8020	1,648,116	1,635,000	1,639,157		(601)			3.500	3.444	JD	2,543	57,225	03/11/2016	12/15/2021
714294-AD-7	PERRIGO COMPANY PLC			2	2FE	2,988,482	99.1320	2,973,951	3,000,000	2,990,894		1,128			4.000	4.051	MN	15,333	120,000	10/23/2014	11/15/2023
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO			2	2FE	2,322,586	101.0430	2,323,987	2,300,000	2,319,244		(3,342)			3.500	3.285	MS	23,703	41,368	03/11/2016	03/15/2021
71677H-AG-0	PET SMART INC TL B2				3FE	2,972,037	100.2500	2,962,388	2,955,000	2,971,484		(2,519)			4.000	3.879	JAJO	25,938	106,670	12/14/2015	03/11/2022
71656L-BP-5	PETROLEOS MEXICANOS		D		2FE	1,491,690	102.3980	1,535,970	1,500,000	1,491,758		68			5.375	5.498	MS	4,031		12/06/2016	03/13/2022
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL				5	5,149,703	99.0000	5,139,881	5,191,799	5,151,801		8,985			5.500	5.744	MJSD	1,586	264,165	08/24/2015	08/19/2020
717081-DQ-3	PFIZER INC			1	1FE	2,038,374	101.2110	2,024,216	2,000,000	2,006,555		(25,913)			6.050	4.693	MS	30,586	121,000	10/07/2015	03/30/2017
717081-DR-1	PFIZER INC			1	1FE	21,317,499	111.1030	21,690,541	19,523,000	20,869,307		(348,620)			5.200	3.136	FA	391,978	1,015,196	10/07/2015	08/12/2020
717081-DS-9	PFIZER INC			1	1FE	17,700,328	117.9040	20,927,978	17,750,000	17,706,727		5,224			5.800	5.845	FA	397,501	1,029,500	10/07/2015	08/12/2023
717081-DT-7	PFIZER INC			1	1FE	3,483,724	120.6750	4,344,314	3,600,000	3,486,395		2,179			5.600	5.848	MS	59,360	201,600	10/07/2015	09/15/2040
717081-DX-8	PFIZER INC			1	1FE	9,985,300	98.9030	9,890,320	10,000,000	9,986,926		1,626			1.950	1.981	JD	15,167	97,500	05/31/2016	06/03/2021
71713U-AQ-5	PHARMACIA CORP			1	1FE	2,336,290	108.9400	2,322,607	2,132,000	2,327,881		(8,410)			6.500	1.612	JD	11,548		12/01/2016	12/01/2018
718172-BS-7	PHILIP MORRIS INTERNATIONAL INC			2	1FE	9,917,200	97.8690	9,786,890	10,000,000	9,930,696		13,496			1.875	2.050	FA	65,625	93,750	02/18/2016	02/25/2021
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC			2	1FE	20,831	96.1300	20,187	21,000	20,844		13			2.750	2.843	FA	202	289	02/18/2016	02/25/2026
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC	LS		2	1FE	12,874,519	96.1300	12,476,648	12,979,000	12,882,305		7,786			2.750	2.843	FA	124,923	178,461	02/18/2016	02/25/2026
500472-AC-9	PHILIPS ELECTRONICS NV		D	1	2FE	3,031,520	123.6510	3,709,539	3,000,000	3,028,029		(602)			6.875	6.791	MS	63,021	206,250	06/12/2009	03/11/2038
72147K-AC-2	PILGRIMS PRIDE CORP			2	4FE	14,840,765	99.7500	14,665,245	14,702,000	14,832,628		(8,137)			5.750	5.557	MS	248,913	495,535	12/05/2016	03/15/2025
72165N-AV-1	PILOT TRAVEL CENTERS LLC TLB				3FE	1,379,096	100.8130	1,397,295	1,386,026	1,379,590		494			3.520	3.285	MJSD	271	25,886	06/06/2016	05/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72347Q-AL-7	PINNACLE FOODS FINANCE LLC			2	4FE	269,589	106.0000	265,000	250,000	268,747		(842)			5.875	4.097	JJ	6,773		10/07/2016	01/15/2024
72347Q-AL-7	PINNACLE FOODS FINANCE LLC	LS		2	4FE	1,078,357	106.0000	1,060,000	1,000,000	1,074,990		(3,367)			5.875	4.097	JJ	27,090		10/07/2016	01/15/2024
72447Q-AK-6	PITNEY BOWES INC			2	2FE	3,739,650	97.0880	3,640,815	3,750,000	3,740,174		524			3.375	3.435	AO	34,805		09/15/2016	10/01/2021
72447X-AC-1	PITNEY BOWES INC			1	2FE	3,458,105	102.5670	3,589,838	3,500,000	3,496,192		5,149			5.750	5.910	MS	59,257	201,250	09/06/2007	09/15/2017
72650R-BD-3	PLAINS ALL AMER PIPELINE			1	2FE	1,995,840	98.8670	1,977,338	2,000,000	1,997,047		374			3.850	3.875	AO	16,256	77,000	08/08/2013	10/15/2023
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP			2	5FE	1,023	100.7500	1,008	1,000	1,015		(4)			6.500	5.943	FA	27	65	03/12/2015	02/01/2022
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CORP	LS		2	5FE	1,138,560	100.7500	1,132,430	1,124,000	1,133,666		(2,779)			6.500	6.188	FA	30,442	73,060	03/12/2015	02/01/2022
72766Q-AC-9	PLATFORM SPECIALTY PRODUCTS CORP			2	5FE	1,010,363	110.7500	1,107,500	1,000,000	1,008,292		(2,028)			10.375	10.074	MN	17,292	101,156	12/23/2015	05/01/2021
69349L-AM-0	PNC BANK NA			2	1FE	2,493,000	103.1060	2,577,648	2,500,000	2,495,111		643			3.800	3.834	JJ	41,167	95,000	07/22/2013	07/25/2023
69353R-EN-4	PNC BANK NA				1FE	1,997,000	100.1460	2,002,910	2,000,000	1,998,305		1,182			1.351	0.432	MJSD	2,326	21,577	11/19/2015	06/01/2018
69353R-ES-3	PNC BANK NA			2	1FE	4,996,500	100.8600	5,043,015	5,000,000	4,997,465		672			2.600	2.615	JJ	57,778	130,000	07/16/2015	07/21/2020
69353R-ET-1	PNC BANK NA			2	1FE	7,498,875	100.1820	7,513,613	7,500,000	7,499,303		369			1.800	1.805	MN	21,000	135,750	10/29/2015	11/05/2018
69353R-EU-8	PNC BANK NA			2	1FE	2,004,480	100.1840	2,003,670	2,000,000	2,003,552		(874)			2.450	2.401	MN	7,622	49,272	12/01/2015	11/05/2020
69353R-EX-2	PNC BANK NATIONAL ASSOCIATION			2	1FE	4,993,000	98.6400	4,931,975	5,000,000	4,993,967		967			1.450	1.498	JJ	30,611		07/26/2016	07/29/2019
69353R-ER-5	PNC FINANCIAL SERVICES GROUP INC (			2	1FE	9,998,800	100.1740	10,017,360	10,000,000	9,999,370		396			1.850	1.854	JJ	82,736	184,486	07/16/2015	07/20/2018
69354P-AA-9	PNK ENTERTAINMENT INC			2	4FE	7,504,163	100.2500	7,507,723	7,489,000	7,502,694		(1,468)			5.625	5.585	MN	70,209	214,139	04/21/2016	05/01/2024
69354P-AA-9	PNK ENTERTAINMENT INC	LS		2	4FE	1,512,083	100.2500	1,514,778	1,511,000	1,511,978		(105)			5.625	5.611	MN	14,166	43,205	04/13/2016	05/01/2024
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA			1	3	625,000	103.9640	649,775	625,000	625,000					7.230	7.230	JD	1,130	45,188	12/31/1998	12/22/2017
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB				4FE	1,951,400	99.5000	1,945,225	1,955,000	1,951,509		644			5.500	5.545	FMAN	597	102,101	10/06/2014	08/02/2021
736508-BQ-4	PORTLAND GENERAL ELEC			1	1FE	9,992,600	109.0750	10,907,520	10,000,000	9,997,895		833			6.100	6.110	AO	128,778	610,000	04/13/2009	04/15/2019
737446-AG-9	POST HOLDINGS INC			2	4FE	5,707,296	104.3750	5,711,400	5,472,000	5,703,340		(3,956)			6.000	4.661	JD	14,592	164,160	12/05/2016	12/15/2022
73755L-AL-1	POTASH CORPORATION OF SASKATCHEWAN		A	2	2FE	9,911,100	99.1930	9,919,280	10,000,000	9,932,862		7,984			3.625	3.732	MS	106,736	362,500	03/04/2014	03/15/2024
73755L-AN-7	POTASH CORPORATION OF SASKATCHEWAN		A	2	2FE	749,130	100.6330	754,747	750,000	749,135		5			4.000	4.014	JD	2,083		12/01/2016	12/15/2026
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A	1	2FE	20,971,957	101.3040	21,096,558	20,825,000	20,848,412		(24,962)			3.250	3.125	JD	56,401	676,813	07/29/2011	12/01/2017
739348-AA-4	POWER STOP LLC TERM LOAN				4	7,160,002	99.0000	7,146,563	7,218,750	7,162,312		10,201			5.500	5.712	MJSD	103,218	306,102	05/29/2015	05/29/2021
693506-BD-8	PPG INDUSTRIES INC			1	1FE	15,036,650	103.6120	15,541,785	15,000,000	15,019,514		(4,830)			3.600	3.563	MN	69,000	540,000	08/11/2011	11/15/2020
69351U-AG-8	PPL CORP / PPL ELECTRIC UTILITIES			1	1	8,000,000	109.5580	8,764,644	8,000,000	8,000,000					5.150	5.150	JD	18,311	412,000	12/20/2005	12/15/2020
69352J-AK-3	PPL ENERGY SUPPLY LLC			1	4FE	2,075,808	56.0000	1,176,000	2,100,000	2,079,775		510			6.000	6.085	JD	5,600	126,000	12/11/2006	12/15/2036
69353U-AA-9	PPL WEM HOLDINGS PLC		D	2	2FE	14,996,250	107.9020	16,185,270	15,000,000	14,998,134		373			5.375	5.398	MN	134,375	806,250	04/18/2011	05/01/2021
74005P-AU-8	PRAXAIR INC			1	1FE	20,269,415	106.5940	21,318,740	20,000,000	20,310,457		(2,314)			4.500	3.859	FA	340,000	675,000	12/01/2016	08/15/2019
74005P-AY-0	PRAXAIR INC			1	1FE	4,977,500	106.3020	5,315,080	5,000,000	4,989,444		2,256			4.050	4.120	MS	59,625	202,500	03/01/2011	03/15/2021
74005P-BP-8	PRAXAIR INC			1	1FE	19,981,200	99.7720	19,954,420	20,000,000	19,985,770		3,612			2.250	2.270	MS	121,250	450,000	09/21/2015	09/24/2020
740212-AH-8	PRECISION DRILLING CORPORATION		A	2	4FE	320,000	105.5000	337,600	320,000	320,000					7.750	7.750	JD	3,927		11/01/2016	12/15/2023
74153W-CF-4	PRICOA GLOBAL FUNDING I				1FE	9,995,600	100.2840	10,028,400	10,000,000	9,997,444		1,446			1.900	1.915	MS	52,778	190,000	09/14/2015	09/21/2018
74166N-AA-2	PRIME SECURITY ONE MS IN			1	3FE	11,469,272	82.0000	10,940,440	13,342,000	11,509,909		40,637			4.875	6.207	JJ	299,917	131,891	05/02/2016	07/15/2032
74166M-AA-4	PRIME SECURITY SERVICES BORROWER L			2	4FE	446,000	108.8750	485,583	446,000	446,000					9.250	9.250	MN	5,271	22,117	04/20/2016	05/15/2023
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC			2	2FE	748,905	96.6550	724,912	750,000	748,918		13			3.100	3.117	MN	3,294		11/03/2016	11/15/2026
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II				1FE	499,340	99.2510	496,257	500,000	499,560		128			2.200	2.228	AO	2,536	11,000	03/31/2015	04/08/2020
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1FE	3,989,360	97.2060	3,888,256	4,000,000	3,990,009		649			3.000	3.031	AO	24,333	60,000	04/11/2016	04/18/2026
742718-DB-2	PROCTER & GAMBLE CO			1	1FE	7,651,575	129.6970	9,727,245	7,500,000	7,616,788		(3,788)			5.800	5.659	FA	164,333	435,000	08/17/2004	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO			1	1FE	25,407,846	129.3530	28,001,022	21,647,000	24,923,273		(99,119)			5.550	4.410	MS	387,121	1,201,409	08/17/2011	03/05/2037
742718-EE-5	PROCTER & GAMBLE CO			1	1FE	12,387,515	100.6640	12,265,945	12,185,000	12,355,240		(32,275)			1.600	0.846	MN	24,912	97,480	08/17/2016	11/15/2018
742718-EG-0	PROCTER & GAMBLE CO			1	1FE	656,617	100.9080	655,905	650,000	654,404		(1,506)			1.900	1.654	MN	2,058	12,350	07/07/2015	11/01/2019
742718-EH-8	PROCTER & GAMBLE CO				1FE	1,498,260	100.1790	1,502,688	1,500,000	1,498,736		438			1.156	0.629	FMAN	2,938	13,027	11/24/2015	11/01/2019
742718-EN-5	PROCTER & GAMBLE CO			1	1FE	9,998,100	98.9530	9,895,280	10,000,000	9,998,434		334			1.850	1.854	FA	76,569	92,500	01/28/2016	02/02/2021
742718-EP-0	PROCTER & GAMBLE CO			1	1FE	7,970,800	98.3370	7,866,976	8,000,000	7,973,152		2,352			2.700	2.742	FA	89,400	108,000	01/28/2016	02/02/2026
742718-ER-6	PROCTER & GAMBLE COMPANY			1	1FE	4,992,950	95.8270	4,791,345	5,000,000	4,993,051		101			2.450	2.466	MN	19,736		10/31/2016	11/03/2026
742718-ER-6	PROCTER & GAMBLE COMPANY	0		1	1FE	24,964,750	95.8270	23,956,725	25,000,000	24,965,254		504			2.450	2.466	MN	98,681		10/31/2016	11/03/2026
743263-AQ-8	PROGRESS ENERGY INC			1	2FE	9,980,900	107.3880	10,738,800	10,000,000	9,993,465		2,037			4.875	4.899	JD	40,625	487,500	11/16/2009	12/01/2019
743263-AR-6	PROGRESS ENERGY INC			2	2FE	3,169,290	106.0430	3,181,299	3,000,000	3,103,646		(23,834)			4.400	3.462	JJ	60,867	132,000	02/20/2015	01/15/2021
743315-AN-3	PROGRESSIVE CORP			1	1FE	4,994,600	105.8560	5,292,820	5,000,000	4,997,242		534			3.750	3.763	FA	66,667	187,500	08/17/2011	08/23/2021
743315-AR-4	PROGRESSIVE CORPORATION (THE)			1	1FE	5,997,900	93.0640	5,583,840	6,000,000	5,997,962		62			2.450	2.454	JJ	51,450		08/22/2016	01/15/2027
74340X-AX-9	PROLOGIS LP			2	1FE	985,590	102.0290	1,020,285	1,000,000	995,941		3,739			4.000	4.404	JJ	18,444	40,000	02/13/2014	01/15/2018
743862-AA-2	PROVIDENT COMPANIES INC			1	2FE	1,233,000	118.3080	1,419,700	1,200,000	1,222,325		(1,277)			7.250	7.008	MS	25,617	87,000	03/10/2005	03/15/2028
744320-BX-2	PRUDENTIAL FINANCIAL INC				1FE	1,003,820	100.3490	1,003,488	1,000,000	1,002,288		(1,390)			1.686	0.999	FMAN	2,201	14,048	11/19/2015	08/15/2018
744320-BY-0	PRUDENTIAL FINANCIAL INC			1	1FE	3,162,545	108.2070	3,423,679	3,164,000	3,162,621		24			5.100	5.103	FA	60,960	161,364	08/12/2013	08/15/2043
744320-BZ-7	PRUDENTIAL FINANCIAL INC			1	1FE	3,980,280	102.1720	4,086,868	4,000,000	3,984,810		1,773			3.500	3.559	MN	17,889	140,000	05/12/2014	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
69362B-AW-2	PSEG POWER LLC			1	2FE	7,965,760	107.1120	8,568,960	8,000,000	7,986,793		3,597			5.125	5.187	AO	86,556	410,000	03/29/2010	04/15/2020
69362B-BB-7	PSEG POWER LLC			2	2FE	1,497,285	100.3070	1,504,608	1,500,000	1,497,569		284			3.000	3.039	JD	2,000	23,250	06/06/2016	06/15/2021
74456Q-AU-0	PUB SVC ELEC & GAS	R		1	1FE	2,990,370	117.5860	3,527,574	3,000,000	2,991,498		186			5.375	5.374	MN	26,875	161,250	11/18/2009	11/01/2039
744542-AB-7	PUBLIC SERVICE CO OF NEW			2	2FE	4,992,850	109.7450	5,487,260	5,000,000	4,996,124		699			5.350	5.348	AO	66,875	267,500	10/06/2011	10/01/2021
744448-CA-7	PUBLIC SERVICE COLORADO			1	1FE	995,980	132.0370	1,320,373	1,000,000	996,470		73			6.500	6.531	FA	27,083	65,000	08/06/2008	08/01/2038
744448-CB-5	PUBLIC SERVICE COLORADO			1	1FE	1,497,795	106.3000	1,594,502	1,500,000	1,499,561		258			5.800	5.820	FA	36,250	87,000	08/06/2008	08/01/2018
744448-CG-4	PUBLIC SERVICE COLORADO			2	1FE	4,982,700	94.0540	4,702,675	5,000,000	4,984,194		368			3.600	3.621	MS	53,000	180,000	09/04/2012	09/15/2042
744448-CH-2	PUBLIC SERVICE COLORADO			1	1FE	3,981,480	98.5040	3,940,148	4,000,000	3,987,929		1,774			2.500	2.553	MS	29,444	100,000	03/19/2013	03/15/2023
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP			2	1FE	4,108,760	101.9360	4,077,436	4,000,000	4,084,911		(10,975)			3.500	3.152	MN	23,333	140,000	10/06/2014	11/01/2023
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL				1FE	5,240,400	127.6570	6,382,850	5,000,000	5,067,046		(11,934)			9.250	8.876	JD	38,542	462,500	10/24/1991	06/01/2021
744560-BP-0	PUBLIC SERVICE ELECTRIC AND GAS CA			2	1FE	3,993,680	98.2170	3,928,672	4,000,000	3,994,678		998			1.900	1.933	MS	22,378	40,533	02/29/2016	03/15/2021
744560-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1FE	3,986,840	92.7960	3,711,832	4,000,000	3,987,193		353			2.250	2.287	MS	27,000		09/07/2016	09/15/2026
745310-AB-8	PUGET ENERGY INC			1	2FE	6,111,875	112.7390	6,482,487	5,750,000	5,933,391		(40,749)			6.500	5.585	JD	16,611	373,750	03/16/2012	12/15/2020
745310-AF-9	PUGET ENERGY INC			2	2FE	1,249,916	110.7330	1,384,163	1,250,000	1,249,946		8			5.625	5.626	JJ	32,422	70,313	12/13/2012	07/15/2022
745332-CA-2	PUGET SOUND ENERGY INC			1	1FE	12,000,000	121.2890	14,554,656	12,000,000	12,000,000					5.757	5.757	AO	172,710	690,840	09/08/2009	10/01/2039
745332-CC-8	PUGET SOUND ENERGY INC			1	1FE	5,000,000	122.4690	6,123,430	5,000,000	5,000,000					5.764	5.764	JJ	132,892	288,200	06/24/2010	07/15/2040
745332-CE-4	PUGET SOUND ENERGY INC			2	1FE	5,000,000	104.7580	5,237,890	5,000,000	5,000,000					4.434	4.434	MN	28,328	221,700	11/14/2011	11/15/2041
745867-AX-9	PULTE GROUP INC			2	3FE	2,700,000	95.0000	2,565,000	2,700,000	2,700,000					5.000	5.000	JJ	57,000		07/26/2016	01/15/2027
745867-AM-3	PULTE HOMES INC			1	3FE	1,155,000	111.0000	1,221,000	1,100,000	1,149,792		(1,686)			7.875	7.379	JD	3,850	86,625	08/19/2013	06/15/2032
745867-AP-6	PULTE HOMES INC			1	3FE	13,231,250	99.7500	13,715,625	13,750,000	13,281,639		14,792			6.375	6.715	MN	112,005	876,563	04/14/2016	05/15/2033
745867-AT-8	PULTE HOMES INC			1	3FE	5,263,973	96.0000	5,158,080	5,373,000	5,266,856		2,825			6.000	6.183	FA	121,788	262,380	03/10/2016	02/15/2035
745867-AW-1	PULTEGROUP INC			2	3FE	15,156,063	99.2500	14,788,250	14,900,000	15,142,477		(13,586)			5.500	5.273	MS	273,167	409,750	08/11/2016	03/01/2026
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT			1	2	9,034,903	104.1130	9,406,514	9,034,903	9,034,903					6.240	6.241	JD	1,566	518,445	05/19/2005	12/30/2019
693656-AA-8	PVH CORP			1	3FE	6,772,750	101.5000	7,003,500	6,900,000	6,806,952		12,271			4.500	4.749	JD	13,800	310,500	03/20/2014	12/15/2022
747525-AH-6	QUALCOMM INC				1FE	3,295,772	99.9230	3,297,462	3,300,000	3,297,585		1,717			1.181	0.305	FMAN	4,439	29,497	12/08/2015	05/18/2018
74819R-AP-1	QUEBECOR MEDIA INC		A	1	4FE	2,330,478	103.7500	2,334,375	2,250,000	2,312,236		(8,725)			5.750	5.203	JD	5,750	129,375	02/23/2015	01/15/2023
74819R-AP-1	QUEBECOR MEDIA INC	LS	A	1	4FE	1,109,075	103.7500	1,115,313	1,075,000	1,100,685		(3,594)			5.750	5.277	JD	2,747	61,813	02/23/2015	01/15/2023
74834L-AP-5	QUEST DIAGNOSTIC INC			1	2FE	9,849,100	106.7410	10,674,060	10,000,000	9,946,303		15,770			4.750	4.940	JJ	199,236	475,000	11/12/2009	01/30/2020
74834L-AQ-3	QUEST DIAGNOSTIC INC			1	2FE	2,916,840	107.9450	3,238,347	3,000,000	2,925,681		1,475			5.750	6.033	JJ	72,354	172,500	11/12/2009	01/30/2040
74834L-AW-0	QUEST DIAGNOSTICS INC			2	2FE	2,739,893	99.9300	2,748,072	2,750,000	2,743,128		2,003			2.500	2.581	MS	17,378	68,750	11/19/2015	03/30/2020
74834L-AX-8	QUEST DIAGNOSTICS INC			2	2FE	2,523,100	98.8100	2,470,258	2,500,000	2,519,700		(2,039)			3.500	3.390	MS	22,118	87,500	04/21/2015	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS INC			2	2FE	7,479,225	98.6340	7,397,550	7,500,000	7,480,274		1,049			3.450	3.483	JD	21,563	132,969	05/23/2016	06/01/2026
748767-AF-7	QUINTILES TRANSNATIONAL CORP			2	3FE	3,131,875	101.5000	3,045,000	3,000,000	3,122,615		(9,260)			4.875	3.850	MN	18,687	73,125	08/23/2016	05/15/2023
747262-AH-6	QVC INC			1	2FE	12,100,772	103.5180	12,422,148	12,000,000	12,064,494		(10,000)			5.125	5.012	JJ	305,792	615,000	02/13/2013	07/02/2022
747262-AK-9	QVC INC			1	2FE	12,995,990	99.2500	12,902,552	13,000,000	12,997,209		384			4.375	4.379	MS	167,465	568,750	08/29/2013	03/15/2023
747262-AK-9	QVC INC	D		1	2FE	9,996,916	99.2500	9,925,040	10,000,000	9,997,853		295			4.375	4.379	MS	128,819	437,500	08/29/2013	03/15/2023
747262-AQ-6	QVC INC			1	2FE	1,488,090	101.0410	1,515,608	1,500,000	1,491,752		3,472			3.125	3.381	AO	11,719	46,875	12/08/2015	04/01/2019
747262-AS-2	QVC INC			1	2FE	4,996,421	100.5260	5,026,315	5,000,000	4,997,194		316			4.850	4.859	AO	60,625	242,500	06/17/2014	04/01/2024
747262-AW-3	QVC INC			2	2FE	441,255	91.0270	455,133	500,000	443,089		1,681			5.450	6.548	FA	10,294	27,250	11/23/2015	08/15/2034
912920-AK-1	QWEST CORPORATION				3FE	520,638	107.2750	520,282	485,000	519,232		(1,406)			7.250	6.189	MS	10,353	17,581	07/12/2016	09/15/2025
751212-AB-7	RALPH LAUREN CORP			2	1FE	9,979,500	101.0100	10,100,960	10,000,000	9,984,850		3,924			2.625	2.669	FA	96,979	262,500	08/13/2015	08/18/2020
75281A-AT-6	RANGE RESOURCES CORPORATION			2	4FE	503,000	104.0000	520,000	500,000	500,486		(14)			5.875	5.750	JJ	8,568		10/03/2016	07/01/2022
75281A-AV-1	RANGE RESOURCES CORPORATION			2	4FE	177,410	104.7500	188,550	180,000	177,550		140			5.750	6.106	JD	863	2,156	09/16/2016	06/01/2021
75281A-AZ-2	RANGE RESOURCES CORPORATION			2	4FE	462,664	99.0000	495,000	500,000	463,683		1,019			5.000	6.434	MS	7,292		11/18/2016	03/15/2023
75405U-AD-8	RASGAS 3 2027		D	1	1FE	15,000,000	115.0000	17,250,000	15,000,000	15,000,000					6.332	6.332	MS	240,088	949,800	09/20/2006	09/30/2027
75405T-AA-7	RASGAS II 2020		D	1	1FE	4,050,326	105.0000	4,485,600	4,272,000	4,213,786		13,614			5.298	6.032	MS	57,211	213,483	06/12/2006	09/30/2020
754907-AA-1	RAYONIER INC			2	2FE	9,978,100	99.2450	9,924,470	10,000,000	9,987,563		2,105			3.750	3.809	AO	93,750	375,000	02/29/2012	04/01/2022
755111-AJ-0	RAYTHEON CO			1	1FE	12,667,830	106.1790	12,741,504	12,000,000	12,091,254		(71,042)			6.750	6.085	MS	238,500	810,000	11/12/2009	03/15/2018
755111-AU-5	RAYTHEON CO			1	1FE	4,659,075	109.2770	4,917,470	4,500,000	4,532,982		(15,454)			6.400	5.996	JD	12,800	288,000	04/19/2006	12/15/2018
755111-BY-6	RAYTHEON CO			2	1FE	2,123,000	101.7970	2,035,944	2,000,000	2,113,926		(9,074)			3.150	2.360	JD	2,800	63,000	04/13/2016	12/15/2024
755111-BR-1	RAYTHEON COMPANY			1	1FE	1,622,430	106.7450	1,601,169	1,500,000	1,549,183		(14,727)			4.400	3.286	FA	24,933	66,000	08/30/2011	02/15/2020
755111-BT-7	RAYTHEON COMPANY			1	1FE	12,291,180	103.2390	12,388,728	12,000,000	12,258,523		(45,223)			3.125	2.517	AO	79,167	296,875	04/14/2016	10/15/2020
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B				2	20,000,000	99.8330	19,966,572	20,000,000	20,000,000					1.620	6.331	FMAN	35,096	267,958	11/12/2009	08/23/2017
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			2	2FE	6,525,000	101.4730	7,103,075	7,000,000	6,636,733		42,894			4.500	5.419	MN	52,500	315,000	04/07/2014	11/01/2023
75886A-AL-2	REGENCY ENERGY PARTNERS LP			2	2FE	11,848,460	110.0060	12,650,667	11,500,000	11,742,002		(39,912)			5.875	5.401	MS	225,208	675,625	03/11/2014	03/01/2022
759187-BL-0	REGIONS BANK OF ALABAMA			2	2FE	7,491,075	100.3280	7,524,615	7,500,000	7,495,051		2,819			2.250	2.290	MS	50,156	168,750	07/28/2015	09/14/2018
7591EP-AK-6	REGIONS FINANCIAL CORPORATION			2	2FE	1,519,035	101.4150	1,521,225	1,500,000	1,516,639		(2,396)			3.200	2.911	FA	19,067	24,000	05/10/2016	02/08/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
760759-AH-3	REPUBLIC SERVICES INC			1	2FE	9,998,500	107.9480	10,794,830	10,000,000	9,999,443		159			5.000	5.002	MS	166,667	500,000	03/01/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC			1	2FE	19,843,847	102.7810	20,401,949	19,850,000	19,848,666		930			3.800	3.805	MN	96,382	754,300	05/02/2011	05/15/2018
760759-AP-5	REPUBLIC SERVICES INC			2	2FE	4,986,150	103.8800	5,194,005	5,000,000	4,991,911		1,331			3.550	3.596	JD	14,792	177,500	05/14/2012	06/01/2022
760759-AR-1	REPUBLIC SERVICES INC			2	2FE	4,989,250	95.8650	4,793,250	5,000,000	4,989,707		457			2.900	2.925	JJ	70,889		06/20/2016	07/01/2026
760761-AB-2	REPUBLIC SERVICES INC			1	2FE	9,928,500	108.8250	10,882,450	10,000,000	9,976,666		7,785			5.500	5.594	MS	161,944	550,000	08/31/2009	09/15/2019
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL				4FE	9,786,399	98.5000	9,677,625	9,825,000	9,788,219		7,199			5.500	5.601	JAJO	3,002	550,317	09/30/2015	03/18/2021
76173F-AS-6	REYNOLDS GROUP HLDG 2016 US TL				4FE	3,744,978	101.2270	3,787,218	3,741,313	3,744,786		(192)			4.250	4.233	FMAN	883	74,304	08/05/2016	02/05/2023
761735-AT-6	REYNOLDS GROUP ISSUER INC			2	4FE	560,000	102.1250	571,900	560,000	560,000					5.125	5.125	JJ	14,669		06/14/2016	07/15/2023
761735-AP-4	REYNOLDS GRP ISS/REYNOLD			2	4FE	5,002,808	103.1250	5,184,094	5,027,000	5,009,191		3,749			5.750	5.855	AO	61,022	289,053	02/09/2016	10/15/2020
76720A-AC-0	RIO TINTO FIN USA LTD		D	2	2FE	379,991	103.4430	395,152	382,000	380,862		195			3.500	3.563	MS	3,677	91,910	03/19/2012	03/22/2022
767754-CH-5	RITE AID CORP			2	4FE	100,000	107.5000	107,500	100,000	100,000					6.125	6.125	JJ	2,569	8,152	03/19/2015	04/01/2023
771196-BK-7	ROCHE HOLDINGS INC		C	2	1FE	9,900,400	96.1920	9,619,190	10,000,000	9,907,536		7,136			2.625	2.738	MN	33,542	185,208	02/22/2016	05/15/2026
772739-AL-2	ROCK-TENN CO			1	2FE	5,989,597	108.5540	6,513,228	6,000,000	5,993,437		1,091			4.900	4.924	MS	98,000	294,000	03/28/2013	03/01/2022
772739-AP-3	ROCK-TENN CO			1	2FE	613,776	102.5240	615,146	600,000	610,436		(3,102)			3.500	2.921	MS	7,000	21,000	11/30/2015	03/01/2020
773903-AF-6	ROCKWELL AUTOMATION INC			2	1FE	496,750	99.6520	498,262	500,000	497,744		681			2.050	2.198	MS	3,417	10,250	07/08/2015	03/01/2020
774341-AB-7	ROCKWELL COLLINS INC			1	1FE	12,931,230	107.3640	13,957,294	13,000,000	12,979,292		7,430			5.250	5.318	JJ	314,708	682,500	05/01/2009	07/15/2019
775109-AW-1	ROGERS COMMUNICATIONS IN		A	1	2FE	4,992,250	99.3510	4,967,525	5,000,000	4,994,931		732			3.000	3.018	MS	44,167	150,000	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN		A	2	2FE	4,952,750	97.3310	4,866,530	5,000,000	4,955,842		862			4.500	4.558	MS	66,250	225,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC		A	2	2FE	2,874,614	104.4320	3,007,627	2,880,000	2,876,130		488			4.100	4.123	AO	29,520	118,080	09/25/2013	10/01/2023
775109-AY-7	ROGERS COMMUNICATIONS INC	LS	A	2	2FE	9,102,946	104.4320	9,524,153	9,120,000	9,107,745		1,546			4.100	4.123	AO	93,480	373,920	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC		A	2	2FE	3,976,040	110.3290	4,413,152	4,000,000	3,977,171		369			5.450	5.491	AO	54,500	218,000	09/25/2013	10/01/2043
77578J-AA-6	ROLLS ROYCE CORP		D	2	1FE	2,827,688	99.1590	2,826,026	2,850,000	2,832,454		4,344			2.375	2.546	AO	14,478	67,688	11/23/2015	10/14/2020
77578J-AB-4	ROLLS ROYCE CORP		D	2	1FE	3,514,833	100.0880	3,487,055	3,484,000	3,512,655		(2,178)			3.625	3.515	AO	27,013	126,295	03/11/2016	10/14/2025
776696-AC-0	ROPER INDUSTRIES INC			1	2FE	11,997,360	109.9940	13,199,292	12,000,000	11,999,131		291			6.250	6.253	MS	250,000	750,000	08/26/2009	09/01/2019
776743-AA-4	ROPER TECHNOLOGIES INC			2	2FE	2,998,860	101.3010	3,039,018	3,000,000	2,999,088		214			3.000	3.008	JD	4,000	92,000	11/30/2015	12/15/2020
776743-AC-0	ROPER TECHNOLOGIES INC			2	2FE	748,823	99.9520	749,642	750,000	748,830		7			2.800	2.834	JD	700		12/08/2016	12/15/2021
776743-AD-8	ROPER TECHNOLOGIES INC			1	2FE	749,880	100.7710	755,781	750,000	749,880					3.800	3.802	JD	950		12/08/2016	12/15/2026
779382-AK-6	ROWAN COMPANIES INC			1	3FE		109.7500								7.875	8.003	FA		59,910	07/15/2009	08/01/2019
74966U-AN-0	RPI FINANCE TRUST TERM LOAN B5				2FE	2,109,287	101.1250	2,127,684	2,104,013	2,093,827		360			3.270	3.271	FMAN	8,943	5,512	10/14/2016	10/14/2022
749685-AS-2	RPM INTERNATIONAL INC			2	2FE	14,980,650	99.1590	14,873,865	15,000,000	14,987,904		1,828			3.450	3.465	MN	66,125	517,500	10/18/2012	11/15/2022
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022			1	2FE	10,000,000	102.6440	10,264,360	10,000,000	10,000,000					6.000	6.000	AO	150,000	600,000	02/09/2012	04/01/2022
78355H-JU-4	RYDER SYSTEM INC			1	2FE	18,978,910	100.5880	19,111,758	19,000,000	18,992,090		3,541			2.350	2.370	FA	155,035	446,500	02/19/2013	02/26/2019
78355H-JZ-3	RYDER SYSTEM INC			2	2FE	491,342	99.5430	497,713	500,000	493,366		1,853			2.500	2.917	MN	1,736	12,500	12/03/2015	05/11/2020
78355H-KB-4	RYDER SYSTEM INC			2	2FE	1,199,016	102.4510	1,229,414	1,200,000	1,199,147		131			3.450	3.465	MN	5,290	30,015	02/17/2016	11/15/2021
783764-AR-4	RYLAND GROUP			1	3FE	2,065,000	102.0000	2,040,000	2,000,000	2,059,230		(5,770)			5.375	4.780	AO	26,875	53,750	05/03/2016	10/01/2022
78409V-AH-7	S&P GLOBAL INC			1	2FE	17,134,811	100.8350	17,210,518	17,068,000	17,121,253		(13,557)			2.500	2.303	FA	161,198	213,350	07/29/2016	08/15/2018
78409V-AJ-3	S&P GLOBAL INC			2	2FE	2,220,462	101.9590	2,253,289	2,210,000	2,219,425		(1,037)			3.300	3.174	FA	27,754	36,465	07/29/2016	08/14/2020
785592-AD-8	SABINE PASS LIQUEFACTION LLC			2.5	3FE	1,050,500	106.2500	1,168,750	1,100,000	1,055,451		5,311			5.625	6.395	AO	13,063	33,750	12/08/2015	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			2	3FE	4,663,687	107.2500	4,853,063	4,525,000	4,644,523		(10,413)			5.750	5.310	MN	33,246	231,438	07/21/2016	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			2	3FE	3,494,035	107.0000	3,745,000	3,500,000	3,494,528		492			5.625	5.649	MS	65,625	196,875	01/15/2016	03/01/2025
785592-AP-1	SABINE PASS LIQUEFACTION LLC				3FE	827,000	107.7500	891,093	827,000	827,000					5.875	5.875	JD	26,722		06/08/2016	06/30/2026
785592-AR-7	SABINE PASS LIQUEFACTION LLC			1	3FE	50,000	100.8750	50,438	50,000	50,000					5.000	5.000	MS	681		09/19/2016	03/15/2027
78390X-AA-9	SAIC INC			2	3FE	1,022,720	103.0100	1,030,100	1,000,000	1,018,256		(4,232)			4.450	3.942	JD	3,708	44,500	12/08/2015	12/01/2020
78390X-AC-5	SAIC INC			2	3FE	4,992,550	94.2800	4,714,000	5,000,000	4,993,209		126			5.950	5.961	JD	24,792	297,500	12/13/2010	12/01/2040
79546V-AK-2	SALLY HOLDINGS LLC			2	3FE	2,107,313	103.7500	2,100,938	2,025,000	2,085,498		(10,913)			5.500	4.799	MN	18,563	111,375	02/04/2015	11/01/2023
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I			2	3FE	4,342,600	104.0000	4,293,120	4,128,000	4,331,011		(11,575)			5.625	4.714	JD	19,350	143,913	08/04/2016	12/01/2025
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP			2	3FE	8,347,500	103.8750	8,569,688	8,250,000	8,303,057		(13,817)			5.750	5.540	JD	39,531	474,375	08/20/2013	06/01/2022
79586K-AC-5	SAMARCO MINERACAO SA		D	1	6FE	5,244,000	54.0000	8,208,000	15,200,000	5,244,000		8,290	9,748,262		5.750	6.006	AO		437,000	11/10/2015	10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA		D	1	6FE	862,500	54.0000	1,350,000	2,500,000	862,500		128	1,631,592		5.375	5.410	MS		67,188	09/23/2014	09/26/2024
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)			1	2	16,704,687	115.0000	19,210,391	16,704,687	16,635,944		6,858			8.770	8.880	JAJO	309,278	1,471,613	12/01/2003	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING			1	2	3,340,937	109.8920	3,671,414	3,340,937	3,340,937					7.100	7.100	JAJO	50,077	238,277	12/01/2003	07/15/2025
797440-BH-6	SAN DIEGO G & E			1	1FE	3,733,238	121.5970	4,559,903	3,750,000	3,739,661		795			6.000	6.039	JD	18,750	225,000	06/05/2006	06/01/2026
797440-BP-8	SAN DIEGO G & E			1	1FE	3,495,100	99.5840	3,485,426	3,500,000	3,495,586		103			3.950	3.957	MN	17,665	138,250	11/14/2011	11/15/2041
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			2	1FE	7,974,000	95.8430	7,667,456	8,000,000	7,975,424		1,424			2.500	2.537	MN	25,556	97,778	05/16/2016	05/15/2026
798237-G@-6	SAN JOSE WATER COMPANY			1		15,000,000	120.0000	18,000,000	15,000,000	14,906,477		12,769			8.580	8.725	JJ	643,500	1,287,000	12/31/1998	07/01/2022
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR		D		2	49,837,761	108.0320	54,015,850	50,000,000	49,952,396		17,128			6.100	6.142	JD	25,417	3,050,000	09/10/2008	06/28/2019
80105N-AG-0	SANOFI-AVENTIS		D	1	1FE	37,715,717	106.4640	38,832,744	36,475,000	37,604,882		(197,894)			4.000	3.198	MS	372,856	1,459,000	03/09/2016	03/29/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78388J-AT-3	SBA COMMUNICATIONS CORPORATION			2	4FE	7,368,608	101.5000	7,612,500	7,500,000	7,393,030		16,261			4.875	5.174	JJ	168,594	365,625	06/23/2015	07/15/2022
78388J-AU-0	SBA COMMUNICATIONS CORPORATION			2	4FE	1,246,875	98.7500	1,234,375	1,250,000	1,246,996		121			4.875	4.913	MS	23,021		08/03/2016	09/01/2024
78408L-AB-3	SC JOHNSON & SON INC			2	1FE	3,828,659	100.4360	3,746,244	3,730,000	3,810,546		(9,094)			3.350	3.035	MS	31,586	124,955	12/18/2014	09/30/2024
806261-AM-5	SCHAEFFLER FINANCE BV		D	2	3FE	3,000,000	101.5000	3,045,000	3,000,000	3,000,000					4.750	4.750	FA	53,833	142,500	03/27/2015	05/15/2023
80908U-AC-2	SCIQUEST INC TL				4FE	4,962,563	99.5000	4,962,563	4,987,500	4,962,897		334			6.262	5.848	JAJO	75,456	36,020	08/22/2016	07/28/2023
81013T-AC-5	SCOTTISH POWER PLC		D	1	2FE	6,863,950	110.4780	7,733,453	7,000,000	6,924,593		6,942			5.810	5.978	MS	119,751	406,700	03/23/2005	03/15/2025
810186-AL-0	SCOTTS MIRACLE-GRO CO			2	4FE	3,692,500	105.7500	3,701,250	3,500,000	3,669,515		(22,985)			6.000	4.854	AO	44,333	211,167	03/30/2016	10/15/2023
810186-AN-6	SCOTTS MIRACLE-GRO CO/THE			2	4FE	1,792,425	100.0000	1,780,000	1,780,000	1,792,369		(56)			5.250	5.142	JD	4,153		12/14/2016	12/15/2026
81180W-AF-8	SEAGATE HDD CAYMAN			2	2FE	2,175,000	103.1900	2,063,800	2,000,000	2,056,273		(27,321)			7.000	5.414	JJ	70,000	140,000	03/23/2012	11/01/2021
81180W-AH-4	SEAGATE HDD CAYMAN			1	2FE	2,972,540	99.1250	3,069,901	3,097,000	3,000,716		12,239			4.750	5.327	JD	12,259	147,108	08/11/2014	06/01/2023
81180W-AH-4	SEAGATE HDD CAYMAN	M		1	2FE	9,738,682	99.1250	10,064,161	10,153,000	9,832,494		40,748			4.750	5.336	JD	40,189	482,268	08/11/2014	06/01/2023
81180W-AR-2	SEAGATE HDD CAYMAN			2	2FE	1,994,761	90.1240	1,802,474	2,000,000	1,994,946		185			4.875	4.906	JD	8,125	48,750	06/30/2016	06/01/2027
81211K-AS-9	SEALED AIR CORP			1	3FE	1,485,821	112.7100	1,545,254	1,371,000	1,440,504		(15,676)			6.500	5.057	JD	7,426	89,115	12/12/2013	12/01/2020
81211K-AS-9	SEALED AIR CORP	Q		1	3FE	1,548,679	112.7100	1,610,626	1,429,000	1,501,445		(16,339)			6.500	5.057	JD	7,740	92,885	12/12/2013	12/01/2020
81211K-AU-4	SEALED AIR CORP			2	3FE	8,150,625	103.7500	8,559,375	8,250,000	8,178,040		9,232			5.250	5.414	AO	108,281	433,125	01/15/2014	04/01/2023
81211K-AX-8	SEALED AIR CORP			2	3FE	3,137,500	103.2500	3,097,500	3,000,000	3,136,600		(900)			5.500	4.852	MS	48,583		12/08/2016	09/15/2025
81211K-AW-0	SEALED AIR CORPORATION			2	3FE	7,984,375	102.7500	7,963,125	7,750,000	7,961,710		(15,412)			5.125	4.708	JD	33,099	288,281	06/15/2016	12/01/2024
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN			5		6,614,969	98.6470	6,612,446	6,703,125	6,626,556		12,856			9.500	9.902	JAJO	3,785	649,094	12/21/2015	04/30/2020
81620*-AA-8	SELECT REHABILITATION INC			2	5	4,000,000	102.4960	4,099,825	4,000,000	4,000,000					12.000	16.000	JAJO	101,333	490,000	10/01/2014	01/31/2019
78412D-AN-9	SEMCO ENERGY INC			1	1FE	9,993,000	107.4980	10,749,750	10,000,000	9,997,283		736			5.150	5.159	AO	100,139	515,000	04/14/2010	04/21/2020
816851-AJ-8	SEMPRA ENERGY			1	2FE	474,305	105.9440	529,718	500,000	494,726		3,334			6.150	6.925	JD	1,367	30,750	05/28/2009	06/15/2018
81708#-AA-9	SENECA GENERATION SR SECD NTS			1	2FE	15,000,000	91.8150	13,772,316	15,000,000	15,000,000					4.330	4.330	MJSD	1,804	438,413	04/27/2016	04/27/2026
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL				2FE	740,025	100.5000	742,920	739,224	740,017		(148)			3.021	2.997	FMAN	1,179	25,542	11/12/2015	10/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV				3FE	18,793,750	102.2500	19,427,500	19,000,000	18,844,036		18,362			4.875	5.017	AO	195,542	926,250	05/19/2015	10/15/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV			1	3FE	4,287,500	104.2500	4,170,000	4,000,000	4,247,208		(25,607)			5.625	4.674	MN	37,500	225,000	06/10/2015	11/01/2024
81725W-AJ-2	SENSATA TECHNOLOGIES BV			1	3FE	3,514,375	98.0000	3,430,000	3,500,000	3,512,243		(1,116)			5.000	4.950	AO	43,750	175,000	06/10/2015	10/01/2025
817565-CB-8	SERVICE CORP INTERNATIONAL			2	3FE	6,664,668	104.2500	6,716,828	6,443,000	6,633,891		(23,302)			5.375	4.741	MN	44,251	273,937	05/23/2016	05/15/2024
817565-BT-0	SERVICE CORP INTL			1	3FE	3,500,000	116.0000	4,060,000	3,500,000	3,500,000					7.500	7.500	AO	65,625	262,500	03/28/2007	04/01/2027
817565-BU-7	SERVICE CORP INTL			1	3FE	9,528,156	116.5000	10,077,250	8,650,000	9,127,234		(80,524)			8.000	6.655	MN	88,422	692,000	03/14/2011	11/15/2021
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL			2	3FE	1,707,750	104.0000	1,716,000	1,650,000	1,684,205		(12,448)			5.375	4.502	JJ	40,895	88,688	01/21/2015	01/15/2022
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP		C	1	2FE	1,490,865	99.4280	1,491,422	1,500,000	1,493,781		2,668			2.500	2.693	MS	10,000	37,500	11/23/2015	03/25/2019
78413H-AA-7	SES SA		D	1	2FE	995	97.5400	975	1,000	997					3.600	3.658	AO	9	36	03/26/2013	04/04/2023
78413H-AA-7	SES SA	LS	D	1	2FE	2,984,545	97.5400	2,925,225	2,999,000	2,989,352		1,349			3.600	3.658	AO	26,091	107,964	03/26/2013	04/04/2023
78412F-AP-9	SESI LLC			2	4FE	394,900	101.7500	447,700	440,000	398,614		3,714			7.125	9.552	JD	1,393	31,350	05/27/2016	12/15/2021
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		C	1	1	9,213,481	105.4820	9,701,577	9,197,352	9,201,760		(1,418)			5.830	5.695	JJ	266,613	502,261	11/12/2009	01/02/2020
822582-AC-6	SHELL INTERNATIONAL FIN		D	1	1FE	12,944,620	100.8180	13,106,379	13,000,000	12,998,422		6,845			5.200	5.255	MS	185,900	676,000	03/27/2007	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN		D	1	1FE	2,057,855	106.0840	2,190,628	2,065,000	2,062,741		765			4.300	4.343	MS	24,419	88,795	09/15/2009	09/22/2019
822582-AX-0	SHELL INTERNATIONAL FIN		D	1	1FE	8,981,100	102.6180	9,235,656	9,000,000	8,986,797		1,751			3.400	3.425	FA	118,150	306,000	08/07/2013	08/12/2023
824348-AP-1	SHERWIN-WILLIAMS CO			1	1FE	8,396,187	99.8270	8,362,466	8,377,000	8,391,333		(4,853)			1.350	1.169	JD	5,026	56,545	09/01/2016	12/15/2017
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE			2	2FE	4,995,950	98.7320	4,936,610	5,000,000	4,996,309		359			1.900	1.928	MS	25,861		09/19/2016	09/23/2019
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE			2	2FE	2,664,120	96.5990	2,576,287	2,667,000	2,664,268		148			2.400	2.423	MS	17,424		09/19/2016	09/23/2021
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE			2	2FE	4,999,350	95.0450	4,752,235	5,000,000	4,999,373		23			2.875	2.877	MS	39,132		09/19/2016	09/23/2023
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	11,012,152	99.3930	10,898,464	10,965,000	11,008,281		(7,034)			2.150	2.028	MN	22,265	235,748	04/05/2016	05/27/2020
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	1,627,173	100.7510	1,636,190	1,624,000	1,626,677		(453)			2.900	2.867	MN	4,448	47,096	11/23/2015	05/27/2022
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	9,990,900	96.0700	9,606,950	10,000,000	9,991,415		515			1.700	1.719	MS	50,056		09/06/2016	09/15/2021
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	29,830,800	94.3540	28,306,200	30,000,000	29,837,447		6,647			2.000	2.087	MS	176,667		09/06/2016	09/15/2023
826418-BE-4	SIERRA PACIFIC POWER CO			1	1FE	4,439,150	132.5610	6,628,040	5,000,000	4,498,069		9,813			6.750	7.734	JJ	168,750	337,500	05/15/2009	07/01/2037
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL		D		4FE	1,899,074	100.7130	1,921,460	1,907,857	1,900,170		1,008			4.000	4.337	JAJO	424	87,918	11/30/2015	03/11/2022
82655A-AB-9	SIGMA ALIMENTOS SA		D	1	2FE	14,874,450	103.7500	15,562,500	15,000,000	14,973,070		19,646			5.625	5.772	AO	180,469	843,750	04/07/2011	04/14/2018
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		D	2	2FE	9,350,000	95.0000	9,500,000	10,000,000	9,354,555		4,555			4.125	4.999	MN	67,604		12/01/2016	05/02/2026
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA			5	5Z	258,270	0.0000		665,480			(96,344)			16.000	0.000	MS	36,084	112,124	01/18/2013	09/01/2018
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB				4FE	2,497,479	100.7500	2,518,750	2,500,000	2,497,718		429			3.750	3.773	FMAN	21,667	74,794	07/01/2014	05/03/2021
827048-AR-0	SILGAN HOLDINGS INC			2	3FE	8,657,337	103.7500	8,818,750	8,500,000	8,606,884		(31,494)			5.500	4.959	FA	194,792	426,250	06/15/2016	02/01/2022
827048-AR-0	SILGAN HOLDINGS INC	LS		2	3FE	98,853	103.7500	103,750	100,000	99,173		137			5.500	5.690	FA	2,292	5,500	07/24/2014	02/01/2022
828807-CY-1	SIMON PROPERTY GROUP LP			2	1FE	1,496,055	98.1350	1,472,030	1,500,000	1,496,090		35			3.250	3.281	MN	5,146		11/15/2016	11/30/2026
828807-DA-2	SIMON PROPERTY GROUP LP			2	1FE	1,495,080	98.6570	1,479,852	1,500,000	1,495,174		94			2.350	2.418	JJ	3,721		11/15/2016	01/30/2022
829259-AM-2	SINCLAIR TELEVISION GROU			1	4FE	4,264,313	103.0000	4,403,250	4,275,000	4,268,021		1,425			5.375	5.419	AO	57,445	229,781	04/08/2014	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
829229-AP-8	SINCLAIR TELEVISION TLB-1				3FE	1,967,820	100.0000	1,970,000	1,970,000	1,968,121		360			3.520	3.523	FMAN	385	69,981	05/01/2015	07/30/2021
82967N-AG-3	SIRIUS XM RADIO INC			2	2FE	3,082,500	104.0000	3,120,000	3,000,000	3,049,758		(12,316)			5.250	4.746	FA	59,500	157,500	03/19/2014	08/15/2022
82967N-AJ-7	SIRIUS XM RADIO INC			1	3FE	937,500	101.5000	1,015,000	1,000,000	966,101		8,947			4.250	5.363	MN	5,431	42,500	08/01/2013	05/15/2020
82967N-AL-2	SIRIUS XM RADIO INC			1	3FE	2,628,250	99.0000	2,623,500	2,650,000	2,634,689		1,915			4.625	4.729	MN	15,661	122,563	05/29/2013	05/15/2023
82967N-AN-8	SIRIUS XM RADIO INC			1	3FE	210,500	104.1250	208,250	200,000	207,440		(3,060)			5.750	2.210	FA	4,792	5,750	04/19/2016	08/01/2021
82967N-AN-8	SIRIUS XM RADIO INC	LS		1	3FE	1,545,000	104.1250	1,561,875	1,500,000	1,533,040		(11,739)			5.750	4.832	FA	35,938	86,250	12/21/2015	08/01/2021
82967N-AU-2	SIRIUS XM RADIO INC			2	3FE	4,337,125	99.5000	4,247,655	4,269,000	4,338,794		130			5.375	5.035	AO	48,441	95,084	10/18/2016	04/15/2025
82967N-AU-2	SIRIUS XM RADIO INC	LS		2	3FE	4,231,000	99.5000	4,209,845	4,231,000	4,230,640		(195)			5.375	5.371	AO	48,010	227,416	03/10/2015	04/15/2025
82967N-AW-8	SIRIUS XM RADIO INC			2	3FE	992,500	97.7500	977,500	1,000,000	992,822		322			5.375	5.473	JJ	32,549		06/01/2016	07/15/2026
83001A-AA-0	SIX FLAGS ENTERTAINMENT			2	4FE	2,200,000	102.2500	2,249,500	2,200,000	2,200,000					5.250	5.250	JJ	53,258	115,500	12/11/2012	01/15/2021
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP			2	4FE	8,702,000	98.7500	8,591,250	8,700,000	8,701,270		(730)			4.875	4.855	JJ	229,734		08/12/2016	07/31/2024
78442F-EJ-3	SLM CORPORATION			1	3FE	1,086,250	110.9400	1,109,400	1,000,000	1,078,724		(7,526)			8.000	5.317	MS	21,333	40,000	08/24/2016	03/25/2020
832248-AQ-1	SMITHFIELD FOODS INC				2FE	829,688	102.7500	770,625	750,000	759,007		(17,324)			7.750	5.285	JJ	29,063	58,125	07/12/2012	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC			2	2FE	13,508,455	105.3750	13,435,313	12,750,000	13,120,086		(124,828)			6.625	5.451	FA	319,104	844,688	12/08/2015	08/15/2022
83238P-AB-0	SMITHS GROUP PLC		D	1	2FE	4,994,000	109.6750	5,483,765	5,000,000	4,998,173		683			7.200	7.231	MN	46,000	360,000	05/07/2009	05/15/2019
83238P-AD-6	SMITHS GROUP PLC		D	1	2FE	24,946,000	99.3020	24,825,500	25,000,000	24,966,437		5,128			3.625	3.651	AO	198,872	906,250	10/04/2012	10/12/2022
832696-AB-4	SMUCKER (J.M.) CO			1	2FE	9,980,800	103.9520	10,395,200	10,000,000	9,989,964		1,893			3.500	3.520	AO	73,889	350,000	10/13/2011	10/15/2021
834423-AA-3	SOLVAY FINANCE AMERICA LLC		C	2	2FE	2,999,580	101.7490	3,052,479	3,000,000	2,999,665		79			3.400	3.403	JD	7,933	102,000	11/30/2015	12/03/2020
835495-AJ-1	SONOCO PRODUCTS CO			2	2FE	15,003,350	111.9470	16,791,975	15,000,000	15,003,598		(163)			5.750	5.748	MN	143,750	862,500	10/20/2011	11/01/2040
835495-AK-8	SONOCO PRODUCTS CO			2	2FE	4,977,150	105.4130	5,270,650	5,000,000	4,987,721		2,232			4.375	4.440	MN	36,458	218,750	10/20/2011	11/01/2021
837004-BY-5	SOUTH CAROLINA ELEC&GAS			1	1FE	4,271,016	106.2960	4,251,832	4,000,000	4,259,383		(11,633)			5.250	1.644	MN	35,000		12/01/2016	11/01/2018
837004-CB-4	SOUTH CAROLINA ELEC&GAS			1	1FE	3,096,240	123.6510	3,709,542	3,000,000	3,083,693		(1,992)			6.050	5.818	JJ	83,692	181,500	06/11/2009	01/15/2038
837004-CD-0	SOUTH CAROLINA ELEC&GAS			1	1FE	4,960,700	112.8600	5,642,985	5,000,000	4,965,143		738			5.500	5.554	JD	12,222	275,000	12/02/2009	12/15/2039
842400-FT-5	SOUTHERN CAL EDISON			2	1FE	4,971,900	98.7500	4,937,510	5,000,000	4,974,687		590			3.900	3.932	JD	16,250	195,000	11/17/2011	12/01/2041
842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY			1	1FE	6,601,281	103.9230	6,918,154	6,657,000	6,616,460		5,219			3.500	3.602	AO	58,249	232,995	12/20/2013	10/01/2023
842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	LS		1	1FE	1,108,642	103.9230	1,161,859	1,118,000	1,111,192		876			3.500	3.602	AO	9,783	39,130	12/20/2013	10/01/2023
842434-CQ-3	SOUTHERN CALIFORNIA GAS CO			2	1FE	9,980,600	96.0040	9,600,380	10,000,000	9,981,585		985			2.600	2.622	JD	11,556	138,667	05/31/2016	06/15/2026
842587-CV-7	SOUTHERN CO			2	2FE	4,981,900	97.3230	4,866,155	5,000,000	4,982,820		920			3.250	3.292	JJ	97,951		05/19/2016	07/01/2026
843646-AH-3	SOUTHERN POWER CO			1	2FE	3,043,950	100.7100	3,021,288	3,000,000	3,040,219		(805)			5.150	5.054	MS	45,492	154,500	11/10/2011	09/15/2041
843646-AN-0	SOUTHERN POWER CO			1	2FE	4,997,100	100.2640	5,013,215	5,000,000	4,998,683		1,412			1.850	4.157	JD	7,708	96,097	11/12/2015	12/01/2017
843646-AU-4	SOUTHERN POWER COMPANY			2	2FE	1,478,430	97.4440	1,461,657	1,500,000	1,478,469		39			4.950	5.043	JD	9,281		11/10/2016	12/15/2046
306279-A#-7	SOUTHERN UNION (FALL RIVER GAS)			1	2FE	6,500,000	115.0000	7,475,000	6,500,000	6,500,000					9.440	9.440	FA	231,804	613,600	12/31/1998	02/15/2020
306279-B*-0	SOUTHERN UNION (FALL RIVER GAS)				2FE	7,000,000	115.0000	8,050,000	7,000,000	6,979,264		1,369			7.990	8.035	MS	164,683	559,300	12/31/1998	09/15/2026
844741-BA-5	SOUTHWEST AIRLINES CO			2	2FE	1,017,280	101.7650	1,017,652	1,000,000	1,012,729		(4,280)			2.750	2.286	MN	4,201	27,500	12/03/2015	11/06/2019
844741-BB-3	SOUTHWEST AIRLINES CO			2	2FE	1,001,928	100.2530	1,002,529	1,000,000	1,001,505		(368)			2.650	2.584	MN	4,122	26,500	11/03/2015	11/05/2020
844895-AV-4	SOUTHWEST GAS CORP			2	1FE	4,998,300	102.2580	5,112,915	5,000,000	4,999,029		164			3.875	3.879	AO	48,438	193,750	03/20/2012	04/01/2022
844895-AX-0	SOUTHWEST GAS CORPORATION			2	1FE	524,411	89.7470	472,071	526,000	524,419		7			3.800	3.817	AO	5,108		09/26/2016	09/29/2046
845437-BJ-0	SOUTHWESTERN ELEC POWER			1	2FE	14,433,460	104.7080	14,135,607	13,500,000	13,674,242		(142,778)			5.875	4.722	MS	264,375	793,125	01/31/2011	03/01/2018
845467-AJ-8	SOUTHWESTERN ENERGY CO				4FE		104.7500								3.300	4.914	JJ		5,400	06/02/2016	01/23/2018
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN			2	1FE	9,967,000	101.2470	10,124,730	10,000,000	9,974,427		2,975			3.300	3.339	JD	14,667	330,000	06/02/2014	06/15/2024
84755T-AD-9	SPECTRA ENERGY CAPITAL			1	2FE	4,989,400	107.1770	5,358,865	5,000,000	4,996,130		1,087			5.650	5.677	MS	94,167	282,500	08/25/2009	03/01/2020
84755T-AE-7	SPECTRA ENERGY CAPITAL			1	2FE	9,967,700	96.6720	9,667,190	10,000,000	9,978,803		3,027			3.300	3.338	MS	97,167	330,000	02/25/2013	03/15/2023
84756N-AF-6	SPECTRA ENERGY PARTNERS LP			2	2FE	1,991,640	97.6730	1,953,468	2,000,000	1,992,938		730			3.500	3.550	MS	20,611	70,000	03/09/2015	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			2	2FE	452,984	95.0850	427,883	450,000	452,972		(11)			4.500	4.458	MS	5,963		10/05/2016	03/15/2045
84756N-AH-2	SPECTRA ENERGY PARTNERS LP			2	2FE	748,988	95.6470	717,356	750,000	749,005		18			3.375	3.391	AO	5,203		10/05/2016	10/15/2026
84762L-AU-9	SPECTRUM BRANDS INC			2	3FE	1,240,299	103.7500	1,242,925	1,198,000	1,237,315		(2,984)			5.750	5.152	JJ	31,764	34,443	06/22/2016	07/15/2025
85205T-AF-7	SPIRIT AEROSYSTEMS INC			2	2FE	2,036,836	104.4770	2,089,542	2,000,000	2,022,815		(6,431)			5.250	4.861	MS	30,917	105,000	10/03/2014	03/15/2022
85205T-AG-5	SPIRIT AEROSYSTEMS INC			2	2FE	5,126,500	98.6560	4,932,800	5,000,000	5,120,666		(5,834)			3.850	3.547	JD	8,556	103,736	06/09/2016	06/15/2026
852061-AK-6	SPRINT NEXTEL CORP			1	4FE	1,011,719	110.2500	964,688	875,000	949,283		(37,374)			9.000	4.233	MN	10,063	78,750	04/16/2015	11/15/2018
852061-AQ-3	SPRINT NEXTEL CORP			1	4FE	3,232,500	108.5000	3,255,000	3,000,000	3,218,618		(13,882)			7.000	4.504	MS	70,000		10/07/2016	03/01/2020
78469X-AD-9	SPX FLOW INC			2	4FE	330,000	100.7500	332,475	330,000	330,000					5.625	5.625	FA	7,270		08/04/2016	08/15/2024
78469X-AE-7	SPX FLOW INC			2	4FE	2,217,925	100.0000	2,200,000	2,200,000	2,216,997		(928)			5.875	5.737	FA	50,623		11/22/2016	08/15/2026
78467K-C#-2	SSE PLC SR UNSEC NTS		D		1	49,000,000	97.8980	47,969,971	49,000,000	49,000,000					3.670	3.670	MS	574,457		09/06/2016	09/06/2026
790849-AL-7	ST. JUDE MEDICAL INC			1	1FE	29,927,700	100.1410	30,042,330	30,000,000	29,958,058		23,920			2.000	2.084	MS	176,667	586,667	09/14/2015	09/15/2018
790849-AM-5	ST. JUDE MEDICAL INC			2	1FE	3,806,568	100.5610	3,821,314	3,800,000	3,805,187		(1,314)			2.800	2.761	MS	31,329	104,036	11/30/2015	09/15/2020
853496-AB-3	STANDARD INDUSTRIES INC			2	3FE	10,747,813	103.5100	10,739,163	10,375,000	10,702,348		(45,464)			5.500	4.625	FA	215,569	236,500	08/23/2016	02/15/2023
854502-AC-5	STANLEY BLACK & DECKER I			2	1FE	6,992,860	103.1820	7,222,719	7,000,000	6,996,196		699			3.400	3.423	JD	19,833	238,000	11/17/2011	12/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
854502-AD-3	STANLEY BLACK & DECKER I			1	1FE	4,995,700	100.4790	5,023,930	5,000,000	4,997,339		413			2.900	2.905	MN	24,167	145,000	11/01/2012	11/01/2022
854502-AB-7	STANLEY BLACK & DECKER INC				2FE	9,000,000	100.8570	9,077,121	9,000,000	9,000,000					2.451	2.451	MN	26,961	220,590	11/05/2015	11/17/2018
854502-AE-1	STANLEY BLACK & DECKER INC				2FE	1,500,000	99.3840	1,490,765	1,500,000	1,500,000					1.622	1.622	MN	2,974		11/07/2016	11/17/2018
855030-AL-6	STAPLES INC			1	2FE	302,370	100.4620	301,387	300,000	301,181		(1,119)			2.750	2.361	JJ	3,873	8,250	12/03/2015	01/12/2018
85520B-AK-3	STAR WEST GENERATION LLC TLB - ADV				4FE	333,317	84.5000	420,377	497,487	344,544		11,227			5.750	18.909	MJSD	159	9,755	08/29/2016	03/13/2020
855244-AD-1	STARBUCKS CORP			2	1FE	4,348,760	106.6970	4,267,888	4,000,000	4,283,264		(37,784)			3.850	2.695	AO	38,500	154,000	03/26/2015	10/01/2023
855244-AJ-8	STARBUCKS CORP			2	1FE	749,573	99.6800	747,602	750,000	749,647		74			2.100	2.112	FA	6,431	7,875	02/01/2016	02/04/2021
857449-AB-8	STATE STREET CORP				1FE	13,216,205	105.9180	13,769,314	13,000,000	13,185,420		(10,696)			5.250	4.399	AO	144,083	525,000	12/01/2016	10/15/2018
857477-AG-8	STATE STREET CORP	0			1FE	19,931,000	107.3410	21,468,260	20,000,000	19,967,446		6,942			4.375	4.418	MS	277,083	875,000	03/02/2011	03/07/2021
857477-AS-2	STATE STREET CORP				1FE	14,965,800	101.0090	15,151,320	15,000,000	14,974,736		6,554			2.550	2.599	FA	141,313	382,500	08/13/2015	08/18/2020
857477-AV-5	STATE STREET CORP				1FE	4,997,400	97.9920	4,899,605	5,000,000	4,997,707		307			1.950	1.961	MN	11,375	48,750	05/16/2016	05/19/2021
857477-AW-3	STATE STREET CORP				1FE	4,993,000	94.8430	4,742,135	5,000,000	4,993,380		380			2.650	2.666	MN	15,458	66,250	05/16/2016	05/19/2026
24820R-AG-3	STATOIL		D	1	1FE	7,838,250	127.1630	8,901,424	7,000,000	7,549,986		(31,764)			6.500	5.588	JD	37,917	455,000	11/22/2004	12/01/2028
858119-AV-2	STEEL DYNAMICS INC			1	3FE	3,851,563	104.2500	3,909,375	3,750,000	3,808,832		(15,940)			6.375	5.841	FA	90,313	239,063	12/08/2015	08/15/2022
858119-AZ-3	STEEL DYNAMICS INC			2	3FE	4,216,396	104.7500	4,487,490	4,284,000	4,219,898		7,151			5.250	5.509	AO	47,481	224,910	12/23/2015	04/15/2023
858119-AZ-3	STEEL DYNAMICS INC	LS		2	3FE	901,810	104.7500	1,038,073	991,000	911,668		9,806			5.250	6.838	AO	10,984	52,028	12/23/2015	04/15/2023
858119-BD-1	STEEL DYNAMICS INC			2	3FE	4,786,266	106.0000	4,955,500	4,675,000	4,762,341		(14,281)			5.500	5.089	AO	64,281	257,125	09/14/2015	10/01/2024
858119-BD-1	STEEL DYNAMICS INC	LS		2	3FE	3,334,383	106.0000	3,418,500	3,225,000	3,313,421		(13,026)			5.500	4.946	AO	44,344	177,375	05/13/2015	10/01/2024
85915#-AD-3	STERICYCLE INC. 3.89% SENIOR UNSECURED N			1		20,000,000	101.5680	20,313,602	20,000,000	20,000,000					3.890	3.890	AO	164,244	778,000	10/15/2010	10/15/2017
Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR		D		1	20,000,000	105.8110	21,162,206	20,000,000	20,000,000					5.980	5.980	JD	33,222	1,196,000	06/21/2007	06/21/2018
863667-AB-7	STRYKER CORP			1	1FE	4,244,644	106.4770	4,259,060	4,000,000	4,238,365		(6,279)			4.375	2.332	JJ	80,694		12/01/2016	01/15/2020
863667-AK-7	STRYKER CORP			1	1FE	749,130	100.0490	750,368	750,000	749,360		230			2.000	2.040	MS	4,708	7,417	03/03/2016	03/08/2019
863667-AM-3	STRYKER CORP			2	1FE	26,320,918	100.3860	26,371,455	26,270,000	26,313,264		(7,654)			2.625	2.583	MS	203,045	354,371	03/11/2016	03/15/2021
864486-AH-8	SUBURBAN PROPANE PARTNERS LP			2	3FE	2,085,000	101.2500	2,075,625	2,050,000	2,077,721		(4,369)			5.500	5.209	JD	9,396	112,750	04/16/2015	06/01/2024
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP			2	3FE	1,477,210	101.5000	1,522,500	1,500,000	1,479,198		1,887			5.750	5.965	MS	28,750	86,250	12/08/2015	03/01/2025
864486-AG-0	SUBURBAN PROPANE PARTNRS			1	3FE	1,655,500	103.5000	1,593,900	1,540,000	1,589,025		(20,077)			7.375	5.748	FA	47,323	113,575	08/07/2013	08/01/2021
864577-B#-7	SUBURBAN WATER SYSTEMS			1	1	4,000,000	120.0000	4,800,000	4,000,000	4,006,393		(941)			9.090	9.050	FA	132,310	363,600	12/31/1998	02/20/2022
865622-CC-6	SUMITOMO MITSUI BANKING CORPORATIO		D		1FE	1,500,000	99.5830	1,493,739	1,500,000	1,500,000					1.762	1.762	AO	5,286		10/11/2016	10/19/2018
86562M-AH-3	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1FE	1,500,000	98.3770	1,475,648	1,500,000	1,500,000					2.442	2.442	AO	7,326		10/11/2016	10/19/2021
86614R-AK-3	SUMMIT MATERIALS LLC			2	5FE	500,000	110.5000	552,500	500,000	500,000					8.500	8.500	AO	8,972		11/08/2016	04/15/2022
86680W-AA-3	SUN MERGER SUB INC			1	2FE	108,253	101.1250	107,193	106,000	106,623		(1,060)			5.250	2.174	FA	2,319	5,565	07/13/2015	08/01/2018
86680W-AB-1	SUN MERGER SUB INC			1	2FE	8,210,000	104.2500	8,340,000	8,000,000	8,120,238		(42,418)			5.875	5.245	FA	195,833	470,000	01/21/2015	08/01/2021
867229-AC-0	SUNCOR ENERGY INC		A	1	2FE	5,673,800	127.2170	6,360,825	5,000,000	5,486,486		(19,147)			7.150	6.151	FA	148,958	357,500	11/12/2002	02/01/2032
BA50ET-E2-9	SUNDIAL GROUP HLDGS INITIAL TL				4FE	7,239,375	99.0100	7,240,099	7,312,500	7,247,996		8,621			7.250	7.500	MJSD	26,508	415,754	03/10/2016	10/19/2021
86765B-AJ-8	SUNOCO LOGISTICS PARTNER			1	2FE	2,998,440	105.7690	3,173,055	3,000,000	2,999,147		144			4.650	4.676	FA	52,700	139,500	07/28/2011	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2FE	2,999,220	97.6880	2,930,628	3,000,000	2,999,498		74			3.450	3.453	JJ	47,725	103,500	01/07/2013	01/15/2023
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO			2	2FE	499,525	105.3100	526,550	500,000	499,615		81			4.400	4.420	AO	5,500	19,189	11/12/2015	04/01/2021
86765L-AC-1	SUNOCO LP			2	3FE	4,370,000	102.0000	4,457,400	4,370,000	4,370,000					5.500	5.500	FA	100,146	2,276	10/05/2016	08/01/2020
86765L-AF-4	SUNOCO LP			2	3FE	573,616	101.8750	580,688	570,000	573,391		(225)			6.250	6.047	AO	7,521	18,604	10/05/2016	04/15/2021
86765L-AG-2	SUNOCO LP			2	3FE	7,252,215	101.2500	7,163,438	7,075,000	7,230,254		(8,253)			6.375	5.731	AO	112,758		10/05/2016	04/01/2023
86787G-AC-6	SUNTRUST BANK				2FE	5,307,550	103.1140	5,155,675	5,000,000	5,176,214		(131,336)			5.450	1.562	JD	22,708	272,500	04/19/2016	12/01/2017
86787G-AE-2	SUNTRUST BANK				2FE	3,038,907	108.1220	3,299,880	3,052,000	3,048,214		1,039			5.400	5.442	AO	41,202	164,808	03/17/2005	04/01/2020
87165B-AE-3	SYNCHRONY FINANCIAL			2	2FE	987,800	99.7040	997,035	1,000,000	990,846		2,788			2.700	3.013	FA	11,100	27,000	11/23/2015	02/03/2020
87165B-AJ-2	SYNCHRONY FINANCIAL			2	2FE	15,745,905	100.5060	15,829,664	15,750,000	15,747,281		1,282			2.600	2.609	JJ	188,825	251,388	12/01/2015	01/15/2019
87164K-AB-0	SYNGENTA FINANCE NV		D	1	1FE	6,988,380	88.2820	6,179,726	7,000,000	6,989,376		227			4.375	4.385	MS	79,115	306,250	03/21/2012	03/28/2042
871829-BB-2	SYSCO CORP				2FE	15,700,462	99.6730	15,620,784	15,672,000	15,693,542		(6,919)			1.900	1.837	AO	74,442	148,884	03/30/2016	04/01/2019
74966N-AA-4	TALEN ENERGY SUPPLY LLC			2,5	4FE	196,250	94.7500	236,875	250,000	207,966		11,716			4.625	12.567	JJ	5,332	5,781	02/10/2016	07/15/2019
74966N-AA-4	TALEN ENERGY SUPPLY LLC	LS		2,5	4FE	4,387,500	94.7500	4,263,750	4,500,000	4,432,767		24,146			4.625	5.768	JJ	95,969	208,125	01/23/2015	07/15/2019
87422V-AA-6	TALEN ENERGY SUPPLY LLC			2	3FE	3,400	77.2500	3,863	5,000	3,486		86			6.500	12.396	JD	27	325	02/10/2016	06/01/2025
87422V-AA-6	TALEN ENERGY SUPPLY LLC	LS		2	3FE	676,600	77.2500	768,638	995,000	693,754		17,154			6.500	12.396	JD	5,390	64,675	02/10/2016	06/01/2025
875127-AV-4	TAMPA ELECTRIC			1	2FE	1,490,625	126.8700	1,903,044	1,500,000	1,492,176		195			6.550	6.598	MN	12,554	98,250	05/09/2006	05/15/2036
875127-AZ-5	TAMPA ELECTRIC			1	2FE	11,641,712	109.6960	12,011,734	10,950,000	11,284,891		(67,665)			5.400	4.619	MN	75,555	591,300	02/10/2011	05/15/2021
87612B-AP-7	TARGA RESOURCES PARTNERS LP			2	3FE	7,934,994	95.6250	8,391,094	8,775,000	8,112,857		77,074			4.250	5.587	MN	47,653	372,938	12/17/2014	11/15/2023
87612B-AR-3	TARGA RESOURCES PARTNERS LP			2	3FE	3,740,386	101.2500	3,913,313	3,865,000	3,773,940		28,795			4.125	5.016	MN	20,372	159,431	10/30/2015	11/15/2019
87612B-AZ-5	TARGA RESOURCES PARTNERS LP			2	3FE	250,000	99.2500	248,125	250,000	250,000					5.125	5.125	FA	3,025		09/22/2016	02/01/2025
87612B-BC-5	TARGA RESOURCES PARTNERS LP			2	3FE	150,000	99.0000	148,500	150,000	150,000					5.375	5.375	FA	1,904		09/22/2016	02/01/2027
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA			2	3FE	819,220	101.0000	883,750	875,000	825,115		5,749			5.250	6.307	MN	7,656	45,938	12/08/2015	05/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-AV-8	TARGET CORP			1	1FE	5,306,600	105.9230	5,296,145	5,000,000	5,131,596		(34,678)			3.875	3.084	JJ	89,340	193,750	08/05/2011	07/15/2020
87612E-AZ-9	TARGET CORP			1	1FE	15,070,500	101.9030	14,521,178	14,250,000	14,974,686		(95,814)			2.900	1.839	JJ	190,554	206,625	04/13/2016	01/15/2022
87612E-BA-3	TARGET CORP			1	1FE	7,840,801	99.4440	7,955,528	8,000,000	7,849,902		2,236			4.000	4.120	JJ	160,000	200,000	12/01/2016	07/01/2042
87612E-BD-7	TARGET CORP			1	1FE	56,731	103.8740	55,053	53,000	56,112		(371)			3.500	2.632	JJ	928	1,855	04/21/2015	07/01/2024
87612E-BD-7	TARGET CORP	LS		1	1FE	3,746,365	103.8740	3,635,590	3,500,000	3,705,479		(24,477)			3.500	2.632	JJ	61,250	122,500	04/21/2015	07/01/2024
87612E-BE-5	TARGET CORP			1	1FE	4,799,568	95.4040	4,579,406	4,800,000	4,799,596		28			2.500	2.501	AO	25,333	61,333	04/04/2016	04/15/2026
87612E-BE-5	TARGET CORP	LS		1	1FE	199,982	95.4040	190,809	200,000	199,983		1			2.500	2.501	AO	1,056	2,556	04/04/2016	04/15/2026
87612E-BB-1	TARGET CORPORATION			1	1FE	1,526,145	101.6120	1,524,174	1,500,000	1,516,620		(6,474)			2.300	1.842	JD	479	34,500	07/06/2015	06/26/2019
87233Q-AA-6	TC PIPELINES LP			2	2FE	6,988,380	104.6920	7,328,405	7,000,000	6,994,155		1,155			4.650	4.671	JD	14,467	325,500	06/14/2011	06/15/2021
87815V-AG-8	TEAMHEALTH HOLDINGS INC			2	4FE	9,465,625	113.7500	10,180,625	8,950,000	9,403,402		(62,223)			7.250	6.050	JD	28,839	688,528	03/31/2016	12/15/2023
878742-AR-6	TECK RESOURCES LIMITED		A		4FE		102.7500								3.850	3.854	FA		210,000	08/03/2010	08/15/2017
878742-AV-7	TECK RESOURCES LIMITED		A	2	4FE	671,325	100.2500	721,800	720,000	673,826		2,501			4.750	6.253	JJ	15,770		09/09/2016	01/15/2022
878742-AW-5	TECK RESOURCES LIMITED		A	2	4FE	299,250	96.3680	289,104	300,000	299,251		1			6.250	6.270	JJ	8,646		11/18/2016	07/15/2041
878742-AY-1	TECK RESOURCES LIMITED		A	2	4FE	662,000	94.5000	756,000	800,000	668,704		6,704			3.750	7.122	FA	12,500		08/05/2016	02/01/2023
878744-AB-7	TECK RESOURCES LIMITED		A	2	4FE	641,625	88.0000	616,000	700,000	641,768		143			5.200	5.834	MS	12,133		11/17/2016	03/01/2042
878742-AX-3	TECK RESOURCES LTD		A		4FE		100.7500								2.500	8.590	FA		18,240	03/22/2016	02/01/2018
878742-BA-2	TECK RESOURCES LTD		A	2	3FE	708,250	110.0000	770,000	700,000	707,257		(993)			8.000	7.649	JD	4,667	27,067	06/16/2016	06/01/2021
878742-BC-8	TECK RESOURCES LTD		A	2	3FE	315,875	115.2500	363,038	315,000	315,808		(67)			8.500	8.439	JD	2,231	12,941	05/26/2016	06/01/2024
878742-BC-8	TECK RESOURCES LTD	LS	A	2	3FE	2,561,625	115.2500	2,852,438	2,475,000	2,554,993		(6,632)			8.500	7.758	JD	17,531	101,681	05/26/2016	06/01/2024
872456-AA-6	TELECOM ITALIA CAPITAL		D	1	3FE	5,036,500	110.7500	5,537,500	5,000,000	5,014,792		(5,321)			7.175	7.041	JD	12,955	358,750	05/21/2012	06/18/2019
87938W-AC-7	TELEFONICA EMISIONES SAU		D	1	2FE	7,561,320	116.0710	9,285,656	8,000,000	7,597,683		8,887			7.045	7.541	JD	17,221	563,600	05/07/2012	06/20/2036
87969N-AC-9	TELSTRA CORP LTD		D	1	1FE	18,186,295	109.2580	19,973,364	18,281,000	18,231,921		8,911			4.800	4.864	AO	192,560	877,488	04/14/2011	10/12/2021
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC			2	4FE	2,038,625	100.5000	2,010,000	2,000,000	2,037,897		(728)			5.500	5.189	JD	4,889	30,708	12/12/2016	06/15/2026
88031R-AA-6	TENASKA ALABAMA				2FE	20,611,642	104.7260	20,923,197	20,359,809	20,469,888		(79,307)			6.125	5.309	MJSD	3,464	1,222,364	10/19/2015	03/30/2023
88031V-AA-7	TENASKA GATEWAY			1	2FE	7,580,981	104.8410	8,139,772	7,763,899	7,669,834		11,741			6.052	6.432	MJSD	1,305	459,049	09/10/2008	12/30/2023
88033G-BU-3	TENET HEALTHCARE CORP			1	3FE	2,018,840	101.0000	2,020,000	2,000,000	2,012,570		(3,347)			4.750	4.549	JD	7,917	95,000	01/05/2015	06/01/2020
88033G-CA-6	TENET HEALTHCARE CORP			1	3FE	1,140,000	99.1250	1,139,938	1,150,000	1,143,353		1,157			4.375	4.505	JJ	25,156	50,313	12/19/2013	10/01/2021
87243Q-AB-2	TENET HEALTHCARE CORPORATION			1	3FE	3,878,760	104.7500	3,875,750	3,700,000	3,811,171		(26,534)			6.000	5.104	AO	55,500	222,000	05/09/2014	10/01/2020
88033G-BY-5	TENET HEALTHCARE CORPORATION			1	3FE	3,771,583	99.0000	3,960,000	4,000,000	3,858,250		28,889			4.500	5.445	AO	45,000	180,000	12/19/2013	04/01/2021
880349-AR-6	TENNECO INC			2	3FE	5,190,250	98.1250	5,004,375	5,100,000	5,186,745		(3,505)			5.000	4.729	JJ	140,250		10/05/2016	07/15/2026
88037E-AJ-0	TENNECO INC			2	3FE	3,564,308	103.2800	3,531,143	3,419,000	3,534,091		(16,381)			5.375	4.720	JD	8,168	183,771	02/10/2015	12/15/2024
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL				5*	4,739,185	98.5710	4,723,953	4,792,429	4,740,148		14,636			7.000	7.483	MJSD	30,219	349,213	05/01/2015	09/05/2019
88078F-AZ-1	TEREX CORP US TERM LOAN				3FE	1,808,581	99.6670	1,805,079	1,811,110	1,808,695		392			3.748	3.620	MJSD	377	64,917	08/13/2014	08/13/2021
881575-AC-8	TESCO PLC		D	1	3FE	11,058,905	96.2420	10,586,664	11,000,000	11,049,492		(1,573)			6.150	6.110	MN	86,442	676,500	08/04/2009	11/15/2037
881609-AZ-4	TESORO CORP			2	3FE	710,502	103.7500	721,063	695,000	706,721		(2,786)			5.375	4.877	AO	9,339	37,356	12/08/2015	10/01/2022
881609-BA-8	TESORO CORP			2	3FE	21,015,674	102.2500	21,450,005	20,978,000	21,000,991		(6,140)			5.125	5.090	AO	268,781	1,075,123	02/04/2016	04/01/2024
881609-BA-8	TESORO CORP	LS		2	3FE	4,668,076	102.2500	4,879,370	4,772,000	4,677,164		8,869			5.125	5.449	AO	61,141	244,565	02/04/2016	04/01/2024
881609-BB-6	TESORO CORP			1	3FE	700,000	100.6880	704,813	700,000	700,000					4.750	4.750	JD	831		12/15/2016	12/15/2023
881609-BC-4	TESORO CORP			2	3FE	290,000	101.1400	293,306	290,000	290,000					5.125	5.125	JD	372		12/15/2016	12/15/2026
88160Q-AN-3	TESORO LOGISTICS LP			2	3FE	700,000	102.1250	714,875	700,000	700,000					5.250	5.250	JJ	2,960		11/29/2016	01/15/2025
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER		D	1	2FE	1,049,906	98.2530	1,031,654	1,050,000	1,049,919		14			1.700	1.703	JJ	7,933		07/18/2016	07/19/2019
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER		D	1	2FE	2,246,288	95.6690	2,152,546	2,250,000	2,246,601		314			2.200	2.235	JJ	22,000		07/18/2016	07/21/2021
882384-AA-8	TEXAS EASTERN TRANSMISSI			1	2FE	1,493,970	102.9540	1,544,304	1,500,000	1,499,449		745			6.000	6.054	MS	26,500	90,000	09/06/2007	09/15/2017
882508-AU-8	TEXAS INSTRUMENTS INC			1	1FE	4,969,500	99.7760	4,988,785	5,000,000	4,988,274		4,391			1.650	1.741	FA	33,917	82,500	07/30/2012	08/03/2019
882508-AZ-7	TEXAS INSTRUMENTS INC			2	1FE	4,982,450	98.8950	4,944,735	5,000,000	4,988,094		3,434			1.750	1.824	MN	14,583	87,500	04/27/2015	05/01/2020
587118-AE-0	THE MENS WEARHOUSE INC			2	5FE	425,675	98.0000	460,600	470,000	427,664		1,989			7.000	9.105	JJ	16,450	4,200	12/06/2016	07/01/2022
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB				4	3,319,259	99.0000	3,319,259	3,352,787	3,321,812		2,553			6.500	6.744	FMAN	37,533	62,416	07/20/2016	07/20/2021
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB				4Z	6,425,355	99.5200	6,459,112	6,490,258	6,430,281		4,926			6.000	6.238	FMAN	67,066	111,530	07/20/2016	07/20/2021
70259#-AA-5	THE PASHA GROUP			1	4	14,026,455	107.5650	15,087,622	14,026,455	13,526,901		6,446			7.250	6.500	MON	84,743	970,025	12/30/2014	12/30/2024
883556-AZ-5	THERMO FISHER SCIENTIFIC	O		2	2FE	24,952,250	103.3510	25,837,825	25,000,000	24,975,792		4,730			3.600	3.623	FA	340,000	900,000	08/09/2011	08/15/2021
883556-BH-4	THERMO FISHER SCIENTIFIC INC			1	2FE	1,762,128	101.5970	1,777,953	1,750,000	1,760,219		(1,810)			3.300	3.176	FA	21,817	57,750	12/08/2015	02/15/2022
883556-BL-5	THERMO FISHER SCIENTIFIC INC			1	2FE	9,999,700	100.4590	10,045,900	10,000,000	9,999,803		97			2.150	2.151	JD	9,556	218,583	11/30/2015	12/14/2018
883556-BN-1	THERMO FISHER SCIENTIFIC INC			2	2FE	2,487,800	98.2870	2,457,168	2,500,000	2,488,933		1,133			3.000	3.078	AO	15,833	37,917	04/04/2016	04/15/2023
884315-AG-7	THOMAS & BETTS CORP			1	1FE	14,877,900	112.8010	16,920,150	15,000,000	14,940,279		10,359			5.625	5.720	MN	107,813	843,750	11/16/2009	11/15/2021
884903-BB-0	THOMSON REUTERS CORP			1	2FE	2,427,558	106.8060	2,616,757	2,450,000	2,445,551		2,662			6.500	6.626	JJ	73,432	159,250	06/17/2008	07/15/2018
884903-BG-9	THOMSON REUTERS CORP			1	2FE	15,274,860	106.1750	14,864,472	14,000,000	14,469,703		(159,497)			4.700	3.421	AO	138,911	658,000	08/09/2011	10/15/2019
884903-BH-7	THOMSON REUTERS CORP			1	2FE	3,912,440	109.8200	4,392,792	4,000,000	3,921,188		1,526			5.850	6.008	AO	49,400	234,000	03/23/2010	04/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
884903-BK-0	THOMSON REUTERS CORP			2	2FE	4,480,920	103.9020	4,675,599	4,500,000	4,489,991		1,879			3.950	3.995	MS	44,931	177,750	09/28/2011	09/30/2021
887228-AA-2	TIME INC (USA)			2	4FE	5,000	103.5000	5,175	5,000	5,000					5.750	5.750	AO	61	288	07/10/2014	04/15/2022
887228-AA-2	TIME INC (USA)	M		2	4FE	4,573,250	103.5000	4,704,075	4,545,000	4,562,132		(4,625)			5.750	5.647	AO	55,171	261,338	07/10/2014	04/15/2022
88732J-AL-2	TIME WARNER CABLE INC			1	2FE	1,498,755	106.7620	1,601,430	1,500,000	1,499,757		149			6.750	6.762	JJ	50,625	101,250	06/16/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC			1	2FE	10,648,350	106.1330	11,143,955	10,500,000	10,556,207		(16,934)			5.000	4.809	FA	218,750	525,000	08/12/2010	02/01/2020
887315-BJ-7	TIME WARNER COMPANIES INC				2FE	2,696,893	104.4830	2,612,078	2,500,000	2,516,699		(20,065)			7.250	6.366	AO	38,264	181,250	06/01/2004	10/15/2017
887317-AF-2	TIME WARNER INC			1	2FE	4,983,500	106.7470	5,337,335	5,000,000	4,993,824		1,739			4.875	4.917	MS	71,771	243,750	03/03/2010	03/15/2020
887317-AG-0	TIME WARNER INC			1	2FE	19,952,400	106.8880	21,377,540	20,000,000	19,978,893		4,639			4.700	4.729	JJ	433,444	940,000	07/07/2010	01/15/2021
887317-AP-0	TIME WARNER INC			1	2FE	4,946,450	100.0360	5,001,810	5,000,000	4,950,437		954			4.900	4.969	JD	10,889	245,000	06/08/2012	06/15/2042
887317-AQ-8	TIME WARNER INC			1	2FE	4,010,800	100.5850	4,023,388	4,000,000	4,006,333		(1,041)			3.400	3.370	JD	6,044	136,000	06/08/2012	06/15/2022
887317-BB-0	TIME WARNER INC			2	2FE	11,081,173	99.4320	11,060,827	11,124,000	11,081,392		219			3.800	3.846	FA	27,007		11/29/2016	02/15/2027
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN		B		5	1,235,879	99.9970	1,095,802	1,095,831	1,095,806		1		(140,075)	9.000	9.000	MJSD	24,395	86,302	03/01/2016	03/01/2023
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN		B		5	3,134,318	100.0000	2,779,075	2,779,084	2,779,076		1		(355,243)	14.000	14.000	MJSD	97,386	310,729	03/01/2016	03/01/2023
872539-AA-9	TJX COMPANIES INC			2	1FE	762,158	101.7340	763,005	750,000	759,292		(1,950)			2.750	2.455	JD	917	20,625	07/06/2015	06/15/2021
872540-AQ-2	TJX COMPANIES INC			2	1FE	11,910,480	92.0990	11,051,820	12,000,000	11,912,900		2,420			2.250	2.334	MS	81,750		09/07/2016	09/15/2026
87264A-AD-7	T-MOBILE USA INC			2	3FE	100,000	104.3750	104,375	100,000	100,000					6.633	6.633	JJ	2,819	6,633	10/08/2013	04/28/2021
87264A-AF-2	T-MOBILE USA INC			2	3FE	1,125,000	103.0000	1,158,750	1,125,000	1,125,000					6.542	6.542	JJ	31,279	73,598	10/08/2013	04/28/2020
87264A-AG-0	T-MOBILE USA INC			2	3FE	160,380	104.5000	169,290	162,000	160,864		162			6.731	6.885	JJ	4,634	10,904	10/08/2013	04/28/2022
87264A-AJ-4	T-MOBILE USA INC			2	3FE	13,340,250	107.2500	13,942,500	13,000,000	13,236,288		(39,417)			6.500	6.073	JJ	389,639	845,000	04/24/2014	01/15/2024
87264A-AK-1	T-MOBILE USA INC			2	3FE	1,353,820	104.0000	1,404,000	1,350,000	1,351,814		(733)			6.250	6.150	AO	21,094	84,375	02/11/2014	04/01/2021
87264A-AL-9	T-MOBILE USA INC			2	3FE	11,478,058	106.0000	11,925,000	11,250,000	11,409,097		(32,032)			6.625	6.239	AO	186,328	745,313	12/08/2015	04/01/2023
87264A-AM-7	T-MOBILE USA INC			2	3FE	1,281,250	105.6250	1,320,313	1,250,000	1,277,833		(3,417)			6.000	5.323	MS	25,000	37,500	06/27/2016	03/01/2023
87264A-AP-0	T-MOBILE USA INC			2	3FE	1,552,500	108.1250	1,621,875	1,500,000	1,548,114		(4,386)			6.500	5.936	JJ	44,958	48,750	03/03/2016	01/15/2026
87264A-AP-0	T-MOBILE USA INC	M		2	3FE	1,552,500	108.1250	1,621,875	1,500,000	1,548,114		(4,386)			6.500	5.936	JJ	44,958	48,750	03/03/2016	01/15/2026
87264A-AQ-8	T-MOBILE USA INC			2	3FE	1,486,186	105.3750	1,475,250	1,400,000	1,483,750		(2,436)			6.000	4.451	AO	17,733		11/16/2016	04/15/2024
88947E-AH-3	TOLL BROS FINANCE CORP			1	3FE	2,345,000	105.1250	2,102,500	2,000,000	2,048,148		(58,155)			8.910	5.738	AO	37,620	178,200	03/01/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP			1	3FE	3,150,915	109.5000	3,501,810	3,198,000	3,180,391		5,437			6.750	6.967	MN	35,978	215,865	07/20/2010	11/01/2019
88947E-AJ-9	TOLL BROS FINANCE CORP	LS		1	3FE	540,960	109.5000	604,440	552,000	547,872		1,275			6.750	7.046	MN	6,210	37,260	06/24/2010	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP			2	3FE	13,928,125	108.5000	14,376,250	13,250,000	13,724,014		(79,621)			5.875	5.071	FA	294,076	778,438	12/18/2014	02/15/2022
88947E-AN-0	TOLL BROTHERS FINANCE CORP			2	3FE	2,710,000	99.7500	2,743,125	2,750,000	2,718,349		4,248			4.375	4.588	AO	25,399	120,313	06/10/2015	04/15/2023
88947E-AR-1	TOLL BROTHERS FINANCE CORP.			2	3FE	4,000,000	98.2500	3,930,000	4,000,000	4,000,000					4.875	4.875	MN	24,917	203,125	10/27/2015	11/15/2025
Q9103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES		D		2		103.0180								3.650	0.000	JD		299,288	12/07/2010	12/07/2017
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC			1	2FE	37,227,813	104.3010	38,829,056	37,227,813	37,227,813					5.750	5.750	MS	541,096	2,126,426	02/16/2012	09/30/2039
891906-AA-7	TOTAL SYSTEM SERVICES IN			1	2FE	2,745,710	100.4140	2,761,382	2,750,000	2,747,532		1,692			2.375	2.440	JD	5,443	65,313	11/30/2015	06/01/2018
891906-AC-3	TOTAL SYSTEM SERVICES INC			2	2FE	4,986,500	107.7520	5,387,610	5,000,000	4,987,344		844			4.800	4.834	AO	60,000	129,333	03/14/2016	04/01/2026
891906-AD-1	TOTAL SYSTEM SERVICES INC			2	2FE	9,977,600	103.2150	10,321,470	10,000,000	9,980,833		3,233			3.800	3.849	AO	95,000	204,778	03/14/2016	04/01/2021
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL				4FE	7,118,678	100.5000	7,176,956	7,141,250	7,119,680		2,903			5.750	5.829	MJSD	2,281	419,055	12/30/2015	05/28/2021
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		C	1	1FE	25,294,280	107.4490	26,862,275	25,000,000	25,332,832		(303)			4.500	4.073	JD	43,750	1,012,500	12/01/2016	06/17/2020
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		C	1	1FE	10,156,800	100.5490	10,054,900	10,000,000	10,144,627		(12,173)			2.100	1.380	JJ	95,667		10/25/2016	01/17/2019
89236T-CX-1	TOYOTA MOTOR CREDIT CORP		C		1FE	14,996,400	99.5560	14,933,355	15,000,000	14,997,709		1,309			1.200	1.212	AO	42,500	89,000	04/05/2016	04/06/2018
89236T-CZ-6	TOYOTA MOTOR CREDIT CORP		C	1	1FE	7,486,125	97.9810	7,348,568	7,500,000	7,488,071		1,946			1.900	1.939	AO	32,854	71,250	04/05/2016	04/08/2021
87264N-AB-3	TPF II POWER LLC TL				4FE	932,252	100.8000	939,710	932,252	927,627		36			5.000	5.000	JAJO	259	52,847	12/31/2014	10/02/2021
89334G-AP-9	TRANS UNION LLC 2015 TL B-2				4FE	4,368,715	100.8040	4,411,486	4,376,300	4,369,088		1,541			3.520	3.543	MJSD	856	196,482	09/30/2014	04/09/2021
893574-AB-9	TRANSCONT GAS PIPE CORP			2	2FE	14,900,700	100.3650	15,054,795	15,000,000	14,909,005		1,729			5.400	5.445	FA	306,000	810,000	08/10/2011	08/15/2041
893647-AW-7	TRANSDIGM INC			2	4FE	516,250	104.0000	520,000	500,000	514,528		(1,722)			6.000	5.092	JJ	13,833	15,000	07/11/2016	07/15/2022
893647-BA-4	TRANSDIGM INC			2	4FE	4,162,625	102.7000	4,287,725	4,175,000	4,163,113		488			6.375	6.416	JD	11,829	137,514	06/13/2016	06/15/2026
89364M-BF-0	TRANSDIGM INC TRANCHE F TL				3FE	3,794,485	100.9500	3,833,892	3,797,813	3,766,352		2,402			3.770	3.896	MJSD	795	82,740	06/09/2016	06/09/2023
893830-AS-8	TRANSOCEAN INC		D	1	4FE	967,739	101.2500	1,063,125	1,050,000	1,014,456		26,719			6.000	9.030	MS	18,550	63,000	01/30/2015	03/15/2018
893830-AS-8	TRANSOCEAN INC	M	D	1	4FE	6,154,689	101.2500	5,771,250	5,700,000	5,779,626		(62,762)			6.000	4.792	MS	100,700	342,000	02/25/2010	03/15/2018
893830-BC-2	TRANSOCEAN INC		D	2,5	4FE		73.5000								5.550	0.000	AO		68,040	06/17/2015	10/15/2022
893830-BD-0	TRANSOCEAN INC		D	1,5	4FE	5,214,000	101.0000	5,842,850	5,785,000	5,615,167		224,280			4.250	6.598	AO	51,904	195,244	02/11/2015	10/15/2017
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA				4	7,980,788	99.3250	7,984,026	8,038,312	7,988,123		11,867			6.250	6.508	MJSD	2,791	507,169	03/10/2016	09/30/2019
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL		D		2	10,678,487	104.6330	11,173,234	10,678,487	10,678,487					5.860	5.860	MN	81,696	641,777	11/14/2006	11/14/2018
Q9194#-AG-0	TRANSURBAN FINANCE CO. SER 2005-1 TR. C		D		2	15,000,000	105.7350	15,860,201	15,000,000	15,000,000					5.350	5.350	FA	314,313	825,000	08/10/2005	08/10/2020
89469A-AB-0	TREEHOUSE FOODS INC			2	3FE	8,206,845	102.5000	8,306,600	8,104,000	8,164,127		(17,045)			4.875	4.623	MS	116,326	395,070	08/13/2015	03/15/2022
89469A-AB-0	TREEHOUSE FOODS INC	O		2	3FE	312,840	102.5000	315,700	308,000	310,743		(778)			4.875	4.573	MS	4,421	15,015	03/19/2014	03/15/2022
89469A-AC-8	TREEHOUSE FOODS INC			2	3FE	1,365,625	105.0000	1,312,500	1,250,000	1,357,591		(8,034)			6.000	3.796	FA	28,333		08/23/2016	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87265H-AE-9	TRI POINTE GROUP INC			2	4FE	3,977,480	102.0000	4,080,000	4,000,000	3,979,832		2,352			4.875	5.002	JJ	116,458		05/23/2016	07/01/2021
962178-AL-3	TRI POINTE HOLDINGS INC			1	4FE	295,216	101.7500	305,250	300,000	296,949		1,144			4.375	4.819	JD	583	13,125	06/19/2015	06/15/2019
962178-AN-9	TRI POINTE HOLDINGS INC			1	4FE	202,509	103.0000	206,000	200,000	202,242		(202)			5.875	5.688	JD	522	11,750	04/20/2016	06/15/2024
962178-AN-9	TRI POINTE HOLDINGS INC	LS		1	4FE	2,774,732	103.0000	2,781,000	2,700,000	2,764,407		(6,829)			5.875	5.481	JD	7,050	158,625	06/19/2015	06/15/2024
BA50HS-M3-7	TRIALCARD INCORPORATED TLB				4Z	12,375,000	99.0000	12,375,000	12,500,000	12,378,952		3,952			6.250	6.485	JAJO	21,701	123,698	10/26/2016	10/26/2021
89566E-AD-0	TRISTATE GEN&TRANS ASSN			1	1FE	8,820,810	120.4020	10,836,144	9,000,000	8,837,771		3,038			6.000	6.146	JD	24,000	540,000	06/03/2010	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC			1	2	2,857,143	105.9300	3,026,559	2,857,143	2,857,143					6.070	6.070	AO	29,387	151,750	04/30/2010	04/30/2020
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011			1	2FE	12,857,143	103.3270	13,284,912	12,857,143	12,857,143					4.280	4.280	MS	139,100	550,286	09/29/2011	09/30/2021
87305Q-CE-9	TTX COMPANY			1	1FE	14,999,850	101.7620	15,264,300	15,000,000	14,999,892		14			4.125	4.125	AO	154,688	618,750	09/19/2013	10/01/2023
898813-AK-6	TUCSON ELECTRIC POWER			2	2FE	4,984,100	109.0940	5,454,685	5,000,000	4,991,253		1,541			5.150	5.191	MN	32,903	257,500	11/03/2011	11/15/2021
87306R-AB-4	TVC ALBANY INC OXFORD TL				4Z	7,500,000	99.5000	7,462,500	7,500,000	7,425,333		333			6.320	6.320	MJSD	13,442		12/22/2016	09/07/2021
902133-AF-4	TYCO ELECTRONICS GROUP S			1	1FE	3,587,655	103.7250	3,630,375	3,500,000	3,508,640		(10,979)			6.550	6.207	AO	57,313	229,250	01/03/2008	10/01/2017
902133-AG-2	TYCO ELECTRONICS GROUP S			1	1FE	1,493,160	130.2280	1,953,419	1,500,000	1,494,026		123			7.125	7.162	AO	26,719	106,875	09/20/2007	10/01/2037
902494-AT-0	TYSON FOODS INC			2	2FE	12,929,540	106.4130	13,833,625	13,000,000	12,957,680		6,689			4.500	4.569	JD	26,000	585,000	06/06/2012	06/15/2022
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL				4FE	222,193	100.3750	225,279	224,438	222,305		112			6.000	6.183	FMAN	3,487	2,400	07/28/2016	07/14/2023
902690-AE-9	UGI UTILITIES, INC				1FE	5,567,200	103.0870	5,154,340	5,000,000	5,058,551		(63,705)			7.250	5.851	MN	46,319	362,500	09/13/2006	11/01/2017
902690-AQ-2	UGI UTILITIES, INC				1FE	10,000,000	102.8700	10,286,990	10,000,000	10,000,000					5.670	5.670	MN	72,450	567,000	01/08/2008	01/15/2018
084653-A*-5	UIL CORP / BERKSHIRE GAS			2	2	8,000,000	100.7020	8,056,138	8,000,000	7,991,606		3,459			10.060	10.117	FA	335,333	804,800	12/31/1998	02/01/2019
084653-D#-8	UIL CORP / BERKSHIRE GAS				2	8,000,000	115.0000	9,200,000	8,000,000	7,859,382		30,287			9.600	10.187	MS	256,000	768,000	12/31/1998	09/01/2020
902748-AA-0	UIL HOLDINGS CORPORATION			1	2FE	4,876,150	104.4110	5,220,555	5,000,000	4,945,760		12,868			4.625	4.937	AO	57,813	231,250	11/18/2010	10/01/2020
903888-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S				6	3,386,250	97.0000	5,213,750	5,375,000	3,386,250			2,021,206		4.980	4.940	JAN		3,333	12/21/2010	01/27/2017
904764-AH-0	UNILEVER CAPITAL CORP		C	1	1FE	5,056,050	129.6830	6,484,165	5,000,000	5,040,834		(1,533)			5.900	5.820	MN	37,694	295,000	12/05/2002	11/15/2032
904764-AM-9	UNILEVER CAPITAL CORP		C	1	1FE	9,966,100	107.3930	10,739,260	10,000,000	9,984,318		3,421			4.250	4.292	FA	166,458	425,000	02/07/2011	02/10/2021
904764-AR-8	UNILEVER CAPITAL CORP		C	1	1FE	29,621,493	99.6650	29,694,190	29,794,000	29,668,556		33,301			2.100	2.223	JJ	262,435	625,674	07/28/2015	07/30/2020
904764-AR-8	UNILEVER CAPITAL CORP	LS	C	1	1FE	204,807	99.6650	205,310	206,000	205,133		230			2.100	2.223	JJ	1,815	4,326	07/28/2015	07/30/2020
904764-AT-4	UNILEVER CAPITAL CORP		C	1	1FE	4,960,200	96.0460	4,802,285	5,000,000	4,963,467		3,267			1.375	1.541	JJ	29,219		07/25/2016	07/28/2021
08658E-AA-5	UNILEVER NV		C		1FE	8,784,800	131.1790	13,117,870	10,000,000	9,199,380		43,284			6.625	7.699	AO	139,861	662,500	10/19/2000	04/15/2028
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)			2	1FE	1,306,682	100.1570	1,302,046	1,300,000	1,304,659		(1,917)			2.250	2.093	MN	4,469	29,250	12/08/2015	05/06/2019
907818-CU-0	UNION PACIFIC CORP			1	1FE	14,142,580	126.1800	17,667,696	14,002,000	14,111,606		(3,460)			6.250	6.176	MN	145,854	875,125	08/18/2004	05/01/2034
907818-DJ-4	UNION PACIFIC CORP			2	1FE	6,862,170	108.6740	7,607,152	7,000,000	6,874,707		2,576			4.750	4.875	MS	97,903	332,500	08/04/2011	09/15/2041
907818-DR-6	UNION PACIFIC CORP			2	1FE	2,666,266	104.3980	3,379,347	3,237,000	2,799,536		47,963			3.646	6.007	FA	44,586	118,021	01/23/2014	02/15/2024
907818-DY-1	UNION PACIFIC CORP			2	1FE	7,336,770	101.6290	7,114,058	7,000,000	7,280,975		(30,917)			3.250	2.691	JJ	104,903	227,500	02/27/2015	01/15/2025
907818-EA-2	UNION PACIFIC CORP			2	1FE	987,470	99.1850	991,851	1,000,000	990,581		2,926			1.800	2.117	FA	7,500	18,000	12/03/2015	02/01/2020
907818-EE-4	UNION PACIFIC CORP			2	1FE	29,976,000	100.2230	30,066,990	30,000,000	29,983,075		4,642			2.250	2.267	JD	22,500	675,000	06/16/2015	06/19/2020
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019			1	1	9,603,136	105.2350	10,045,119	9,545,455	9,845,528		(102,243)			5.640	5.640	JD	44,864	448,636	11/12/2009	06/01/2019
908906-AC-4	UNIONBANCAL CORP			1	1FE	4,960,000	102.2430	5,112,135	5,000,000	4,976,393		3,845			3.500	3.596	JD	6,319	175,000	06/11/2012	06/18/2022
90969Q-AA-0	UNITED BUSINESS MEDIA LT		D		2FE	12,778,350	105.1310	13,666,965	13,000,000	12,899,262		22,721			5.750	5.979	MN	120,431	747,500	10/27/2010	11/03/2020
910047-AF-6	UNITED CONTINENTAL HLDGS			1	3FE	1,061,000	104.5000	1,045,000	1,000,000	1,031,815		(21,408)			6.375	4.041	JD	5,313	63,750	12/08/2015	06/01/2018
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC			1	3FE	1,000	106.2500	1,063	1,000	1,000					6.000	6.000	JD	5	60	11/01/2013	12/01/2020
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC	LS		1	3FE	2,939,500	106.2500	3,080,188	2,899,000	2,924,529		(5,739)			6.000	5.744	JD	14,495	173,940	04/07/2014	12/01/2020
911312-AK-2	UNITED PARCEL SERVICE			1	1FE	3,233,628	107.3900	3,221,685	3,000,000	3,225,435		(8,193)			5.125	1.706	AO	38,438		12/01/2016	04/01/2019
911312-AY-2	UNITED PARCEL SERVICE INC			2	1FE	14,994,600	94.5440	14,181,615	15,000,000	14,994,689		89			2.400	2.404	MN	67,000		10/19/2016	11/15/2026
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC			2	4FE	7,517,125	105.0000	7,821,450	7,449,000	7,506,339		(7,529)			5.750	5.571	MN	54,729	306,130	06/27/2016	11/15/2024
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC	LS		2	4FE	151,000	105.0000	158,550	151,000	151,000					5.750	5.750	MN	1,109	8,683	03/12/2014	11/15/2024
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC			2	3FE	2,740,935	102.0000	2,805,000	2,750,000	2,742,004		1,014			4.625	4.677	JJ	58,648	127,188	12/08/2015	07/15/2023
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC			2	4FE	320,000	102.0000	331,500	325,000	320,526		390			5.500	5.704	JJ	8,242	17,875	08/17/2015	07/15/2025
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC	LS		2	4FE	950,000	102.0000	969,000	950,000	950,000					5.500	5.500	JJ	24,093	52,250	03/12/2015	07/15/2025
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC			2	4FE	3,500,000	102.8750	3,600,625	3,500,000	3,500,000					5.875	5.875	MS	60,545	69,684	04/29/2016	09/15/2026
911365-AX-2	UNITED RENTALS NORTH AM			2	3FE	4,747,615	106.0000	4,850,560	4,576,000	4,689,144		(23,873)			6.125	5.421	JD	12,457	280,280	03/10/2016	06/15/2023
911365-AX-2	UNITED RENTALS NORTH AM	LS		2	3FE	2,993,573	106.0000	3,072,940	2,899,000	2,962,810		(13,012)			6.125	5.498	JD	7,892	177,564	03/10/2016	06/15/2023
911365-AZ-7	UNITED RENTALS NORTH AM			2	4FE	193,130	105.2500	187,345	178,000	185,478		(2,316)			7.625	6.012	AO	2,865	13,573	06/05/2013	04/15/2022
913017-BS-7	UNITED TECHNOLOGIES CORP			1	1FE	11,730,400	122.2390	12,223,850	10,000,000	11,552,060		(36,599)			5.700	4.606	AO	120,333	570,000	08/15/2011	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP			1	1FE	9,876,700	107.0400	10,704,040	10,000,000	9,886,548		2,326			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
913017-BZ-1	UNITED TECHNOLOGIES CORP			5	2FE	30,112,500	100.0220	30,006,540	30,000,000	30,055,700		(33,731)			1.778	1.422	FA	222,250	533,400	04/29/2015	05/04/2018
913017-CH-0	UNITED TECHNOLOGIES CORPORATION			2	1FE	8,981,910	96.0240	8,642,178	9,000,000	8,982,175		265			2.650	2.673	MN	39,750		10/27/2016	11/01/2026
913017-CJ-6	UNITED TECHNOLOGIES CORPORATION			2	1FE	447,431	95.1690	428,259	450,000	447,438		8			3.750	3.782	MN	2,813		10/27/2016	11/01/2046
913017-CK-3	UNITED TECHNOLOGIES CORPORATION				1FE	3,750,000	100.2530	3,759,480	3,750,000	3,750,000					1.236	1.257	FMAN	7,853		10/27/2016	11/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91319A-A*-3	UNITED WATER NEW JERSEY SERIES A				1	5,000,000	106.8620	5,343,111	5,000,000	5,000,000					4.380	4.380	AO	47,450	219,000	06/03/2011	04/13/2021
91319A-A@-1	UNITED WATER NEW JERSEY SERIES B				1	5,000,000	108.5630	5,428,160	5,000,000	5,000,000					4.680	4.680	AO	50,700	234,000	04/13/2011	04/13/2026
91324P-AW-2	UNITEDHEALTH GROUP INC			1	1FE	3,518,665	102.0590	3,572,076	3,500,000	3,501,144		(2,419)			6.000	5.919	JD	9,333	210,000	11/09/2007	06/15/2017
91324P-BP-6	UNITEDHEALTH GROUP INC			2	1FE	9,582,624	108.2710	10,394,006	9,600,000	9,591,844		1,754			4.700	4.723	FA	170,453	451,200	02/14/2011	02/15/2021
91324P-BW-1	UNITEDHEALTH GROUP INC			2	1FE	9,983,300	101.3690	10,136,860	10,000,000	9,984,749		326			4.375	4.385	MS	128,819	437,500	03/05/2012	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC			2	1FE	4,886,500	97.3860	4,869,300	5,000,000	4,895,385		2,258			3.950	4.082	AO	41,694	197,500	10/17/2012	10/15/2042
91324P-CL-4	UNITEDHEALTH GROUP INC			1	1FE	34,955,550	100.4440	35,155,470	35,000,000	34,976,691		14,754			1.900	1.944	JJ	304,792	652,069	07/20/2015	07/16/2018
91324P-CM-2	UNITEDHEALTH GROUP INC			1	1FE	7,745,350	101.5050	7,866,599	7,750,000	7,746,631		895			2.700	2.713	JJ	96,488	204,600	07/20/2015	07/15/2020
91324P-CU-4	UNITEDHEALTH GROUP INC			1	1FE	9,969,500	98.8300	9,883,040	10,000,000	9,974,399		4,899			2.125	2.189	MS	62,569	118,056	02/22/2016	03/15/2021
91324P-CX-8	UNITEDHEALTH GROUP INC			2	1FE	744,398	101.1500	758,623	750,000	744,400		3			4.200	4.244	JJ	963		12/15/2016	01/15/2047
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG		D	2	3FE	8,206,150	99.5000	8,154,025	8,195,000	8,205,115		(1,035)			5.000	4.976	JJ	188,940	298,250	04/04/2016	01/15/2025
91337D-AB-0	UNITYMEDIA KABELBW GMBH		D	2	4FE	1,060,000	102.7500	1,027,500	1,000,000	1,047,766		(6,579)			6.125	5.193	JJ	28,243	61,250	02/03/2015	01/15/2025
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL				4FE	8,390,101	100.0000	8,441,181	8,441,181	8,392,737		6,973			6.500	6.645	JAJO	94,494	316,305	10/18/2016	10/04/2021
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI			1	4FE	10,796,706	99.0000	10,296,000	10,400,000	10,517,313		(84,335)			7.625	6.703	FA	299,578	793,000	12/08/2015	08/15/2020
91412N-AF-7	UNIVERSITY OF CHICAGO			1	1FE	9,989,700	114.0020	11,400,220	10,000,000	9,992,181		434			5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
91529Y-AM-8	UNUM GROUP			2	2FE	1,496,730	99.7080	1,495,619	1,500,000	1,497,123		393			3.000	3.047	MN	5,750	23,250	05/04/2016	05/15/2021
903192-AA-0	UNUMPROVIDENT CORP			1	2FE	478,240	112.8610	550,761	488,000	481,226		355			6.750	6.923	JD	1,464	32,940	02/17/2005	12/15/2028
91159H-HA-1	US BANCORP			2	1FE	10,754,720	107.0100	10,701,000	10,000,000	10,741,330		(13,390)			4.125	2.341	MN	42,396		12/01/2016	05/24/2021
90331H-MM-2	US BANK NA			2	1FE	996,150	100.3610	1,003,613	1,000,000	997,196		965			1.370	0.904	JAJO	2,474	10,778	11/25/2015	10/28/2019
90331H-MV-2	US BANK NA CINCINNATI			2	1FE	3,000,000	100.3250	3,009,741	3,000,000	3,000,000					1.467	1.198	JAJO	7,581	28,755	01/26/2016	01/29/2018
90331H-MY-6	US BANK NA/ MINNEAPOLIS MN			2	1FE	9,972,200	98.9130	9,891,270	10,000,000	9,978,402		6,202			1.400	1.495	AO	25,278	70,000	04/21/2016	04/26/2019
90349Y-AC-0	US ECOLOGY INC. TL				3FE	687,470	100.3130	684,158	682,023	686,813		(664)			3.750	3.587	FMAN	142	25,804	11/30/2015	06/17/2021
90290M-AB-7	US FOODS INC			2	4FE	2,800,560	103.5000	2,817,270	2,722,000	2,799,337		(1,223)			5.875	5.151	JD	7,107	66,403	12/14/2016	06/15/2024
90327Q-CX-5	USAA CAPITAL CORP			1	1FE	39,980,800	100.3060	40,122,440	40,000,000	39,986,106		3,665			2.450	2.460	FA	408,333	1,018,111	07/14/2015	08/01/2020
90327Q-CY-3	USAA CAPITAL CORP			1	1FE	9,989,100	97.8850	9,788,500	10,000,000	9,990,342		1,242			2.000	2.023	JD	16,667	102,778	05/23/2016	06/01/2021
902905-AL-2	USX-MARATHON GROUP				3FE	638,455	125.6970	628,487	500,000	559,493		(8,935)			9.375	6.700	MN	5,990	46,875	06/01/2004	05/15/2022
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO		A	2	5FE	197,225	77.5000	178,250	230,000	199,338		2,113			5.625	9.045	JD	1,078	6,469	07/20/2016	12/01/2021
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO			2	4FE	197,450	81.7500	179,850	220,000	198,699		1,249			7.250	9.541	JJ	7,355		07/20/2016	07/15/2022
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SER E-		A		3FE	2,504,408	99.6940	2,492,053	2,499,702	2,504,348		(867)			5.250	5.193	FMAN	6,572	138,391	12/08/2015	08/05/2020
920253-AD-3	VALMONT INDUSTRIES			1	2FE	5,225,484	110.7460	5,758,802	5,200,000	5,219,690		(5,540)			6.625	6.491	AO	67,943	344,500	12/08/2015	04/20/2020
920253-AE-1	VALMONT INDUSTRIES INC			2	2FE	1,973,600	87.6000	1,751,994	2,000,000	1,974,066		211			5.250	5.330	AO	26,250	105,000	09/08/2014	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			2	2FE	2,165,852	88.1190	1,938,611	2,200,000	2,166,545		490			5.000	5.101	AO	27,500	110,000	11/30/2015	10/01/2044
920355-AF-1	VALSPAR CORP			1	2FE	6,887,868	110.4210	7,619,077	6,900,000	6,896,162		1,372			7.250	7.275	JD	22,233	500,250	07/20/2009	06/15/2019
920355-AG-9	VALSPAR CORP			2	2FE	15,102,850	103.6830	15,552,405	15,000,000	15,056,795		(10,025)			4.200	4.115	JJ	290,500	630,000	01/13/2012	01/15/2022
92203#-AP-3	VANGUARD GROUP, INC. - 2010 DEAL 10 YEAR				1	10,000,000	108.0170	10,801,693	10,000,000	10,000,000					5.260	5.260	FA	188,483	526,000	02/22/2010	02/22/2020
92210M-AH-7	VANTIV LLC (NEW) TERM B LOAN				3FE	544,432	100.8000	550,800	546,429	544,518		301			3.250	3.586	MJSD	839	27,516	11/13/2015	10/14/2023
92240@-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)			5	1	5,000,000	101.2990	5,064,958	5,000,000	5,000,000					3.480	3.734	JD	7,733	174,000	12/15/2010	12/15/2017
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021				1	10,000,000	106.6650	10,666,471	10,000,000	10,000,000					4.670	4.670	MN	40,214	467,000	11/30/2011	11/30/2021
92343V-AX-2	VERIZON COMMUNICATIONS			1	2FE	15,698,910	107.2220	16,083,225	15,000,000	15,707,601		(9,178)			4.600	3.387	AO	172,500	230,000	12/01/2016	04/01/2021
92343V-CD-4	VERIZON COMMUNICATIONS INC				2FE	1,995,480	100.1160	2,002,320	2,000,000	1,998,699		2,960			1.351	0.882	MJSD	1,726	21,366	11/24/2015	06/09/2017
92343V-CH-5	VERIZON COMMUNICATIONS INC			1	2FE	10,219,300	100.9590	10,095,940	10,000,000	10,177,478		(41,822)			2.625	2.038	FA	94,792	131,250	03/21/2016	02/21/2020
92343V-CR-3	VERIZON COMMUNICATIONS INC			2	2FE	9,934,000	99.6790	9,967,920	10,000,000	9,946,414		5,831			3.500	3.579	MN	58,333	350,000	10/22/2014	11/01/2024
92343V-DF-8	VERIZON COMMUNICATIONS INC			1	2FE	2,999,730	98.4440	2,953,308	3,000,000	2,999,766		36			1.375	1.378	FA	17,188		07/27/2016	08/15/2019
92343V-DG-6	VERIZON COMMUNICATIONS INC			1	2FE	5,635,503	95.9300	5,424,847	5,655,000	5,637,049		1,546			1.750	1.822	FA	41,234		07/27/2016	08/15/2021
92553P-AB-8	VIACOM INC			1	2FE	1,489,290	102.8610	1,542,915	1,500,000	1,498,937		1,326			6.125	6.222	AO	21,948	91,875	10/02/2007	10/05/2017
92553P-AD-4	VIACOM INC			1	2FE	9,924,700	107.5820	10,758,190	10,000,000	9,975,385		8,193			5.625	5.725	MS	165,625	562,500	08/19/2009	09/15/2019
92553P-AJ-1	VIACOM INC			1	2FE	9,836,100	101.0150	10,101,520	10,000,000	9,910,602		15,973			3.875	4.080	JD	17,222	387,500	12/07/2011	12/15/2021
92553P-AP-7	VIACOM INC			1	2FE	641,496	79.6560	657,954	826,000	641,617		120			4.375	6.091	MS	10,640		12/13/2016	03/15/2043
92553P-BA-9	VIACOM INC			2	2FE	2,196,105	93.9740	2,150,134	2,288,000	2,196,909		804			2.250	3.095	FA	12,441		12/12/2016	02/04/2022
92553P-BB-7	VIACOM INC			2	2FE	1,492,215	92.4200	1,386,299	1,500,000	1,492,374		159			3.450	3.512	AO	12,506		09/29/2016	10/04/2026
92660F-AG-9	VIDEOTRON LTD		A	2	3FE	14,141,150	102.6250	14,367,500	14,000,000	14,116,938		(12,619)			5.375	5.238	JD	33,444	752,500	12/08/2015	06/15/2024
92658T-AQ-1	VIDEOTRON LTEE		A	1	3FE	11,283,500	102.5000	11,480,000	11,200,000	11,268,786		(10,789)			5.000	4.871	JJ	258,222	560,000	12/23/2015	07/15/2022
92769V-AF-6	VIRGIN MEDIA FINANCE PLC		D	2	4FE	1,968,420	103.0000	1,912,710	1,857,000	1,946,697		(13,052)			6.000	5.028	AO	23,522	111,420	04/17/2015	10/15/2024
92769V-AG-4	VIRGIN MEDIA FINANCE PLC		D	2	4FE	1,262,500	100.2500	1,253,125	1,250,000	1,259,961		(1,352)			5.750	5.593	JJ	33,142	71,875	01/13/2015	01/15/2025
92769X-AF-2	VIRGIN MEDIA SECURED FIN		D	1	3FE	3,979,280	105.5000	4,220,000	4,000,000	3,990,208		2,121			5.250	5.229	JJ	96,833	210,000	02/24/2011	01/15/2021
92769X-AJ-4	VIRGIN MEDIA SECURED FINANCE PLC		D	2	3FE	1,990,000	101.5000	2,030,000	2,000,000	1,990,893		877			5.500	5.571	JJ	50,722	110,000	12/21/2015	01/15/2025
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC		D	2	3FE	3,510,000	98.7500	3,456,250	3,500,000	3,505,434		(2,760)			5.250	5.196	JJ	84,729	169,531	12/12/2016	01/15/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92769K-AM-7	VIRGIN MEDIA SECURED FINANCE PLC		D	2	3FE	592,500	99.7500	598,500	600,000	592,548		48			5.500	5.669	FA	22,458		11/28/2016	08/15/2026
927804-FC-3	VIRGINIA ELECTRIC POWER			1	2FE	11,455,380	103.0370	11,849,290	11,500,000	11,495,929		5,501			5.950	6.010	MS	201,474	684,250	09/06/2007	09/15/2017
92826C-AA-0	VISA INC			1	1FE	2,614,612	99.9860	2,604,630	2,605,000	2,611,997		(2,615)			1.200	0.916	JD	1,476	15,630	08/17/2016	12/14/2017
92826C-AB-8	VISA INC			2	1FE	13,675,673	100.3110	13,361,412	13,320,000	13,622,462		(53,210)			2.200	1.605	JD	13,838	293,040	04/06/2016	12/14/2020
92826C-AC-6	VISA INC			2	1FE	2,995,830	100.5600	3,016,809	3,000,000	2,996,403		548			2.800	2.822	JD	3,967	84,000	12/09/2015	12/14/2022
92826C-AD-4	VISA INC			2	1FE	12,004,010	100.4390	11,550,439	11,500,000	11,971,983		(32,050)			3.150	2.631	JD	17,106	362,250	04/19/2016	12/14/2025
92857W-AE-0	VODAFONE GROUP PLC		D	1	2FE	11,773,570	103.9710	14,036,085	13,500,000	13,177,603		193,719			4.625	6.278	JJ	287,906	624,375	07/18/2008	07/15/2018
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC		C	1	2FE	1,005,400	99.5100	995,104	1,000,000	1,003,390		(1,369)			2.125	1.979	MN	2,243	21,250	07/07/2015	05/23/2019
928668-AM-4	VOLKSWAGEN GROUP OF AMERICA INC		C	1	2FE	445,651	98.9610	475,011	480,000	453,903		7,026			2.400	4.134	MN	1,248	11,520	11/30/2015	05/22/2020
928670-AB-4	VOLKSWAGEN INTL FIN NV		D	1	2FE	9,910,500	103.9790	10,397,890	10,000,000	9,963,397		9,216			4.000	4.110	FA	154,444	400,000	08/05/2010	08/12/2020
91829K-AA-1	VPI ESCROW CORP			2	4FE	3,917,060	85.9060	3,230,066	3,760,000	3,830,018		(38,136)			6.375	5.228	AO	50,603	239,700	02/02/2016	10/15/2020
91831A-AA-9	VRX ESCROW CORP		A	2	5FE	159,324	84.5000	147,875	175,000	162,741		3,245			5.375	7.893	MS	2,770	9,406	12/08/2015	03/15/2020
960386-AH-3	WABTEC			1	2FE	19,975,800	104.4660	20,893,100	20,000,000	19,982,859		2,187			4.375	4.390	FA	330,556	875,000	08/05/2013	08/15/2023
931142-BB-8	WAL MART STORES INC			2	1FE	15,547,350	101.5900	15,238,470	15,000,000	15,285,633		(261,717)			5.313	0.780	JUN	473,743		08/18/2016	06/01/2018
931422-AE-9	WALGREEN CO			1	2FE	5,121,087	105.8340	4,903,285	4,633,000	4,773,820		(65,335)			5.250	3.689	JJ	112,157	243,233	03/11/2011	01/15/2019
931427-AA-6	WALGREENS BOOTS ALLIANCE INC			2	2FE	3,020,520	101.3270	3,039,795	3,000,000	3,013,812		(4,567)			2.700	2.533	MN	9,675	81,000	07/06/2015	11/18/2019
931427-AN-8	WALGREENS BOOTS ALLIANCE INC			2	2FE	7,245,940	99.3720	7,204,477	7,250,000	7,246,387		447			2.600	2.612	JD	15,708	94,250	05/26/2016	06/01/2021
931142-CB-7	WAL-MART STORES				1FE	5,521,650	119.6030	5,980,135	5,000,000	5,448,922		(15,039)			5.250	4.532	MS	87,500	262,500	09/02/2011	09/01/2035
931142-CJ-0	WAL-MART STORES INC				1FE	2,106,890	104.8770	2,097,534	2,000,000	2,099,561		(7,329)			5.800	1.316	FA	43,822		12/01/2016	02/15/2018
931142-DP-5	WAL-MART STORES INC			2	1FE	11,753,861	102.8250	11,373,473	11,061,000	11,627,803		(69,783)			3.300	2.528	AO	69,961	365,013	02/27/2015	04/22/2024
931142-DP-5	WAL-MART STORES INC	LS		2	1FE	2,879,754	102.8250	2,786,558	2,710,000	2,848,870		(17,097)			3.300	2.528	AO	17,141	89,430	02/27/2015	04/22/2024
25468P-DD-5	WALT DISNEY CO			1	1FE	19,983,000	100.1840	20,036,700	20,000,000	19,990,211		5,605			1.500	1.529	MS	86,667	300,000	09/14/2015	09/17/2018
25468P-DJ-2	WALT DISNEY CO			1	1FE	6,652,095	100.5020	6,532,598	6,500,000	6,629,688		(22,407)			2.300	1.793	FA	57,724	88,869	03/30/2016	02/12/2021
25468P-DC-7	WALT DISNEY COMPANY (THE)				1FE	1,501,578	100.0000	1,500,000	1,500,000	1,501,095		(447)			1.245	0.605	FMAN	1,660	14,460	11/30/2015	05/30/2019
25468P-CL-8	WALT DISNEY COMPANY/THE			1	1FE	6,824,317	106.1820	6,795,674	6,400,000	6,763,360		(16,551)			3.750	2.387	JD	20,000	52,500	12/01/2016	06/01/2021
25468P-CP-9	WALT DISNEY COMPANY/THE	0		1	1FE	19,802,200	106.1210	21,224,100	20,000,000	19,821,433		3,940			4.375	4.435	FA	328,125	875,000	08/17/2011	08/16/2041
93884P-CR-9	WASH GAS LIGHT				1FE	5,000,000	123.3770	6,168,825	5,000,000	4,967,366		1,911			6.570	6.654	MS	96,725	328,500	01/07/1998	01/12/2028
941063-AQ-2	WASTE MANAGEMENT INC			2	2FE	6,640,159	107.8670	7,179,641	6,656,000	6,648,518		1,594			4.600	4.630	MS	102,059	306,176	02/23/2011	03/01/2021
94106L-AZ-2	WASTE MANAGEMENT INC			2	2FE	5,735,510	103.1040	5,928,474	5,750,000	5,738,860		1,302			3.500	3.530	MN	25,715	201,250	05/05/2014	05/15/2024
94106L-BA-6	WASTE MANAGEMENT INC			2	2FE	19,559,881	100.1290	19,560,220	19,535,000	19,555,907		(2,245)			3.125	3.110	MS	203,490	610,469	02/27/2015	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC	0		2	2FE	463,019	100.1290	465,600	465,000	463,339		176			3.125	3.175	MS	4,844	14,531	02/18/2015	03/01/2025
942683-AF-0	WATSON PHARMACEUTICALS I			1	2FE	3,076,523	99.5920	2,987,754	3,000,000	3,047,576		(7,489)			3.250	2.948	AO	24,375	97,500	12/12/2012	10/01/2022
94353E-AC-9	WAVE DIVISION INITIAL TL				3FE	3,328,513	100.5250	3,377,764	3,360,123	3,330,295		9,813			4.000	4.349	JAJO	23,148	137,843	10/30/2015	10/15/2019
947075-AF-4	WEATHERFORD INTL LTD				5FE		108.5000								9.625	11.241	MS		7,500	03/07/2016	03/01/2019
94973V-AM-9	WELLPOINT INC			1	2FE	1,983,525	102.0240	2,040,472	2,000,000	1,999,015		2,075			5.875	5.986	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AS-6	WELLPOINT INC			1	2FE	11,633,108	105.5380	12,295,177	11,650,000	11,643,031		1,740			4.350	4.368	FA	191,448	506,775	08/09/2010	08/15/2020
949746-RS-2	WELLS FARGO & CO				1FE	5,748,678	99.2590	5,707,393	5,750,000	5,748,885		207			2.500	2.505	MS	46,719	71,875	02/26/2016	03/04/2021
94974B-GM-6	WELLS FARGO & CO				1FE	17,490,200	100.5780	17,601,150	17,500,000	17,492,897		1,881			2.600	2.612	JJ	200,958	455,000	07/15/2015	07/22/2020
949746-SA-0	WELLS FARGO & COMPANY				1FE	7,243,185	97.3060	7,054,649	7,250,000	7,243,748		563			2.100	2.120	JJ	65,975		07/18/2016	07/26/2021
94974B-FJ-4	WELLS FARGO & COMPANY				1FE	9,994,100	100.3600	10,035,990	10,000,000	9,996,155		556			3.450	3.457	FA	132,250	345,000	02/06/2013	02/13/2023
94974B-FN-5	WELLS FARGO & COMPANY				1FE	7,474,425	103.4720	7,760,393	7,500,000	7,481,916		2,327			4.125	4.167	FA	116,875	309,375	08/08/2013	08/15/2023
94974B-GG-9	WELLS FARGO & COMPANY				1FE	997,960	99.9510	999,509	1,000,000	998,478		477			1.567	1.052	JAJO	2,699	12,884	11/24/2015	01/30/2020
94974B-GU-8	WELLS FARGO & COMPANY				1FE	1,497,150	101.4860	1,522,284	1,500,000	1,497,153		3			4.750	4.762	JD	4,552		12/01/2016	12/07/2046
95081Q-AL-8	WESCO DISTRIBUTION INC			2	4FE	1,150,000	100.2500	1,152,875	1,150,000	1,150,000					5.375	5.375	JD	2,747	30,906	06/02/2016	06/15/2024
952355-AN-5	WEST CORP			2	4FE	13,211,210	96.6250	12,947,750	13,400,000	13,247,139		22,272			5.375	5.613	JJ	332,115	720,250	12/08/2015	07/15/2022
952355-AQ-8	WEST CORP			2	3FE	3,100,000	102.2500	3,169,750	3,100,000	3,100,000					4.750	4.750	JJ	79,351		06/09/2016	07/15/2021
95235L-AX-8	WEST CORP 2016 REPLACE TLB-12				3FE	1,485,047	100.1250	1,494,375	1,492,509	1,485,468		422			3.270	3.832	MJSD	4,718	21,641	07/14/2016	06/17/2023
955278-BH-8	WEST PENN POWER CO			1	2FE	1,495,845	103.8490	1,557,729	1,500,000	1,499,490		504			5.950	5.987	JD	3,967	89,250	12/06/2007	12/15/2017
95709T-AD-2	WESTAR ENERGY INC			1	1FE	14,962,200	108.7520	16,312,770	15,000,000	14,988,371		2,926			5.100	5.124	JJ	352,750	765,000	06/27/2005	07/15/2020
95709T-AH-3	WESTAR ENERGY INC			1	1FE	14,917,650	99.2620	14,889,345	15,000,000	14,924,818		1,668			4.125	4.157	MS	206,250	618,750	05/14/2012	03/01/2042
95709T-AN-0	WESTAR ENERGY INC			2	1FE	11,745,932	94.0590	11,118,679	11,821,000	11,749,299		3,367			2.550	2.622	JJ	159,928		06/23/2016	07/01/2026
95709T-AN-0	WESTAR ENERGY INC	LS		2	1FE	178,748	94.0590	168,365	179,000	178,759		12			2.550	2.566	JJ	2,422		06/13/2016	07/01/2026
958102-AJ-4	WESTERN DIGITAL CORP			2	2FE	6,461,406	110.0000	7,012,500	6,375,000	6,450,635		(10,771)			7.375	7.046	AO	117,539	219,406	04/05/2016	04/01/2023
958254-AB-0	WESTERN GAS PARTNERS			2	2FE	20,832,358	101.6320	21,037,741	20,700,000	20,781,143		(13,509)			4.000	3.915	JJ	414,000	828,000	10/09/2012	07/01/2022
958254-AD-6	WESTERN GAS PARTNERS LP			2	2FE	770,820	102.9960	772,472	750,000	770,747		(73)			5.450	5.256	AO	10,219		10/06/2016	04/01/2044
959802-AL-3	WESTERN UNION CO/THE			1	2FE	1,305,022	107.0830	1,495,954	1,397,000	1,360,855		9,771			5.253	6.144	AO	18,346	73,384	03/30/2010	04/01/2020
959802-AM-1	WESTERN UNION CO/THE			1	2FE	9,987,800	101.9650	10,196,450	10,000,000	9,988,938		205			6.200	6.209	JD	17,222	620,000	06/16/2010	06/21/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
959802-AP-4	WESTERN UNION CO/THE			1	2FE	9,990,800	102.4480	10,244,810	10,000,000	9,997,629		1,377			3.650	3.665	FA	130,792	365,000	08/17/2011	08/22/2018
959802-AR-0	WESTERN UNION CO/THE			1	2FE	10,945,660	101.0200	11,112,156	11,000,000	10,989,146		11,204			2.875	2.982	JD	18,448	316,250	12/05/2012	12/10/2017
960410-AC-2	WESTJET AIRLINES LTD		A	2	2FE	1,497,960	99.9580	1,499,373	1,500,000	1,498,164		204			3.500	3.530	JD	2,188	26,250	06/13/2016	06/16/2021
960413-AF-9	WESTLAKE CHEMICAL CORP			2	2FE	9,952,700	99.9700	9,997,030	10,000,000	9,971,691		4,533			3.600	3.656	JJ	166,000	360,000	07/10/2012	07/15/2022
960413-AL-6	WESTLAKE CHEMICAL CORP			2	2FE	977,763	103.5000	1,035,000	1,000,000	976,817		1,554			4.625	5.193	FA	17,472		09/09/2016	02/15/2021
960413-AN-2	WESTLAKE CHEMICAL CORP			2	2FE	21,750,074	103.7500	22,997,225	22,166,000	21,712,879		18,220			4.875	5.208	MN	138,076	540,296	09/09/2016	05/15/2023
96188#-AA-6	WETT HOLDINGS LLC			1	2FE	9,555,556	101.0580	9,656,642	9,555,556	9,555,556					4.310	4.310	MJSD	104,704	307,686	12/18/2014	12/18/2024
963320-AQ-9	WHIRLPOOL CORP			1	2FE	701,078	100.3860	702,701	700,000	700,729		(324)			2.400	2.350	MS	5,600	16,800	11/30/2015	03/01/2019
966244-AA-3	WHITEWAVE FOODS CO			1	4FE	6,146,075	109.5000	6,296,250	5,750,000	6,075,950		(43,398)			5.375	4.252	AO	77,266	282,188	07/05/2016	10/01/2022
96647K-AF-9	WHITMAN CORP				1FE	7,678,597	131.6600	8,552,627	6,496,000	7,190,481		(51,946)			7.290	5.831	MS	139,437	473,558	01/14/2004	09/15/2026
969457-BW-9	WILLIAMS COS INC			2	3FE	776,000	99.2500	794,000	800,000	777,057		1,057			4.550	5.015	JD	708	18,200	07/26/2016	06/24/2024
96950F-AJ-3	WILLIAMS PARTNERS LP			2	2FE	1,378,518	98.4400	1,393,915	1,416,000	1,380,911		2,393			3.350	3.844	FA	17,920	23,718	07/21/2016	08/15/2022
96950H-AD-2	WILLIAMS PARTNERS LP			1	2FE	1,603,540	100.3910	1,610,265	1,604,000	1,603,961		421			7.250	7.280	FA	48,454	58,145	01/28/2016	02/01/2017
97381W-AT-1	WINDSTREAM CORP			2	4FE	5,167	102.8000	5,140	5,000	5,088		(28)			7.750	7.034	AO	97	388	12/26/2013	10/01/2021
97381W-AT-1	WINDSTREAM CORP		M	2	4FE	3,095,151	102.8000	3,078,860	2,995,000	3,047,738		(16,839)			7.750	7.034	AO	58,028	232,113	12/26/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP			2	4FE	44,500	96.2500	41,388	43,000	43,604		(243)			7.500	6.813	AO	806	3,225	01/05/2015	04/01/2023
97381W-AU-8	WINDSTREAM CORP		LS	2	4FE	3,509,750	96.2500	3,320,625	3,450,000	3,474,063		(9,662)			7.500	7.157	AO	64,688	258,750	01/05/2015	04/01/2023
97381W-AX-2	WINDSTREAM CORP		LS	2	4FE	877,188	98.0000	857,500	875,000	876,043		(259)			7.500	7.460	JD	5,469	65,625	11/07/2011	06/01/2022
976656-CC-0	WISC ELEC POWER			1	1FE	2,990,340	106.3440	3,190,320	3,000,000	2,996,708		1,024			4.250	4.290	JD	5,667	127,500	12/08/2009	12/15/2019
976656-CF-3	WISC ELEC POWER			1	1FE	5,040,850	100.2420	5,012,085	5,000,000	5,036,692		(4,158)			1.700	1.190	JD	3,778	42,500	10/26/2016	06/15/2018
982526-AQ-8	WM WRIGLEY JR CO			2	2FE	11,814,720	102.7960	11,813,259	11,492,000	11,717,259		(64,257)			3.375	2.750	AO	75,416	387,855	07/15/2015	10/21/2020
982526-AQ-8	WM WRIGLEY JR CO		LS	2	2FE	1,337,362	102.7960	1,336,342	1,300,000	1,326,488		(7,559)			3.375	2.726	AO	8,531	43,875	07/15/2015	10/21/2020
92933B-AF-1	WMG ACQUISITION CORP			2	4FE	337,000	103.5000	348,795	337,000	337,000					5.625	5.625	AO	4,002	18,956	03/26/2014	04/15/2022
92933B-AM-6	WMG ACQUISITION CORP			2	4FE	1,500,000	99.5000	1,492,500	1,500,000	1,500,000					4.875	4.875	MN	14,828		10/13/2016	11/01/2024
92929L-AP-3	WMG ACQUISITION CORP TLC				4FE	2,209,329	100.7710	2,229,457	2,212,399	2,198,465		199			3.750	3.773	FMAN	9,449		11/21/2016	11/01/2023
98310W-AG-3	WYNDHAM WORLDWIDE			1	2FE	657,360	109.6470	728,059	664,000	660,739		675			5.625	5.759	MS	12,450	37,350	04/14/2011	03/01/2021
98310W-AH-1	WYNDHAM WORLDWIDE			2	2FE	5,146,531	100.1010	5,200,226	5,195,000	5,193,232		10,468			2.950	3.157	MS	51,084	153,253	04/04/2012	03/01/2017
98310W-AJ-7	WYNDHAM WORLDWIDE			2	2FE	14,971,050	103.4060	15,510,855	15,000,000	14,983,504		2,798			4.250	4.269	MS	212,500	637,500	02/27/2012	03/01/2022
98389B-AM-2	XCEL ENERGY INC			2	2FE	14,951,400	106.3500	15,952,470	15,000,000	14,981,026		5,076			4.700	4.741	MN	90,083	705,000	05/10/2010	05/15/2020
98389B-AR-1	XCEL ENERGY INC			2	2FE	4,027,400	100.0270	4,001,096	4,000,000	4,025,156		(2,244)			3.300	3.209	JD	11,000	132,000	03/03/2016	06/01/2025
98389B-AS-9	XCEL ENERGY INC			2	2FE	1,499,580	99.4400	1,491,602	1,500,000	1,499,645		65			2.400	2.406	MS	10,600	18,700	03/03/2016	03/15/2021
98389B-AU-4	XCEL ENERGY INC			2	2FE	748,545	100.0830	750,623	750,000	748,555		10			3.350	3.373	JD	2,094		11/28/2016	12/01/2026
984121-CH-4	XEROX CORP			1	2FE	505,110	98.2790	491,393	500,000	503,621		(1,015)			2.800	2.574	MN	1,789	14,000	07/07/2015	05/15/2020
984121-CK-7	XEROX CORP			1	2FE	2,310,879	98.6360	2,317,939	2,350,000	2,318,206		6,765			2.750	3.140	MS	21,542	44,000	10/14/2016	09/01/2020
984121-CM-3	XEROX CORP			1	2FE	4,639,480	100.8370	4,720,180	4,681,000	4,650,069		7,811			3.500	3.696	FA	59,618	163,835	08/17/2015	08/20/2020
984121-CM-3	XEROX CORP		LS	1	2FE	316,170	100.8370	321,670	319,000	316,892		532			3.500	3.696	FA	4,063	11,165	08/17/2015	08/20/2020
984121-BW-2	XEROX CORPORATION			1	2	1,747,480	105.4280	1,844,983	1,750,000	1,749,556		301			6.350	6.370	MN	14,199	111,125	04/23/2008	05/15/2018
98372P-AK-4	XL CAPITAL LTD		D	1	2FE	4,491,225	118.1460	5,316,557	4,500,000	4,494,152		390			6.250	6.267	MN	35,938	281,250	05/02/2007	05/15/2027
98417E-AN-0	XSTRATA CANADA FIN CORP		D	1	2FE	1,091,970	99.0000	990,000	1,000,000	1,084,951		(1,601)			6.000	5.377	MN	7,667	60,000	02/23/2012	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA		D	1,5	2FE	4,987,350	102.2500	5,112,500	5,000,000	4,992,009		1,185			4.250	4.281	AO	38,958	212,500	10/18/2012	10/25/2022
98419M-AB-6	XYLEM INC			1	2FE	19,987,000	107.9570	21,591,440	20,000,000	19,993,062		1,269			4.875	4.883	AO	243,750	975,000	09/15/2011	10/01/2021
98478*-AG-2	YANKEE GAS SERVICES CO				1	9,781,203	115.0000	11,500,000	10,000,000	9,915,557		12,485			8.480	8.686	MS	282,667	848,000	12/31/1998	03/01/2022
987184-A*-9	YORK WATER COMPANY				1	6,000,000	116.4300	6,985,798	6,000,000	6,014,283		(5,892)			10.170	10.040	FA	254,250	610,200	12/31/1998	02/01/2019
987184-B*-8	YORK WATER COMPANY				1	5,000,000	115.2700	5,763,499	5,000,000	5,000,000					9.600	9.600	FA	200,000	480,000	12/31/1998	02/01/2019
987184-C#-3	YORK WATER COMPANY				1	6,500,000	120.0000	7,800,000	6,500,000	6,602,430		(21,827)			10.050	9.540	MS	165,127	653,250	12/31/1998	09/30/2020
988498-AD-3	YUM! BRANDS INC			1	4FE	459,747	97.5000	504,075	517,000	465,499		957			6.875	7.853	MN	4,542	35,544	04/29/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC			1	4FE	6,789,732	105.7500	7,191,000	6,800,000	6,796,687		1,111			5.300	5.320	MS	106,118	360,400	08/20/2009	09/15/2019
988498-AF-8	YUM! BRANDS INC		LS	1	4FE	199,698	105.7500	211,500	200,000	199,903		33			5.300	5.320	MS	3,121	10,600	08/20/2009	09/15/2019
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL				3FE	2,235,832	101.0830	2,278,503	2,254,091	2,236,085		4,239			3.446	4.372	JAJO	6,703	125,224	01/27/2015	10/27/2021
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		C	1	3FE	1,015,000	101.7500	1,017,500	1,000,000	1,014,322		(678)			4.750	4.542	AO	8,181	23,750	07/01/2016	04/29/2025
98954N-AA-7	ZIGGO SECURED FINANCE BV		D	2	3FE	8,500,000	97.4800	8,285,800	8,500,000	8,500,000					5.500	5.500	JJ	127,264		09/16/2016	01/15/2027
98956P-AA-0	ZIMMER HOLDINGS INC			1	2FE	15,036,500	105.7640	15,864,555	15,000,000	15,012,320		(3,875)			4.625	4.595	MN	59,740	693,750	11/13/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC			1	2FE	5,989,560	112.7720	6,766,344	6,000,000	5,990,715		192			5.750	5.762	MN	29,708	345,000	11/12/2009	11/30/2039
98956P-AC-6	ZIMMER HOLDINGS INC			2	2FE	3,992,840	100.9660	4,038,632	4,000,000	3,996,199		700			3.375	3.419	MN	11,625	135,000	11/07/2011	11/30/2021
98978V-AB-9	ZOETIS INC			1	2FE	5,993,831	99.7810	5,986,884	6,000,000	5,995,735		624			3.250	3.263	FA	81,250	195,000	11/04/2013	02/01/2023
98978V-AJ-2	ZOETIS INC			2	2FE	998,680	102.6360	1,026,361	1,000,000	998,960		247			3.450	3.479	MN	4,600	34,500	11/09/2015	11/13/2020
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2		D		2	20,000,000	106.8950	21,378,942	20,000,000	20,000,000					6.380	6.380	JD	3,544	1,276,000	08/23/2007	06/30/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637432-LH-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,727,799	97.5680	1,860,625	1,907,000	1,860,668		15,420			0.000	0.832	N/A			02/01/2008	12/15/2019
637432-LJ-2	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,718,784	96.8360	1,847,632	1,908,000	1,847,674		14,947			0.000	0.813	N/A			02/01/2008	12/15/2020
637432-LL-7	NATIONAL RURAL UTIL COOP CLN ENGY 08A				1FE	1,681,101	95.0500	1,813,548	1,908,000	1,813,591		15,388			0.000	0.852	N/A			02/01/2008	12/15/2022
743759-AN-2	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	5,030,000	105.4580	5,304,537	5,030,000	5,030,000					5.300	5.300	AO	66,648	266,590	07/14/2005	10/01/2020
743759-AP-7	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	9,450,000	109.2050	10,319,863	9,450,000	9,450,000					5.360	5.361	AO	126,630	506,520	07/14/2005	10/01/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						14,043,550,477	XXX	14,533,376,478	14,017,946,444	14,026,971,967		(5,551,857)	13,435,764	(90,198)	XXX	XXX	XXX	153,919,003	544,446,442	XXX	XXX
14975T-AA-6	ABSN_06-HE5 RMBS			4	1FM	455,785	0.0000		1,238,941						6.500	0.000	MON			10/17/2006	07/27/2036
007036-UQ-7	ARMT_05-11 RMBS			4	1FM	2,019,428	78.5660	3,375,720	4,296,656	2,174,402		22,446			1.026	17.625	MON	612	32,018	05/22/2009	05/25/2056
2254W0-MM-4	ARMT_05-12 RMBS			4	1FM	2,769,210	55.4360	3,404,346	6,141,006	2,964,086		23,598			1.256	8.297	MON	1,071	59,578	05/27/2009	06/26/2056
059523-BB-5	BAFC 2007-5 7A5 RMBS			4	1FM	2,466,137	53.8170	4,025,753	7,480,492	3,224,771		383,864			6.500	13.224	MON	40,519	247,666	06/21/2007	02/25/2052
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS			4,5	1FM	145,351	99.8440	143,865	144,091	144,154		(259)			6.000	5.469	MON	720	3,619	02/26/2010	05/26/2037
07384M-6H-0	BSARM_04-12 RMBS			4,5	1FM	3,612,006	99.8000	3,666,064	3,673,420	3,600,836		893			3.221	3.802	MON	9,861	107,211	01/16/2007	10/25/2051
1248MG-AP-9	CBASS_07-CB1 RMBS			4,5	1FM	5,575,772	42.3310	4,205,291	9,934,237	4,085,844		(273,392)			3.869	5.640	MON	32,031	229,005	03/06/2007	01/25/2047
17311Y-AE-3	CBASS_07-CB3 RMBS			4,5	1FM	9,147,891	55.2530	8,909,608	16,125,196	7,692,971		(223,583)			3.948	6.515	MON	53,047	362,129	03/23/2007	02/25/2047
16678R-BT-3	CCMFC 2004-A B1 RMBS			4,5	1FM	1,693,522	50.8890	1,230,295	2,417,623	1,607,306		6,880			1.026	3.443	MON	2,068	18,895	10/31/2012	03/25/2035
16678R-FD-4	CCMFC_06-1A RMBS			4	1FM	16,028	0.8710	2,364	271,292						1.096	0.000	MON			03/10/2006	12/25/2046
16678R-CM-7	CCMFCF_04-BA RMBS			4,5	1FM	3,006,815	72.9410	3,104,156	4,255,700	2,644,598		(190,482)			1.081	2.010	MON	3,833	38,999	10/31/2012	10/25/2035
161630-BD-9	CHASE 2007-A1 11M1 RMBS			4,5	1FM	4,533,727	91.7740	5,965,877	6,500,594	4,615,635		27,480			2.828	10.673	MON	15,317	173,723	01/07/2010	03/25/2037
12558M-BM-3	CITHE_03-1 RMBS			4,5	1FM	926,120	96.0940	890,050	926,225	940,633		14,473			5.170	4.715	MON	3,990	46,342	03/03/2003	10/20/2032
12558M-BN-1	CITHE_03-1 RMBS			4,5	1FM	847,609	94.3600	800,055	847,871	868,951		21,311			5.560	5.148	MON	3,928	47,142	03/03/2003	05/20/2033
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4,5	1FM	1,398,380	32.7330	1,227,469	3,750,000	605,225		(177,783)			5.824	5.824	MON	18,200	218,400	11/16/2006	04/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4,5	1FM	120,883	1.9920	12,075	606,159						5.836	5.874	MON	2,948	33,833	11/16/2006	11/25/2036
173109-AH-2	CRMSI_07-1 RMBS			4,5	1FM	3,370,803	21.0920	2,616,925	12,407,000	113,345		(687,855)			5.751	5.729	MON	59,460	715,549	03/21/2007	03/25/2037
17312H-AH-2	CRMSI_07-2 RMBS			4,5	1FM	2,880,859	43.2010	3,941,684	9,124,000	491,332		(448,686)			5.398	6.440	MON	41,042	495,653	06/20/2007	06/25/2037
17312H-AJ-8	CRMSI_07-2 RMBS			4,5	1FM	997,450	5.3200	218,291	4,102,852						5.398	6.490	MON	18,455	216,873	06/20/2007	06/25/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS			4	1FM	2,288,751	85.9230	2,719,428	3,164,962	2,354,243		18,999	38,593		5.500	10.604	MON	14,506	170,581	01/07/2010	04/25/2036
225470-Q8-9	CSMC 2006-3 5A5 RMBS			4	1FM	1,711,154	71.5360	1,950,385	2,726,420	1,688,701		(6,761)	4,631		6.000	11.795	MON	13,632	161,788	01/07/2010	04/25/2036
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS			4,5	1FM	489,732	100.1170	504,737	504,148	491,232		292			5.500	6.513	MON	2,311	27,092	08/16/2006	01/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS			4	1FM	7,668,633	92.8380	7,932,646	8,544,573	5,879,796		(638,180)			5.500	5.230	MON	39,163	453,881	03/31/2007	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS			4	1FM	4,568,321	76.9240	4,246,998	5,521,017	3,539,290		(262,149)			5.750	7.235	MON	26,455	297,331	05/19/2006	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS			4	1FM	4,536,560	59.6530	4,383,745	7,348,794	3,288,383		(647,260)			1.226	0.626	MON	1,502	65,996	06/19/2007	08/25/2037
17025A-AF-9	CWHL 2006-17 A6 RMBS			4	1FM	2,420,765	87.3270	2,922,816	3,346,993	2,392,707		(143,977)			6.000	11.888	MON	16,735	189,583	03/22/2010	01/25/2038
126694-X3-7	CWHL 2006-9 A10 RMBS			4	1FM	9,810,308	85.4940	10,760,191	12,585,922	8,942,178		(751,242)			6.000	6.815	MON	62,930	713,703	08/23/2006	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS			4,5	1FM	1,350,972	87.3700	1,699,155	1,944,791	1,200,991		(113,970)			4.916	17.386	MON	7,967	89,466	01/26/2010	06/25/2047
12669G-NM-9	CWHL_05-7 RMBS			4	1FM	246,111	84.9860	209,535	246,554	249,308		(83)			1.556	1.357	MON	75	3,098	01/13/2005	03/25/2035
12543P-AK-9	CWHL_06-21 RMBS			4	1FM	1,773,897	86.4810	1,937,253	2,240,089	1,635,610		(44,303)			5.750	12.620	MON	10,734	122,547	04/20/2010	03/25/2039
12668X-AF-2	CWL 2006-S8, A6 RMBS			4	2FM	439,366	99.0570	435,231	439,375	439,372					5.505	5.505	MON	2,016	26,961	12/07/2006	04/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS			4	3FM	1,193,417	98.8060	1,179,180	1,193,430	1,193,425					5.693	5.693	MON	5,662	76,473	02/23/2007	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS			4	2FM	686,642	99.5660	1,367,388	1,373,343	1,373,345					5.779	5.779	MON	6,614	88,918	03/23/2007	05/26/2037
12666R-AF-7	CWL_06-9 RMBS			4,5	1FM	1,147,805	91.0050	1,565,811	1,720,579	849,235		(381,970)			4.745	4.794	MON	6,803	68,346	04/11/2007	08/27/2046
33848J-AE-5	FSTAR 2007-1A AF5 RMBS			4,5	1FM		100.1200	3,638	3,634	3,634					5.699	5.701	MON	17	209	03/09/2007	01/25/2035
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS			6	1FM	1,116,806	90.1760	1,448,195	1,605,961	1,143,115		48,859	18,620		3.552	14.702	MON	4,753	50,819	03/10/2010	11/19/2035
38012T-AC-6	GMACM_06-HE3 RMBS			4	1FM	4,466,172	96.3870	5,765,777	5,981,927	2,176,071		(957,617)			5.805	9.545	MON	28,938	337,203	08/25/2006	12/25/2040
36245E-AG-3	GSAMP_06-HE7 RMBS			4	1FM		9.6730	256,514	2,651,879						1.046	6.563	MON	385	19,562	03/07/2007	10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS			4	1FM	1,655,428	93.9930	1,890,372	2,011,176	1,575,413		(5,370)			6.000	12.016	MON	10,056	116,814	03/17/2010	01/25/2037
362631-AB-9	GSR_06-0A1 RMBS			4	1FM	590,964	98.4920	822,685	835,285	813,642		38,556			0.946	8.917	MON	110	5,115	08/04/2009	08/25/2046
43739E-BS-5	HMBT_05-4 RMBS			4	1FM	5,220,182	96.1280	6,490,648	6,752,054	5,616,306		86,775			1.026	7.147	MON	962	50,015	05/05/2010	10/25/2035
41161P-HD-8	HVMLT 2004-8 2A4B RMBS			4	1FM	683,371	19.7340	253,358	1,283,865	180,438		(130,234)			1.676	10.882	MON	777	18,009	11/19/2004	11/19/2034
46628G-AF-6	JPALT RMBS			4,5	1FM	7,283,211	76.6430	7,322,244	9,553,641	7,104,045		(183,045)			3.130	3.032	MON	24,922	282,552	01/11/2007	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4,5	1FM	3,139,348	69.2140	2,955,157	4,269,570	2,481,635		(77,845)			5.932	5.932	MON	21,106	117,462	04/11/2007	12/25/2050
46630L-AJ-3	JPMAC_07-CH1 RMBS			4,5	1FM	173,996	14.1420	194,746	1,377,051						5.011	5.840	MON	5,750	60,833	02/27/2007	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS			4,5	1FM	6,521,298	72.7410	5,963,117	8,197,776	5,514,031		(192,076)			4.815	5.551	MON	32,896	329,098	05/08/2007	06/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS			4,5	1FM	2,388,805	91.9800	3,096,681	3,366,689	2,465,164		(12,937)			2.912	11.494	MON	8,170	94,840	04/26/2010	04/25/2036
52520M-FB-4	LMT 2006-1 1A5 RMBS			4	1FM	9,724,858	81.5560	9,791,983	12,006,424	9,241,396		(231,952)			5.500	6.352	MON	55,029	649,881	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006-17, WF62 RMBS			4,5	1FM	2,955,340	88.6340	3,288,964	3,710,739	2,803,389		(226,083)			5.242	5.580	MON	16,210	197,494	10/04/2006	11/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
52524M-AX-7	LXS_07-9 RMBS			4,5	1FM	1,749,100	85.1030	1,834,216	2,155,297	1,795,416		86,939			5.293	5.363	MON	9,507	112,797	05/25/2007	04/25/2037
576433-UF-1	MARM 2004-13 3A1 RMBS			4,5	1FM	2,892,671	101.9690	3,050,196	2,991,290	2,896,449		374			3.043	4.208	MON	7,586	85,435	08/16/2006	08/21/2054
576436-AS-8	MARP 2005-1 1A2 RMBS			4	4FM	5,740,394	96.6260	5,345,245	5,531,868	5,825,453		7,844			6.500	5.649	MON	29,964	361,661	03/09/2005	09/25/2046
55265K-YV-5	MAST_03-6 RMBS			4	1FM	5,090,810	105.3220	5,610,977	5,327,470	5,244,554		8,285			5.000	5.607	MON	22,198	263,433	07/24/2003	07/25/2033
55265K-TK-5	MASTR 2003-3 2A3 RMBS			4	1FM	327,543	100.5800	335,752	333,815	333,063		577			5.000	5.477	MON	1,391	19,152	03/31/2007	04/25/2018
57643M-EE-0	MASTR 2004-8 1A1 RMBS			4	1FM	573,973	101.4300	589,317	581,009	579,735		660			4.750	5.071	MON	2,300	29,179	08/30/2005	09/25/2033
61913P-AQ-5	MHL_05-1 RMBS			4	1FM	951,577	96.1370	914,821	951,577	951,576					1.536	1.536	MON	244	11,721	01/14/2005	02/25/2035
61913P-AS-1	MHL_05-1 RMBS			4	1FM	2,378,942	93.0630	2,213,921	2,378,942	2,365,350		675			1.476	1.622	MON	585	27,903	01/14/2005	02/25/2035
61915R-AK-2	MHL_05-3 RMBS			4	1FM	6,963,112	94.1270	6,695,477	7,113,204	6,984,321		2,823			1.056	1.457	MON	1,252	64,284	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS			4,5	1FM	2,962,749	99.9640	3,032,630	3,033,733	2,974,739		1,007			2.688	3.312	MON	6,796	79,956	08/17/2006	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			6	1FM	1,949,855	89.5650	2,336,724	2,608,966	1,957,745		144,089	109,753		3.292	9.295	MON	7,158	78,503	01/11/2010	09/25/2035
61748H-HC-8	MSM_04-11A RMBS			4	1FM	1,161,086	89.7020	1,041,515	1,161,086	1,161,086					1.126	1.126	MON	218	9,580	12/16/2004	07/25/2053
61748H-AN-1	MSM_04-5AR RMBS			4,5	1FM	1,119,425	90.9190	1,021,148	1,123,143	1,120,631		101			1.478	1.516	MON	1,384	12,507	12/06/2004	07/25/2034
61748H-VW-8	MSMT 2006-2 6PT RMBS			4	1FM	6,725,174	83.5160	6,798,572	8,140,436	6,330,987		(151,016)			6.500	6.680	MON	44,094	523,120	01/24/2006	04/25/2058
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS			4	1FM	8,653,109	43.6690	8,670,236	19,854,442	8,653,109		(129,320)	635,264		6.431	6.431	MON	106,403	284,232	07/24/2006	10/25/2051
65539B-AA-6	NMRR_10-1RA RMBS			4	1FM	3,130,048	102.2010	3,185,000	3,116,413	3,121,514		(1,544)			6.000	5.848	MON	15,582	190,083	03/22/2010	07/26/2037
68403B-AG-0	OOMLT_07-FXD2 RMBS			4,5	1FM	2,270,817	92.1950	2,349,928	2,548,854	2,239,661		(23,708)			5.680	5.680	MON	12,065	113,004	03/23/2007	03/25/2037
743873-BX-8	PFMLT_05-2 RMBS			4,5	1FM	637,150	89.1100	1,051,417	1,179,907	670,864		3,791			3.033	25.599	MON	2,982	32,515	06/04/2009	09/25/2047
73316P-BT-6	POPLR_05-1 RMBS			6	1FM	1,000,056	69.4980	1,199,424	1,725,847	1,000,056		18,676	13,781		4.974	10.407	MON	7,153	85,887	02/07/2007	08/25/2042
759950-EP-9	RAMC_04-4 RMBS			4,5	1FM	9,221,774	83.4470	8,009,781	9,598,610	9,221,774		36,938	105,617		5.188	5.188	MON	41,498	445,363	09/25/2006	05/25/2052
76110W-PD-2	RASC 2002-KS4 RMBS			4	1FM	346,326	131.6420	539,861	410,098	236,690		(55,057)			5.600	5.600	MON	1,914	22,105	01/01/2005	07/25/2032
45660N-VZ-5	RAST 2003-A13 RMBS			4	1FM	7,035,408	102.5730	7,455,452	7,268,420	7,141,945		8,559			5.500	6.061	MON	33,314	397,082	06/30/2007	01/25/2034
45660L-EW-5	RAST 2005-A1 A3 RMBS			4	1FM	4,373,575	99.8910	5,263,618	5,269,368	5,073,363		157,035			5.500	9.559	MON	24,151	284,920	01/07/2010	04/25/2035
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS			4,5	1FM	273,541	100.3200	274,558	273,681	273,667		11			6.200	6.211	MON	1,414	20,222	12/11/2002	01/25/2028
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS			4,5	3FM	6,438,485	97.2470	6,262,138	6,439,398	6,439,156		45			5.710	5.712	MON	30,641	403,712	04/24/2007	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS			4,5	3FM	2,254,612	101.4630	2,288,390	2,255,384	2,255,240		(19)			5.990	5.995	MON	11,258	159,186	05/23/2007	06/25/2037
76110V-JQ-2	RFMS2_02-HI2 RMBS			4,5	1FM	10,393	99.5240	10,349	10,398	10,398		(10)			7.450	7.202	MON	65	1,086	11/30/2009	03/25/2032
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS			4	1FM	703,985	100.2050	716,170	714,705	713,541		563			5.000	5.208	MON	2,978	33,826	09/28/2004	07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS			4	1FM	881,791	92.9220	1,091,922	1,175,097	880,583		(741)			6.000	12.617	MON	5,875	69,117	03/09/2010	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS			4	1FM	5,815,677	92.1400	6,986,556	7,582,580	5,889,295		33,621	144,954		6.000	11.906	MON	37,913	444,333	03/16/2010	09/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS			4	1FM	4,689,345	80.7400	4,849,799	6,006,722	3,992,976		(160,275)			5.500	14.732	MON	27,531	324,459	03/02/2010	10/25/2035
83612L-AE-9	SVHE 2006-WF1, M1			4,5	1FM	0.0010									6.026	5.520	MON		558,188	10/26/2006	10/25/2036
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS			6	1FM	300,972	91.0360	347,769	382,012	276,932		6,717			2.504	19.172	MON	797	16,329	02/24/2010	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			4,5	1FM	2,127,626	92.3640	2,686,752	2,908,879	2,121,760		14,314			3.065	10.719	MON	7,430	80,963	04/08/2010	10/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS			6	1FM	1,259,973	96.9330	1,348,130	1,390,785	1,238,316		(7,690)			6.250	8.999	MON	7,244	85,165	04/01/2010	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			4	1FM	2,312,425	98.0460	2,737,384	2,791,946	2,366,465		78,033	23,993		6.000	11.199	MON	13,960	163,532	04/12/2010	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS			4	1FM	1,531,067	100.6870	1,771,402	1,759,318	1,624,023		88,108			6.000	10.948	MON	8,797	103,257	04/12/2010	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS			4,5	1FM	1,551,671	92.1450	1,920,862	2,084,608	1,469,962		(1,735)			5.949	12.981	MON	10,335	119,652	04/30/2010	04/27/2037
94981Q-AU-2	WFMBS_05-AR16 RMBS			4,5	1FM	2,266,232	100.7400	2,287,729	2,270,933	2,268,011		43			3.072	3.116	MON	5,814	64,617	09/28/2005	10/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS			6	1FM	2,396,726	92.5660	2,996,386	3,237,016	2,212,169		14,233			3.191	13.819	MON	8,609	114,921	01/19/2010	04/25/2036
92933U-AA-0	WMHEN_07-WM1 RMBS			4	1FM	0.0000		3,403,185							6.750	0.000	MON			01/29/2007	02/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						244,305,181	XXX	258,219,985	349,842,462	224,322,761		(6,131,721)	1,095,208		XXX	XXX	XXX	1,294,685	14,229,284	XXX	XXX
059500-AG-3	BACM 2006-3 AJ CMBS			4,5	1FM	2,084,439	4.9830	797,230	16,000,000	2,084,439		190,164	6,839,089		5.889	8.246	MON	78,525	492,820	02/26/2008	07/10/2044
05950X-AJ-5	BACM 2006-5, AJ CMBS			4	1FM	7,872,867	88.1240	9,138,069	10,369,558	5,491,764		(1,680,954)			5.477	5.370	MON	47,328	565,739	03/15/2007	09/10/2047
059497-BA-4	BACM_07-1 CMBS			4	1FM	17,675,000	99.8620	19,972,338	20,000,000	19,716,830		298,477			5.482	7.225	MON	91,367	1,096,400	07/17/2008	01/15/2049
05952C-AG-5	BACM_07-5 CMBS			4	1FM	9,570,703	101.8450	10,184,538	10,000,000	9,888,963		27,006			5.772	6.309	MON	48,100	577,200	01/24/2008	02/10/2051
07387B-EG-4	BSCMS_05-PW10 CMBS			4,5	1FM	861,598	94.9440	3,472,833	3,657,755	546,332		(155,022)			5.606	5.582	MON	17,088	191,383	04/12/2006	12/11/2040
12513X-AH-5	CD_06-CD2 CMBS			4,5	1FM	14,529,314	77.0000	16,550,604	21,494,291	16,378,186		1,778,590	1,600,696		5.463	7.700	MON	97,858	1,398,291	06/19/2008	01/15/2046
20173M-AG-5	GCCFC_06-GG7 CMBS			4,5	1FM	1,704,148	99.9700	1,793,223	1,793,766	1,793,766		4,732			5.758	5.758	MON	8,607	98,476	06/13/2008	07/10/2038
36828Q-SC-1	GECMC_06-C1 CMBS			4,5	1FM	3,201,698	67.0000	4,320,160	6,448,000	3,201,698		242,167	1,357,771		5.309	10.881	MON	28,525	189,599	03/13/2006	03/10/2044
46625M-P5-2	JPMCC 2003-CB7, D CMBS			4,5	1FM	2,935,764	101.4850	2,964,741	2,921,345	2,947,284		(42,176)			5.136	2.644	MON	12,502	205,432	11/25/2003	01/12/2038
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS			4	2FM	12,208,651	85.5000	11,765,717	13,761,072	13,589,666		89,628			5.623	7.297	MON	64,482	795,988	05/19/2008	05/12/2045
46630D-AG-7	JPMCC 2007-C1 AM CMBS			4,5	1FM	12,552,891	101.0850	13,646,470	13,500,000	13,357,780		111,385			6.055	6.773	MON	68,120	822,363	06/13/2008	02/15/2051
46629G-AM-0	JPMCC_06-CB16 CMBS			4	5FM	2,492,628	38.0830	1,904,150	5,000,000	1,904,150	(588,478)	118,440	2,635,827		5.672	5.617	MON	23,633	73,139	09/14/2006	05/12/2045
52108H-YM-0	LBUBS 2004-C1, C CMBS			4,5	1FM	502,475	81.3490	406,745	500,000	500,018		(180)			4.846	4.843	MON	1,346	24,230	01/23/2004	01/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
52108H-YN-8	LBUBS 2004-C1, D CMBS			4,5	5FM	2,512,480	51.5990	1,289,976	2,500,000	2,500,000		(1,007)			4.945	4.945	MON	6,868	123,625	01/23/2004	01/15/2036
52108R-AJ-1	LBUBS 2006-C4, C CMBS			4,5	1FM	18,762,458	100.1030	18,798,365	18,779,000	18,779,000		(533,451)			5.872	5.872	MON	61,257	1,123,219	06/20/2006	06/15/2038
52108R-AK-8	LBUBS 2006-C4, D CMBS			4,5	1FM	8,978,946	100.0990	9,008,905	9,000,000	9,000,000		(295,348)			5.872	5.872	MON	29,358	538,312	06/20/2006	06/15/2038
50180J-AD-7	LBUBS 2007-C2, A3 CMBS			4	1FM	3,798,105	100.2030	3,948,956	3,940,964	3,945,993		(28,801)			5.430	4.349	MON	11,889	417,030	08/01/2007	02/15/2040
52108H-S3-9	LBUBS_04-C7 CMBS			6	1FE	617,486	0.2290	28,768		46,194		(50,682)			0.820	4.422	MON	5,717	121,564	10/19/2004	10/15/2036
52108M-DS-9	LBUBS_06-C1 CMBS			6	1FM	50,125	2.2600	111,106	4,916,178						5.500	0.000	MON	15,022		01/20/2006	02/15/2041
593171-BK-6	MEZZ_05-C3 CMBS			4,5	5*	46,041	1.0700	6,266							6.741	0.590	MON	3,290	19,363	12/02/2005	05/17/2044
60687U-AK-3	MLCFC 2006-2, C CMBS			4,5	1FM	3,072,156	91.6200	10,181,738	11,113,000	4,369,560		1,170,076	89,638		5.643	5.939	MON	52,261	707,999	06/16/2006	06/12/2046
606935-AM-6	MLCFC_06-1 CMBS			4,5	1FM	7,490,120	80.5000	8,050,000	10,000,000	7,447,619		156,932	681,661		5.879	5.945	MON	48,994	536,575	12/26/2007	02/12/2039
61750H-AG-1	MSC 2006-HQ10 AJ CMBS			4	1FM	6,090,611	100.1190	6,064,777	6,057,567	6,119,018		(45,648)			5.389	2.886	MON	27,204	284,907	11/01/2006	11/12/2041
61750C-AH-0	MSC 2006-HQ9, AJ CMBS			4,5	1FM	135,103	99.9350	137,480	137,569	147,660					5.793	6.101	MON	664	3,985	06/22/2007	07/12/2044
17310M-AK-6	CGCMT_06-C5 CMBS			4	1FM	867,631	3.1000	310,000	10,000,000	491,511		(377,531)			5.581	5.516	MON	46,508	411,656	11/09/2006	10/18/2049
22545Y-AF-8	CSMC_07-C2 CMBS			4,5	1FM	18,807,422	100.8370	20,167,316	20,000,000	19,718,168		131,197			5.615	6.858	MON	93,583	1,122,138	07/09/2008	01/15/2049
61754K-AG-0	MSC 2007-IQ14 AM CMBS			4,5	1FM	28,904,579	97.9810	30,505,551	31,134,000	30,626,227		144,452			5.690	6.434	MON	147,615	1,797,746	02/22/2008	04/15/2049
61751X-AF-7	MSC 2007-T25, AM CMBS			4	1FM	4,029,274	99.9710	4,158,567	4,159,753	4,159,753		16,143			5.544	5.980	MON	19,218	213,372	06/22/2007	12/11/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						192,354,710	XXX	209,684,588	257,183,819	198,751,577	(588,478)	1,268,587	13,204,682		XXX	XXX	XXX	1,156,930	13,952,551	XXX	XXX
BASOLL-AA-4	AFCAL_2016-B CLO ABS				2AM	139,562,000	100.0000	139,562,000	139,562,000	139,562,000					4.500	4.500	MJSD	157,007		12/22/2016	03/31/2034
BASOLL-AB-2	AFCAL_2016-C CLO ABS			6	3AM	110,253,000	100.0000	110,253,000	110,253,000	110,253,000					6.200	6.200	MJSD	170,892		12/22/2016	03/31/2034
BASOLL-AC-0	AFCAL_2016-SUB CLO ABS			6	6S	29,308,000	100.0000	29,308,000	29,308,000	29,308,000					0.000	0.000	MJSD			12/22/2016	03/31/2034
00868P-AA-3	AHOLD LEASE USA ABS		C	4	3AM	9,851,857	120.1200	11,303,137	9,409,871	9,602,085		(27,761)			8.620	8.141	JJ	403,312	811,131	06/01/2001	01/02/2025
00889#-10-2	AIM - S-T INVEST PRIME (DRV) ABS			4	1	11,464,722	99.7260	49,862,980	50,000,000	49,444,517		3,419,527			0.000	7.188	N/A			12/31/1998	02/28/2017
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS		A	4	2FE	931,625	96.5000	899,018	931,625	931,625					3.875	3.875	MS	10,630	35,520	03/11/2015	09/15/2024
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS		A	4	3FE	5,000,000	99.5000	4,975,000	5,000,000	5,000,000					5.000	5.000	MS	73,611	250,000	03/11/2015	03/15/2020
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT			4	1	30,769,840	109.0470	33,553,729	30,769,840	30,769,840					5.060	5.060	JD	69,198	1,535,398	06/30/2005	06/15/2025
02209S-AN-3	ALTRIA GROUP INC ABS			4	1FE	17,691,259	100.1230	17,046,857	17,026,000	17,621,877		(69,382)			2.850	2.183	FA	191,401	242,621	04/15/2016	08/09/2022
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS			1	1FE	750,000	95.0000	712,500	750,000	750,000					3.000	3.000	APR	5,500		09/19/2016	04/15/2030
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS			1	1FE	900,000	96.2500	866,250	900,000	900,000					3.250	3.250	APR	7,150		09/19/2016	04/15/2030
023766-AD-0	AMERICAN AIRLINES INC ABS			4	3FE	830,164	103.5000	859,220	830,164	830,164					5.625	5.625	JJ	21,532	45,886	07/31/2014	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS			4	3FE	6,308,700	103.7500	6,545,276	6,308,700	6,308,700					5.600	5.600	JJ	162,905	354,198	07/31/2014	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS			4	1FE	7,654,398	103.0000	7,884,030	7,654,398	7,654,398					4.000	4.000	JJ	141,181	301,678	07/31/2014	01/15/2027
02377B-AC-0	AMERICAN AIRLINES INC ABS			4	2FE	940,513	99.0000	931,108	940,513	940,513					4.400	4.400	MS	11,380	41,153	09/10/2015	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC ABS			4	2FE	7,991,140	106.6250	8,520,553	7,991,140	7,991,140					4.950	4.950	JJ	182,398	388,712	07/31/2014	07/15/2024
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC			4	2	1,216,267	104.0260	1,265,232	1,216,267	1,216,267					10.440	10.440	AO	26,807	99,035	12/31/1998	10/15/2017
03027W-AJ-1	AMERICAN TOWER TRUST I ABS			4	1FE	5,000,000	99.1120	4,955,601	5,000,000	5,000,000					3.070	3.070	MON	6,822	153,500	03/06/2013	03/15/2048
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS			4,5	1	2,481,250	103.6460	2,571,714	2,481,250	2,481,250					9.500	9.500	JD	10,476	202,445	06/13/2001	06/15/2017
04012L-AD-3	ARES IIIR/IVR CDO - CF - LOANS			4	1FE	15,000,000	98.8500	14,827,500	15,000,000	15,000,000					1.530	1.530	JAJO	48,450	184,926	02/15/2007	04/16/2021
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS			6	6S	2,612,678	35.8500	2,912,813	8,125,000	2,337,151	1,370,105	(967,958)	1,233,746		0.000	11.518	JAJO		1,358,288	03/19/2014	04/27/2026
87342R-AA-2	BELL_16-1A ABS			4	3AM	3,044,635	100.3630	3,003,348	2,992,500	3,039,489		(5,146)			3.832	3.315	FMAN	11,467	28,668	10/11/2016	05/25/2046
09624W-AD-8	BLUEM 2006-2AB CDO - CF - LOANS			4	1FE	2,340,000	99.3500	3,974,000	4,000,000	3,801,112		179,850			1.371	6.759	MJSD	4,721	43,968	06/30/2009	07/15/2018
09776@-AB-7	BON SECOURS HEALTH SYSTEM INC ABS			4,5	1	6,256,119	113.2730	6,181,069	5,456,806	5,704,837		(51,266)			7.700	5.751	MON	18,674	415,249	09/28/2005	09/15/2021
11042A-AA-2	BRITISH AIRWAYS PLC ABS		D	4	1FE	1,778,441	106.3750	1,891,817	1,778,441	1,778,441					4.625	4.625	MJSD	2,513	81,455	06/25/2013	12/20/2025
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS			4	1FE	4,043,841	105.0000	4,552,411	4,335,629	4,265,253		22,333			4.575	5.645	JJ	91,464	186,260	11/12/2009	01/15/2021
90357#-AH-9	BURLINGTON NORTHERN ABS			4	1	1,312,862	108.4300	1,423,536	1,312,862	1,312,862					5.270	5.270	AO	17,297	60,213	12/29/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB			4	1	1,448,977	108.8300	1,576,923	1,448,977	1,448,977					5.270	5.270	AO	19,090	73,460	12/29/2005	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB			4	1	912,841	109.1700	996,552	912,841	912,841					5.270	5.270	AO	12,027	43,510	12/29/2005	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB			4	1	1,856,924	107.7260	2,000,382	1,856,924	1,856,924					5.270	5.270	AO	24,465	84,505	12/29/2005	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB			4	1	1,394,201	109.6470	1,528,694	1,394,201	1,394,201					5.270	5.270	AO	18,369	71,080	12/29/2005	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A			4	1	360,193	109.3300	393,800	360,193	360,193					5.270	5.270	AO	4,746	17,890	12/29/2005	04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A			4	1	326,857	105.5790	345,092	326,857	326,857					5.270	5.270	AO	4,306	14,214	12/29/2005	04/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A			4	1	254,896	104.8170	267,174	254,896	254,896					5.270	5.270	AO	3,358	11,559	12/29/2005	04/01/2020
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS			4	1	10,157,158	114.0650	11,585,729	10,157,158	10,157,158					6.598	6.598	MON	109,856	702,168	06/24/2002	08/01/2022
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER			4	2	4,104,585	108.6400	4,459,208	4,104,585	4,104,585					6.000	6.000	MON	14,366	244,944	10/07/2004	05/10/2025
129268-AA-6	CALEDONIA GENERATING LLC ABS			4	1FE	13,938,452	98.5410	13,735,131	13,938,452	13,938,452					1.950	1.950	MON	23,752	245,717	06/29/2012	02/28/2022
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS		C	4	1	4,885,928	117.8700	5,759,065	4,885,928	4,876,554		1,045			7.490	7.551	JJ	168,746	346,472	12/21/2000	01/15/2021
12484@-AA-6	CB MEDICAL SOUTH LLC ABS			4,5	1	24,984,236	120.0000	29,981,083	24,984,236	24,984,236					6.080	6.080	MON	67,513	1,517,016	09/15/2008	08/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
17305E-FN-0	CCCIT_14-A2 ABS			4	1FE	13,600,847	99.9960	13,619,473	13,620,000	13,617,729		15,958			1.020	1.138	FA	49,781	138,924	12/07/2015	02/22/2019
G2044D-AH-1	CHANNEL LINK ENTERPRISES FINANCE PLC EUR		B	4	2AM	48,618,984	100.9230	36,192,357	35,861,499	35,118,094		21,030		(1,055,896)	3.034	3.143	JD	36,268	1,176,085	11/14/2007	06/30/2050
12549M-AA-2	CIFC_2014-1A CDO - CF - LOANS			6	6S	2,590,206	54.0000	2,700,000	5,000,000	2,448,519	808,048	(598,269)	311,261		0.000	13.762	JAJO		966,607	02/06/2014	04/18/2025
20824X-AA-7	CONN_16-B ABS			4	2AM	5,549,892	100.2470	5,563,848	5,550,143	5,549,910		18			3.730	3.732	MON	9,201	35,541	09/28/2016	07/15/2019
21079V-AA-1	CONTL AIRLINES 2010-A ABS			4	1FE	10,351,972	105.5000	10,965,191	10,393,546	10,373,243		3,967			4.750	4.823	JJ	231,762	481,903	07/28/2011	07/12/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS			4	2FE	188,641	103.2500	187,281	181,385	188,371		(1,346)			5.500	4.091	AO	1,718	9,666	06/07/2013	04/29/2022
13056J-AB-0	CRART_15-3 ABS			4	1FE	2,631,021	99.9840	2,630,840	2,631,252	2,631,232		150			1.140	1.149	MON	1,333	19,370	09/25/2015	07/16/2018
22822R-AQ-3	CROWN CASTLE TOWERS LLC ABS			4	1FE		100.6090								5.495	4.729	MON		158,166	02/26/2010	01/15/2037
22822R-AR-1	CROWN CASTLE TOWERS LLC ABS			4	1FE	10,000,000	108.3460	10,834,609	10,000,000	10,000,000					6.113	6.113	MON	27,169	611,300	01/08/2010	01/15/2040
22822R-AX-8	CROWN CASTLE TOWERS LLC ABS			4	1FE		101.7080								4.174	4.174	MON		239,215	07/29/2010	08/15/2037
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS			4	2	3,760,029	110.0000	4,136,032	3,760,029	3,760,029					7.280	7.280	MON	15,968	311,811	04/12/2001	01/10/2024
126650-BC-3	CVS PASS-THROUGH TRUST ABS			4	2FE	18,050,841	110.3510	19,919,338	18,050,841	19,626,690		(132,945)			5.880	4.207	MON	61,914	1,056,349	12/08/2005	01/10/2028
254683-BJ-3	DCENT_2014-A3 ABS			4	1FE	13,586,335	100.0340	13,561,565	13,557,000	13,560,390		(19,537)			1.220	1.069	MON	7,351	165,395	09/16/2015	10/15/2019
24736V-AA-0	DELTA AIR LINES CLASS A ABS			4	1FE	3,363,317	105.2500	3,539,891	3,363,317	3,363,317					6.200	6.200	JJ	103,684	198,531	06/28/2010	01/02/2020
26208B-AN-0	DRIVE_16-C ABS			4	2AM	3,999,216	99.2520	3,970,078	4,000,000	3,999,240		24			4.180	4.186	MON	7,431	10,682	11/16/2016	03/15/2024
26244E-AA-8	DRSLF_2014-34A CDO - CF - LOANS			4	1FE	5,000,000	100.1600	5,008,000	5,000,000	5,000,000					2.310	2.310	JAJO	24,383	101,866	07/21/2014	10/15/2026
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS			4	1FE	1,098,018	99.8000	1,378,293	1,381,055	1,342,576		16,319			1.132	5.761	FMAN	2,085	5,499	09/23/2009	11/14/2021
27034M-AB-0	EARN_16-D ABS			4	1FE	4,200,359	98.5420	4,140,404	4,201,684	4,200,410		51			2.720	2.729	MON	1,905	17,460	10/25/2016	02/25/2041
28108P-AA-4	ESLFT 2012-A AP ABS			4	1FE	281,025	102.0040	286,657	281,025	281,025					3.700	3.700	JAJO	2,599	9,733	11/09/2012	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS			4,5	1FE	352,301	101.1110	356,215	352,301	352,301					3.410	3.410	JAJO	3,003	11,500	11/09/2012	10/01/2025
26924X-AF-2	ETRVM_04-1 ABS			4	1FE	1,965,787	100.0000	1,986,909	1,986,909	1,986,909					4.250	4.404	MON	5,630	84,444	11/18/2009	11/07/2031
26924X-AG-0	ETRVM_04-1 ABS			4	3AM	2,969,902	100.0000	3,004,530	3,004,530	3,004,530					4.540	4.710	MON	9,094	136,406	12/31/2009	11/07/2031
33632*-UK-1	FIRST SEC BK UTAH N A ABS			4	2	3,744,388	109.2510	4,090,784	3,744,388	3,739,157		1,628			8.410	8.508	JJ	145,205	282,337	03/05/2001	07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS			4	2	2,076,520	108.6020	2,255,148	2,076,520	2,076,251		90			8.410	8.420	JJ	80,526	154,996	10/30/2000	01/15/2020
31679J-AD-5	FITAT_14-1 ABS			4	1FE	6,002,344	100.0010	6,000,030	6,000,000	6,000,384		(1,484)			1.140	1.114	MON	3,040	68,400	09/16/2015	10/15/2020
31679K-AE-0	FITAT_2014-2 ABS			4	1FE	4,358,970	100.0990	4,356,302	4,352,000	4,354,501		(3,389)			1.380	1.298	MON	2,669	60,058	09/16/2015	12/15/2020
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS			6	6S	18,439	102.0000	821,312	805,208	821,312	449,978	1,176,541			0.000	0.000	MJSD			08/02/2013	10/27/2020
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			4	2AM	14,317,664	99.5950	14,259,727	14,317,664	14,317,664					5.125	5.125	FA	277,206	733,781	08/04/2011	02/15/2038
38136B-AL-6	GOLDEN TREE III B CDO - CF - LOANS			4	1FE	10,000,000	99.7100	9,971,000	10,000,000	10,000,000					1.536	1.536	FMAN	26,026	125,202	02/27/2007	05/01/2022
38136G-AF-8	GOLDEN TREE IV B CDO - CF - LOANS			4	1FE	15,000,000	99.0000	14,850,000	15,000,000	15,000,000					1.629	1.629	FMAN	29,860	201,656	06/29/2007	08/18/2022
41242*-AW-2	HARDWOOD FUNDING LLC SERIES U ABS			4	1FE	3,000,000	99.5040	2,985,107	3,000,000	3,000,000					2.880	2.880	JD	5,760	86,400	04/02/2015	06/07/2022
41242*-AX-0	HARDWOOD FUNDING LLC SERIES V ABS			4	1FE	7,000,000	97.3820	6,816,766	7,000,000	7,000,000					3.130	3.130	JD	14,607	219,100	04/02/2015	06/07/2025
41284B-AB-2	HARLY_15-1 ABS			4	1FE	2,551,812	99.9670	2,555,169	2,556,005	2,555,300		2,620			0.800	1.025	MON	909	9,908	08/14/2015	01/15/2019
438778-AA-0	HATS_16-1A ABS			4	1FE	4,999,900	100.0060	5,000,282	5,000,000	4,999,904		5			2.940	2.942	MON	6,533		12/07/2016	11/15/2019
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS			4	1	2,475,517	95.1900	2,356,444	2,475,517	2,475,517					5.860	5.860	MON	8,462	144,281	04/20/2004	02/10/2024
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS			4	1	8,453,603	115.0000	9,721,643	8,453,603	8,453,603					7.420	7.420	MON	45,302	623,486	09/27/2001	10/05/2021
48122C-AB-1	JRMT 2004-A, A2 ABS			4	6FE	760,365	98.1200	852,034	868,359	361,991		(34,294)			4.060	29.964	MON	1,567	34,501	12/10/2004	04/15/2022
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS			6	6S	2,306,628	50.0000	2,250,000	4,500,000	2,150,772	468,692	(308,716)	34,203		0.000	10.884	FMAN		557,514	01/28/2014	08/26/2024
12495*-AA-5	LEE MEM HEALTH SYS FL ABS			4	1	11,504,869	120.0000	11,293,936	9,411,613	10,871,363		(82,181)			6.510	4.641	MON	35,741	611,950	02/11/2009	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS			4	1	20,630,247	116.8630	24,109,055	20,630,247	20,630,247					5.610	5.610	MON	83,587	1,156,143	08/24/2005	02/05/2027
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1			4	1FE	4,000,000	104.3580	4,174,324	4,000,000	4,000,000					3.800	3.800	JD	8,022	152,000	09/12/2011	12/10/2021
56081#-BA-7	MAJOR LEAGUE BASEBALL TRUST ABS			4	1FE	15,000,000	100.3690	15,055,299	15,000,000	15,000,000					3.130	3.130	JD	27,388	469,500	12/10/2015	12/10/2022
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST ABS			4	1FE	5,000,000	98.1350	4,906,750	5,000,000	5,000,000					3.550	3.550	JD	10,354	177,500	12/10/2015	12/10/2027
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II ABS			4	1FE	5,100,420	102.4730	5,123,665	5,000,000	5,099,410		(1,010)			3.600	3.290	AO	41,000		12/01/2016	04/09/2024
58768L-AD-5	MBALT_15-A ABS			4	1FE	1,166,607	99.9810	1,166,314	1,166,533	1,166,540		(67)			1.100	1.084	MON	570	4,251	03/22/2016	08/15/2017
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS			4	1	20,872,501	113.2900	23,572,805	20,807,464	20,856,562		(4,080)			5.730	5.686	MON	52,990	1,188,357	01/18/2013	04/15/2028
55288*-AA-5	MGE POWER LLC ABS			4	1	22,674,822	116.4370	26,314,144	22,599,498	22,643,388		(2,120)			5.680	5.653	MON	21,394	1,283,970	09/30/2003	09/25/2033
55288*-AB-3	MGE POWER LLC ABS			4	1	17,982,614	112.4410	20,219,869	17,982,614	17,982,614					5.190	5.190	MON	15,555	933,540	10/27/2005	10/25/2033
62443P-AD-1	MOUNTAIN VIEW II CDO - CF - LOANS			4	1FE	7,000,000	99.0600	6,934,200	7,000,000	7,000,000					1.274	1.274	JAJO	20,064	68,147	10/27/2006	01/12/2021
62431R-AB-5	MOUNTAIN VIEW III CDO - CF - LOANS			4	1FE	4,363,636	99.6700	6,082,847	6,102,987	6,078,591		238,840			1.220	10.659	JAJO	15,719	55,956	08/28/2009	04/16/2021
65490B-AE-5	NALT_14-B ABS			4	1FE	10,862,442	100.0450	10,900,902	10,896,000	10,888,019		23,904			1.290	1.512	MON	6,247	140,558	12/07/2015	03/16/2020
41242*-AH-5	NATIONAL BASKETBALL ASSOCIATION - 2010 I			4	1FE	6,000,000	101.4510	6,087,071	6,000,000	6,000,000					4.990	4.990	JD	19,960	300,232	06/07/2010	06/07/2017
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL			4	1FE	3,972,544	110.3420	4,383,392	3,972,544	3,972,544					5.600	5.600	AO	46,964	216,721	02/25/2008	03/31/2024
62927#-AD-8	NATIONAL FOOTBALL LEAGUE ABS			4	1FE	22,110,167	99.9860	22,107,030	22,110,167	22,110,167					2.830	2.830	AO	132,096	607,372	06/30/2015	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS			4	2	1,500,483	103.3740	1,556,248	1,505,451	1,504,632		429			5.996	6.058	JJ	41,623	75,021	06/27/2008	01/15/2019
637432-KT-1	NATIONAL RURAL UTIL COOP ABS			4	1FE	1,567,583	104.2930	1,564,394	1,500,000	1,562,803		(4,780)			5.450	1.537	FA	34,063		12/01/2016	02/01/2018
637432-MQ-5	NATIONAL RURAL UTIL COOP ABS			4	1FE	4,982,800	102.2160	5,110,790	5,000,000	4,990,563		1,676			3.050	3.090	FA	57,611	152,500	01/26/2012	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATI ABS			4	1FE	1,194,600	99.4020	1,192,828	1,200,000	1,195,760		1,043			2.300	2.397	MN	4,600	27,907	11/23/2015	11/01/2020
64090A-AG-9	NEUB_2014-16A SFN CDO - CF - LOANS			6	6S	217,258	36.2800	120,933	333,333	120,933	(42,137)	(30,734)	16,196		0.000	27.936	JAJO		84,761	02/11/2014	04/15/2026
64090A-AE-4	NEUB_2014-16A_SUB CDO - CF - LOANS			6	6S	2,344,438	52.7500	2,637,500	5,000,000	1,880,637	694,438	(463,801)			0.000	16.552	JAJO		749,293	02/11/2014	04/15/2026
64129V-AB-9	NEUB_2014-17A CDO - CF - LOANS			6	6S	5,185,436	60.1500	6,015,000	10,000,000	4,942,558	1,249,699	(966,061)	41,081		0.000	13.550	FMAN		1,612,341	06/19/2014	08/04/2025
64129V-AC-7	NEUB_2014-17A CDO - CF - LOANS			6	6S	374,534	58.0000	335,789	578,947	335,789	26,302	(55,250)			0.000	22.623	FMAN		146,527	06/19/2014	08/04/2025
65157Y-A*-0	NEWMK_13-1 SFN CDO - CF - LOANS			6	6S	365,457	2.5000	112,500	4,500,000	112,500	(11,286)	(33,714)			0.000	45.608	MON		150,454	10/30/2014	06/02/2025
68504L-AA-9	ONGLT_16-A ABS			4	1FE	3,807,015	98.5630	3,752,742	3,807,446	3,807,029		14			2.610	2.614	MON	6,349	11,654	10/18/2016	03/08/2029
69331V-AA-4	PECO ENERGY CAP TRST III ABS			4	1AM	965,362	112.3050	1,123,046	1,000,000	976,167		1,281			7.380	7.699	AO	12,505	73,800	06/01/2004	04/06/2028
718172-BN-8	PHILIP MORRIS INTERNATIONAL INC ABS			4	1FE	13,081,926	99.9050	13,022,617	13,035,000	13,068,204		(13,722)			1.250	0.950	MN	23,535	81,469	08/18/2016	11/09/2017
73329A-AC-2	PILOT_14-1 ABS			4	1FE	710,529	100.0000	710,088	710,085	710,111		(277)			1.030	0.962	MON	223	1,219	08/20/2015	11/20/2017
724060-AA-6	PIPELINE FUNDING CO LLC ABS			4	2AM	4,900,500	115.9070	5,680,042	4,900,500	4,900,500					7.500	7.500	JJ	169,476	368,850	10/08/2009	01/15/2030
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED			4	1FE	10,753,378	85.0000	9,140,371	10,753,378	10,753,378					1.543	1.543	MJSD	2,305	125,916	03/10/2004	03/24/2034
74041A-AB-9	PREF TRM XIII CDO - CF - PREFERRED			4	1FE	7,000,000	64.0000	4,480,000	7,000,000	7,000,000					1.693	1.693	MJSD	1,646	98,331	03/10/2004	03/24/2034
74042E-AB-0	PREF TRM XVII CDO - CF - PREFERRED			4	3AM	7,000,000	64.0000	4,480,000	7,000,000	7,000,000					1.493	1.493	MJSD	2,613	83,268	03/09/2005	06/23/2035
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING ABS			4	1FE	10,000,000	99.2000	9,919,990	10,000,000	10,000,000					1.722	1.722	AO	36,353	86,100	04/12/2016	04/15/2019
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB			4	3AM	3,385,332	101.1360	3,423,803	3,385,332	3,413,874		(7,074)			9.810	9.311	JD	22,140	311,729	02/08/1990	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS			4	3AM	5,304,795	101.1360	5,291,330	5,231,875	5,269,501		(9,316)			9.810	9.384	JD	34,216	481,763	11/27/2012	12/07/2022
76126C-MD-1	RACERS TRUST 2002-38-S-2 ABS			4	2FE	7,981,000	101.0000	25,250,000	25,000,000	19,774,332		1,223,543			0.000	6.490	JD			10/01/2002	12/01/2029
761713-BF-2	REYNOLDS AMERICAN INC ABS			4	4AM	15,295,509	104.5920	14,642,922	14,000,000	15,156,855		(138,653)			4.000	2.374	JD	29,556	560,000	04/13/2016	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC ABS			4	4AM	18,778,059	105.5810	17,823,145	16,881,000	18,652,079		(125,980)			4.450	3.033	JD	39,647	751,205	04/19/2016	06/12/2025
78403D-AJ-9	SBA TOWER TRUST ABS			4	1FE	10,500,000	100.5600	10,558,800	10,500,000	10,500,000					3.156	3.156	MON	14,728	331,380	10/06/2015	10/15/2045
78403D-AK-6	SBA TOWER TRUST ABS			4	1FE	8,500,000	99.1480	8,427,580	8,500,000	8,500,000					2.877	2.877	MON	10,869	107,328	06/30/2016	07/16/2046
78471F-AA-0	SCLP_2016-3 ABS				1FE	3,622,611	99.6480	3,609,926	3,622,685	3,622,617		5			3.050	3.051	MON	1,842	22,712	10/06/2016	12/26/2025
82842R-AJ-9	SMORE_2014-1A CDO - CF - LOANS			6	6S	1,339,021	32.0000	1,440,000	4,500,000	1,159,616	1,392,090	(240,663)	1,116,811		0.000	15.335	FMAN		500,267	04/30/2014	05/15/2026
60527T-A*-5	SOUTHERN CO/MISS PWR/MISS BFC ABS			4	2	36,339,186	115.0000	34,500,000	30,000,000	32,229,594		(400,800)			7.130	5.346	AO	421,858	2,139,000	07/15/2003	10/20/2021
844741-AU-2	SOUTHWEST AIRLINES ABS			4	1FE	4,486,912	108.7500	4,879,516	4,486,912	4,501,751		(7,533)			8.000	7.759	JJ	178,479	346,266	09/04/1996	01/02/2021
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS			4	2FE	5,999,900	100.1870	6,011,220	6,000,000	5,999,906		6			3.360	3.361	MJSD	6,160	29,680	10/20/2016	09/20/2021
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS			6	6S	455,687	41.0000	410,000	1,000,000	410,000	129,695	(29,534)	50,161		0.000	27.452	JAJO		115,549	11/18/2013	04/17/2021
86176Y-20-1	STNTWR_6 CDO - CF - LOANS			6	6S	3,311,810	41.0000	2,978,240	7,264,000	2,978,240	942,262	(213,459)	365,603		0.000	27.374	JAJO		839,346	11/18/2013	04/17/2021
89231T-AB-6	TAOT_15-C ABS			4	1FE	12,664,231	99.9750	12,672,915	12,676,115	12,673,661		8,881			0.920	1.038	MON	5,183	90,935	12/15/2015	02/15/2018
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS		C	4	2	2,045,186	106.6880	2,181,974	2,045,186	2,045,186					5.830	5.830	JJ	54,980	108,186	11/30/2004	01/15/2021
87226V-AD-8	TCFAT_16-PT1D ABS			4	2AM	3,999,421	99.5620	3,982,463	4,000,000	3,999,427		6			4.200	4.204	MON	7,933		12/08/2016	04/15/2024
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS			4,5,6	6FE		0.0000		6,620,631						9.550	0.000	JD			12/15/2009	12/31/2017
89566E-AB-4	TRISTATE GEN & TRANS ABS			4	1FE	15,000,000	115.0000	17,250,000	15,000,000	15,000,000					7.144	7.144	JJ	449,477	1,071,600	10/14/2003	07/31/2033
89655V-AA-0	TRL_03-1A ABS			4	1FE	2,334,693	103.6640	2,420,238	2,334,693	2,334,693					5.640	5.640	MON	6,950	129,793	10/30/2003	10/12/2026
89655N-AA-8	TRL_04-1A ABS			4	1FE	2,040,029	103.0350	2,101,944	2,040,029	2,040,029					5.270	5.270	MON	5,077	105,755	08/10/2004	08/14/2027
89655X-AA-6	TRL_06-1A ABS			4	2FE	17,508,373	98.1610	17,186,359	17,508,373	17,886,065		(100,372)			5.900	5.013	MON	48,780	1,028,990	05/18/2006	05/14/2036
898613-AA-2	TUCKAH_02 ABS			4	3FE	10,176,479	115.0000	11,166,299	9,709,825	9,928,692		(21,001)			9.310	8.729	MON	30,133	914,236	11/12/2009	10/20/2025
90783V-AA-3	UNION PACIFIC CORPORATION ABS			4	1	13,099,752	105.8930	13,871,722	13,099,752	13,099,752					5.082	5.082	JJ	331,015	652,486	07/21/2005	01/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB			4	1	7,013,505	104.7500	7,346,624	7,013,505	7,013,505					5.360	5.360	JJ	186,918	375,924	03/04/2005	01/02/2023
907825-AA-1	UNION PACIFIC RAILROAD CO ABS			4	1FE	4,283,530	98.6420	4,225,360	4,283,530	4,283,530					3.227	3.227	MN	18,047	135,676	05/06/2014	05/14/2026
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,			4	1	4,972,613	105.2790	5,280,548	5,015,765	5,000,489		2,783			5.270	5.411	JJ	131,431	260,031	06/27/2008	01/02/2022
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S			4	1	617,968	105.1650	685,861	652,178	640,653		2,585			5.270	6.143	JJ	17,089	30,212	06/27/2008	01/02/2021
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB			4	1	1,033,566	103.1990	1,066,626	1,033,566	1,033,566					5.040	5.040	JJ	25,901	40,865	09/28/2005	01/02/2020
909319-AA-3	UNITED AIR 2013-1 A PTT ABS			4	1FE	10,825,874	103.0000	11,150,650	10,825,874	10,825,874					4.300	4.300	FA	175,860	459,085	08/01/2013	02/15/2027
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS			4	1FE	7,000,000	96.5000	6,755,000	7,000,000	7,000,000					3.100	3.100	JAN	119,350		06/06/2016	01/07/2030
909310-AA-5	UNITED AIRLINES INC ABS			4	2FE	8,174,499	103.7500	8,481,043	8,174,499	8,174,499					5.375	5.375	FA	165,988	426,993	08/01/2013	02/15/2023
909310-AA-5	UNITED AIRLINES INC ABS	LS		4	2FE	1,635,000	103.7500	1,696,313	1,635,000	1,635,000					5.375	5.375	FA	33,200	85,404	08/01/2013	02/15/2023
90932E-AA-1	UNITED AIRLINES INC ABS			1	1FE	750,000	94.2500	706,875	750,000	750,000					2.875	2.875	APR	5,630		09/13/2016	04/07/2030
909320-AB-2	UNITED AIRLINES INC B ABS			4	2FE	2,712,681	102.2500	2,773,716	2,712,681	2,712,681					4.625	4.625	MS	41,123	122,058	07/28/2014	03/03/2024
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS			4	2	6,744,142	107.3600	7,240,502	6,744,142	6,735,659		5,144			10.370	10.524	JJ	347,741	605,866	12/31/1998	07/02/2018
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS			4	1FE	5,416,475	111.5000	6,039,369	5,416,475	5,416,475					5.900	5.900	AO	79,893	321,526	04/30/2012	04/01/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS			4	1FE	3,224,628	111.0000	3,579,337	3,224,628	3,224,628					6.250	6.250	AO	38,628	196,496	12/15/2010	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS			4	2FE	2,164,763	106.0000	2,294,652	2,164,766	2,164,766					5.375	5.375	MN	14,868	114,425	02/11/2016	05/15/2023
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED			4	1FE	9,300,229	83.0000	7,719,190	9,300,229	9,300,229					1.506	1.506	FMAN	23,732	112,684	02/20/2004	05/01/2034
918290-AA-5	VSTNA_16-A ABS			4	1FE	5,980,775	98.8980	5,915,477	5,981,390	5,980,777		2			2.540	2.542	MON	12,661	29,963	09/14/2016	07/20/2033
92867V-AD-2	VWALT_15-A ABS			4	1FE	18,425,433	100.0080	18,427,961	18,426,466	18,426,277		475			1.250	1.253	MON	7,038	241,131	02/25/2015	12/20/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			4	1	645,888	108.1490	698,523	645,888	645,888					5.480	5.480	JJ	17,599	30,517	12/22/2005	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			4	1	91,442	109.8080	100,411	91,442	91,442					5.480	5.480	JJ	2,492	4,806	12/22/2005	01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			4	1	1,531,768	109.6120	1,678,996	1,531,768	1,531,768					5.720	5.720	JJ	40,401	97,284	09/26/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			4	1	508,443	107.3180	545,651	508,443	508,443					5.720	5.720	JJ	13,410	30,257	09/26/2006	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			4	1	396,575	109.9700	436,115	396,575	396,575					5.720	5.720	JJ	10,460	21,900	09/26/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			4	1	1,371,508	109.7020	1,504,569	1,371,508	1,371,508					5.720	5.720	JJ	36,174	88,126	09/26/2006	09/30/2029
10222*-AA-9	WACHOVIA BK - BOWATER SALUDA ABS			4	1	5,000,000	100.6030	5,030,153	5,000,000	5,000,000					6.810	6.810	FA	128,633	340,500	03/28/2002	02/15/2017
94978#-CZ-8	WELLS FARGO & COMPANY ABS			4	1	3,697,726	107.4160	3,971,939	3,697,726	3,697,726					5.480	5.480	JJ	100,755	202,635	12/22/2005	01/02/2025
94978#-DC-8	WELLS FARGO & COMPANY ABS			4	1	4,824,940	106.9070	5,158,202	4,824,940	4,824,940					5.480	5.480	JJ	131,469	264,412	12/22/2005	01/02/2024
94978#-FM-4	WELLS FARGO & COMPANY ABS			4	1	477,464	108.9990	520,429	477,464	477,464					5.720	5.720	JJ	12,593	29,167	09/26/2006	01/15/2028
97180*-QB-7	WESTAR ENERGY INC ABS			4	2	352,615	115.0000	405,508	352,615	352,740		76			10.070	10.050	JJ	17,557	17,754	12/31/1998	01/03/2019
96928*-BD-8	WESTCHESTER CNTY NY ABS			4	1		120.0000								5.570	5.535	MON		4,607,991	03/23/2007	05/15/2028
98886Y-AA-6	ZAIS2_2014-2A CDO - CF - LOANS			4	1FE	17,409,000	99.9000	17,482,500	17,500,000	17,444,525		16,564			2.382	2.486	JAJO	78,731	367,843	09/08/2014	07/27/2026
594751-AL-3	MICHIGAN TOB SETTLEMENT FIN ABS			4	1AM		5.8180	8,626,058	148,265,000	5,723,387		599,424			0.000	11.114	N/A			06/27/2008	06/01/2046
88880L-AB-9	WEST VIRGINIA TOBACCO SLMT 07B ABS			6	1AM	7,818,262	5.4370	23,759,690	437,000,000	12,966,258		1,055,601			0.000	8.470	N/A			06/15/2007	06/01/2047
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,331,904,873	XXX	1,433,164,511	1,979,213,316	1,376,819,416	7,477,887	2,869,763	3,169,061	(1,055,896)	XXX	XXX	XXX	8,232,281	51,036,255	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,812,115,241	XXX	16,434,445,562	16,604,186,041	15,826,865,722	6,889,409	(7,545,228)	30,904,715	(1,146,093)	XXX	XXX	XXX	164,602,899	623,664,533	XXX	XXX
19075Q-60-7	COBANK ACB			4	2AM	30,000,000	63.0310	18,909,375	30,000,000	30,000,000					2.052	2.052	JAJO	141,900	529,817	01/03/2012	12/31/2049
29250N-AN-5	ENBRIDGE INC		A	4	2AM	3,000,000	99.7500	2,992,500	3,000,000	3,000,000					6.000	6.000	JJ	6,000		12/12/2016	01/15/2077
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			4	2AM	1,500,000	96.5000	1,447,500	1,500,000	1,500,000					5.000	5.000	MN	12,500		10/27/2016	12/31/2049
86787X-AA-3	SUNTRUST BANKS			4	3AM	9,933,686	86.1250	8,612,500	10,000,000	9,969,207		2,751			1.576	1.608	FMAN	20,571	129,511	05/12/1997	05/15/2027
58551T-AA-5	MELLON CAPITAL IV			4	2AM	12,000,000	81.0000	9,720,000	12,000,000	12,000,000					4.000	4.000	MJSD	16,000	486,667	06/12/2007	01/01/9999
69350J-AA-7	PNC PREFERRED FUNDING TR			4	2AM	15,000,000	96.8750	14,531,250	15,000,000	15,000,000					2.613	2.613	MJSD	18,512	352,588	11/12/2009	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I			4	1AM	277,032	80.7500	406,980	504,000	266,283					4.000	6.547	MJSD	952	20,496	08/06/2007	01/01/9999
903312-AA-4	USB REALTY CORP			4	1FE	7,999,680	88.0000	7,040,000	8,000,000	7,999,720		6			2.027	2.027	JAJO	35,135	139,031	12/18/2006	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						79,710,398	XXX	63,660,105	80,004,000	79,735,211		2,757			XXX	XXX	XXX	251,569	1,658,110	XXX	XXX
4899999. Total - Hybrid Securities						79,710,398	XXX	63,660,105	80,004,000	79,735,211		2,757			XXX	XXX	XXX	251,569	1,658,110	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF				2	107,805,405	117.1800	107,322,350	915,876	107,805,405					0.000	0.280			1,227,455	12/27/2016	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						107,805,405	XXX	107,322,350	915,876	107,805,405					XXX	XXX	XXX		1,227,455	XXX	XXX
6099999. Subtotal - SVO Identified Funds						107,805,405	XXX	107,322,350	915,876	107,805,405					XXX	XXX	XXX		1,227,455	XXX	XXX
7799999. Total - Issuer Obligations						16,086,675,274	XXX	17,000,794,856	16,645,940,184	16,305,465,965	14,881	19,853,597	13,435,764	(90,198)	XXX	XXX	XXX	173,830,899	613,592,534	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						279,810,120	XXX	296,576,653	385,304,563	259,976,020		(6,164,347)	1,095,208		XXX	XXX	XXX	1,464,288	16,219,592	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						192,354,710	XXX	209,684,588	257,183,819	198,751,577	(588,478)	1,268,587	13,204,682		XXX	XXX	XXX	1,156,930	13,952,551	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,513,715,394	XXX	1,603,288,956	2,158,986,634	1,557,745,185	7,477,887	2,757,273	3,169,061	(1,055,896)	XXX	XXX	XXX	10,232,730	57,279,130	XXX	XXX
8199999. Total - SVO Identified Funds						107,805,405	XXX	107,322,350	915,876	107,805,405					XXX	XXX	XXX		1,227,455	XXX	XXX
8399999 - Total Bonds						18,180,360,903	XXX	19,217,667,403	19,448,331,077	18,429,744,152	6,904,290	17,715,110	30,904,715	(1,146,093)	XXX	XXX	XXX	186,684,846	702,271,262	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			70,000.000	25.00	25.000	1,750,000	21.000	1,470,000	1,750,000	21,872	129,080							RP3LFE	05/16/2007
346198-12-6	FOREST RESOURCES SERIES C	0		985.210	90.32	13.480	13,285	13.485	13,285					13,285			13,285		RP5A	05/05/2006
BAS0H9-LW-6	QLIK PARENT INC.			10,469.250	1.00	1,000.000	10,469,250	1,000.000	10,469,250	10,469,250									P5*U	08/22/2016
BAS0HA-M1-0	CP OPCO INC. PREFERRED BLS			460.940	1.00	0.000		0.000											P6VZ	08/31/2016
151327-20-2	CENTAUR FUNDING		D	4,500.000	1,000.00	1,027.890	4,625,512	1,165.000	5,242,500	4,879,280	56,750	408,600			(31,256)		(31,256)		RP2LFE	09/22/2004
S50767-05-2	HENKEL VORZUG		B	11,238.000	1.00	102.930	1,156,709	119.450	1,342,384	1,221,535	1,396	8,070						(21,548)	P2LZ	11/30/2016
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV		B	5,470.000	1.00	121.740	665,942	140.651	769,360	733,930	96	2,627						(16,525)	P3SU	11/30/2016
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE		B	7,290.000	0.10	47.080	343,187	54.573	397,835	373,579	716	5,798						(8,213)	P3SU	11/30/2016
SBZC0L-D2-8	ROLLS-ROYCE PREF C SHARE		B	2,670,346.000	1.00	0.000	3,300	0.001	3,300	4,017								(718)	RP1LFE	11/01/2016
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							19,027,185	XXX	19,707,915	19,431,591	80,830	554,175		13,285	(31,256)		(17,971)	(47,003)	XXX	XXX
8999999 - Total Preferred Stocks							19,027,185	XXX	19,707,915	19,431,591	80,830	554,175		13,285	(31,256)		(17,971)	(47,003)	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
88579Y-10-1	3M COMPANY			19,573.000	3,495,151	178.570	3,495,151	3,055,232		59,182		382,652	2,262	380,390		L	12/19/2016
H0010V-10-1	ABB LTD-REG CMN STK		B	52,260.000	1,104,486	21.134	1,104,486	1,060,590				237,198		237,198	(28,623)	L	09/24/2015
002824-10-0	ABBOTT LABS			30,733.000	1,180,455	38.410	1,180,455	1,263,396		31,962		(199,765)		(199,765)		L	10/15/2015
00287Y-10-9	ABBVIE INC			49,349.000	3,090,234	62.620	3,090,234	3,114,637		81,464		141,151	1,388	139,763		L	12/19/2016
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.		B	61,842.000	867,204	14.023	867,204	826,913				45,265		45,265	(4,974)	U	11/30/2016
G1151C-10-1	ACCENTURE PLC			9,505.000	1,113,321	117.130	1,113,321	1,108,424		1,387		4,897	32,640	(27,743)		L	12/19/2016
G1151C-10-1	ACCENTURE PLC	LS		15,947.000	1,867,872	117.130	1,867,872	1,442,439		36,838		201,411		201,411		L	10/15/2015
00507V-10-9	ACTIVISION BLIZZARD INC			20,602.000	743,938	36.110	743,938	754,239				(10,301)		(10,301)		L	11/30/2016
D0066B-18-5	ADIDAS SALOMON AG		B	5,707.000	903,822	158.371	903,822	483,301	2,280	8,236		378,241		378,241	(31,818)	U	12/23/2015
G0084W-10-1	ADIENT PLC		D	7,310.000	428,366	58.600	428,366	366,620				61,746		61,746		L	11/30/2016
00724F-10-1	ADOBE SYS INC			16,279.000	1,675,923	102.950	1,675,923	1,265,025				133,413		133,413		L	11/30/2016
00773T-10-1	ADVANSIX INC			15,561.000	344,521	22.140	344,521	287,179				57,341		57,341		L	12/12/2016
N00927-29-8	AEGON		B	64,071.000	353,302	5.514	353,302	342,980		4,715		90,262	70,267	19,995	(7,530)	L	11/30/2016
SBVRZ8-L1-3	AENA SA		B	4,642.000	634,786	136.748	634,786	616,022				22,405		22,405	(3,641)	U	11/30/2016
00817Y-10-8	AETNA INC.			9,583.000	1,188,388	124.010	1,188,388	978,862		9,583		152,274		152,274		L	10/15/2015
001055-10-2	AFLAC INC.			11,179.000	778,058	69.600	778,058	656,811		18,557		108,436		108,436		L	10/15/2015
S22135-38-8	AGRIUM INC COM		B	5,546.000	558,136	100.638	558,136	548,921		16,403		50,108		50,108	14,273	U	09/24/2015
Y002A1-10-5	AIA GROUP LTD COMMON STOCK		B	296,000.000	1,670,290	5.643	1,670,290	1,677,933		27,795		(108,810)		(108,810)	(686)	L	12/23/2015
009158-10-6	AIR PRODUCTS & CHEM			8,633.000	1,241,598	143.820	1,241,598	1,103,033	7,424	21,806		151,675	6,967	144,708		L	11/30/2016
N01803-10-0	AKZO N.V.		B	14,825.000	928,662	62.642	928,662	964,991		13,865		(25,106)		(25,106)	(21,776)	L	11/30/2016
013872-10-6	ALCOA CORP			4,457.000	125,153	28.080	125,153	97,287				27,865		27,865		L	11/01/2016
015351-10-9	ALEXION PHARMACEUTICAL INC			11,027.000	1,349,153	122.350	1,349,153	1,660,415				(360,933)	19,765	(380,698)		L	12/19/2016
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		B	14,299.000	649,135	45.397	649,135	579,936		2,880		(350)		(350)	22,495	U	09/24/2015
G0177J-10-8	ALLERGAN PLC			9,197.000	1,931,462	210.010	1,931,462	2,575,237				(890,120)		(890,120)		L	11/30/2016
018581-10-8	ALLIANCE DATA SYSTEMS CORP			1,794.000	409,929	228.500	409,929	409,929					6,391	(6,391)		L	12/23/2016
D03080-11-2	ALLIANZ SE-REG COM STK		B	9,436.000	1,562,561	165.596	1,562,561	1,557,675	8,950	63,740		(74,536)		(74,536)	(39,343)	U	10/15/2015
02079K-30-5	ALPHABET INC CLASS A			8,807.000	6,979,107	792.450	6,979,107	5,565,105				134,143	11,055	123,088		L	12/19/2016
02079K-10-7	ALPHABET INC CLASS C			6,889.000	5,317,068	771.820	5,317,068	4,101,070				124,611	31,787	92,824		L	11/30/2016
02209S-10-3	ALTRIA GROUP INC.			48,646.000	3,289,443	67.620	3,289,443	2,937,791	27,819	82,170		339,907	6	339,901		L	12/23/2016
E04908-11-2	AMADEUS IT HOLDING CMN STK		B	17,398.000	792,193	45.534	792,193	689,960	772	12,371		48,405		48,405	(25,136)	U	09/24/2015
023135-10-6	AMAZON COM INC			9,327.000	6,994,037	749.870	6,994,037	4,385,672				667,245	65,354	601,891		L	12/19/2016
023135-10-6	AMAZON COM INC	LS		1,300.000	974,831	749.870	974,831	424,057				96,174		96,174		L	11/18/2014
Q03080-10-0	AMCOR LTD ORD		B	75,742.000	819,929	10.825	819,929	727,596		32,058		84,984		84,984	(5,680)	U	09/24/2015
023608-10-2	AMEREN CORP			5,245.000	275,153	52.460	275,153	257,949		4,537		17,204	13,031	4,172		L	08/18/2016
025537-10-1	AMERICAN ELEC PWR INC			11,411.000	718,437	62.960	718,437	638,727		25,903		53,518		53,518		L	10/15/2015
025816-10-9	AMERICAN EXPRESS CO			18,315.000	1,356,775	74.080	1,356,775	1,172,893		21,795		509,464	426,497	82,967		L	10/15/2015
026874-78-4	AMERICAN INTL GROUP INC			44,833.000	2,928,043	65.310	2,928,043	2,662,479		33,811		127,467	17,802	109,665		L	12/19/2016
03027X-10-0	AMERICAN TOWER CORP			12,437.000	1,314,342	105.680	1,314,342	1,234,426	7,213	24,541		97,216		97,216		L	09/20/2016
03076C-10-6	AMERIPRISE FINL INC			14,337.000	1,590,547	110.940	1,590,547	1,630,489		18,410		37,880	25,841	12,039		L	12/19/2016
03073E-10-5	AMERISOURCEBERGEN CORP			12,339.000	964,786	78.190	964,786	1,089,293		9,658		(176,351)	2,608	(178,959)		L	12/23/2016
031162-10-0	AMGEN INC			23,517.000	3,438,421	146.210	3,438,421	3,622,809		69,113		(261,413)	19,097	(280,510)		L	12/19/2016
Q0344G-10-1	AMP LTD		B	159,533.000	582,209	3.649	582,209	684,570		33,845		(95,295)		(95,295)	826	U	09/24/2015
032095-10-1	AMPHENOL CORP.			18,713.000	1,257,514	67.200	1,257,514	995,111	2,994	8,606		246,864	1,125	245,739		L	08/18/2016
032511-10-7	ANADARKO PETE CORP			16,284.000	1,135,483	69.730	1,135,483	844,445		2,670		722,475	457,084	265,391		L	12/27/2016
032654-10-5	ANALOG DEVICES INC	LS		9,930.000	721,117	72.620	721,117	535,939		16,682		171,789		171,789		L	09/24/2015
G03764-13-4	ANGLO AMERICAN PLC CMN STK		B	42,184.000	604,646	14.334	604,646	186,183				562,029		562,029	(143,566)	U	09/24/2015
B63151-12-8	ANHEUSER BUSCH INBEV SA NV		B	17,995.000	1,908,462	106.055	1,908,462	1,988,744	3,688	22,435		(11,797)		(11,797)	(68,486)	U	10/20/2016
B5064A-10-7	ANHEUSER-BUSCH INBEV NV		B	0.000		126.181			8,060							U	10/15/2015
03674X-10-6	ANTERO RESOURCES CORP			17,048.000	403,185	23.650	403,185	403,185					38,347	(38,347)		L	12/19/2016
036752-10-3	ANTHEM INC			9,666.000	1,389,681	143.770	1,389,681	1,306,231		18,309		60,361	7,365	52,995		L	12/19/2016
Q09504-13-7	ANZ NATIONAL BANK		B	68,250.000	1,503,351	22.027	1,503,351	1,701,547		55,904		130,887		130,887	(28,424)	U	11/30/2016
G0408V-10-2	AON PLC			10,911.000	1,216,904	111.530	1,216,904	1,034,890		11,928		170,570		170,570		L	08/18/2016
K0514G-10-1	AP MOLLER MAERSK B		B	0.000		1,327.421			12,449							U	09/24/2015
037411-10-5	APACHE CORP			13,159.000	835,202	63.470	835,202	550,184		11,650		218,049	510	217,539		L	12/27/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
037833-10-0	APPLE INC.			139,114.000	16,112,183	115.820	16,112,183	15,762,182		282,137		1,418,706	33,405	1,385,300		L	12/19/2016
038222-10-5	APPLIED MATERIALS INC			59,615.000	1,923,776	32.270	1,923,776	1,595,054		13,173		451,580	862	450,718		L	12/19/2016
039483-10-2	ARCHER DANIELS MIDLAND CO			19,469.000	888,760	45.650	888,760	970,315		23,363		174,637		174,637		L	10/15/2015
03965L-10-0	ARCONIC INC INC			13,372.990	247,935	18.540	247,935	293,130		1,204		(45,195)		(45,195)		L	11/01/2016
04247X-10-2	ARMSTRONG WORLD IND			9,254.000	386,817	41.800	386,817	372,372				14,445	6,598	7,847		L	12/19/2016
363576-10-9	ARTHUR J GALLAGHER & CO			5,724.000	297,419	51.960	297,419	291,180		2,175		6,239	1,155	5,084		L	09/23/2016
S60544-09-5	ASAHI GROUP HOLDINGS LTD		B	20,900.000	661,217	31.637	661,217	682,696				(5,869)		(5,869)	(15,610)	U	11/30/2016
N07059-20-2	ASML HOLDING N.V.		B	10,554.000	1,187,210	112.489	1,187,210	1,048,055		10,678		307,082		307,082	(66,292)	U	10/15/2015
W0817X-20-4	ASSA ABLOY B ORD		B	30,885.000	574,891	18.614	574,891	550,708		8,620		(32,758)		(32,758)	(44,444)	U	09/24/2015
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.		B	69,596.000	1,036,498	14.893	1,036,498	865,113		33,827		280,772	401,146	(120,374)	(14,533)	U	10/20/2016
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568		B	14,334.000	486,189	33.919	486,189	687,611	4,809	7,168		(132,588)		(132,588)	(87,284)	U	09/24/2015
J96216-12-2	ASTELLAS PHARMA INC		B	75,100.000	1,045,354	13.919	1,045,354	1,104,584		20,851		(68,154)		(68,154)	32,535	U	09/24/2015
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25		B	26,482.000	1,452,060	54.832	1,452,060	1,771,500		74,167		(76,250)		(76,250)	(273,594)	U	10/15/2015
00206R-10-2	AT&T INC			138,496.000	5,890,235	42.530	5,890,235	4,897,780		237,956		1,017,314	9,779	1,007,535		L	12/21/2016
W10020-11-8	ATLAS COPCO A ORD		B	28,966.000	884,801	30.546	884,801	741,894		16,607		216,950		216,950	(63,363)	U	11/30/2016
G0692#-10-2	AURIGEN RE CAPITAL LIMITED		B	737,880.000	6,587,903	8.928	6,587,903	6,845,866				1,397,167		1,397,167	(85,180)	A	11/12/2014
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			19,413.000	1,995,268	102.780	1,995,268	1,701,509	8,602	25,139		270,607	5,160	265,447		L	12/21/2016
053332-10-2	AUTOZONE INC			2,878.000	2,273,016	789.790	2,273,016	2,154,958				74,419	12,740	61,679		L	12/21/2016
053484-10-1	AVALONBAY CMNTYS INC			5,770.000	1,022,156	177.150	1,022,156	967,334	7,790	26,879		(30,335)	34,279	(64,614)		L	05/10/2016
053611-10-9	AVERY DENNISON CORP			11,485.000	806,477	70.220	806,477	801,026		3,571		5,451	16,400	(10,949)		L	12/19/2016
G0683Q-10-9	AVIVA ORD GBP0.25		B	112,878.000	678,419	6.010	678,419	819,190		28,470		(37,685)		(37,685)	(108,944)	L	11/30/2016
F06106-10-2	AXA		B	43,797.000	1,107,984	25.298	1,107,984	1,058,360		46,665		(67,982)		(67,982)	(24,393)	L	10/15/2015
G06940-10-3	BAE SYSTEMS ORD GBP0.025		B	111,900.000	817,863	7.309	817,863	775,131		32,182		157,894		157,894	(164,020)	L	09/24/2015
057224-10-7	BAKER HUGHES INC			11,757.000	763,852	64.970	763,852	712,870		7,995		221,267		221,267		L	10/15/2015
05990K-10-6	BANC OF CALIFORNIA INC			0.000		14.870				375						L	10/10/2014
E19790-10-9	BANCO SANTANDER SA EUR 0.5		B	356,705.000	1,865,749	5.231	1,865,749	1,556,822	1,136	51,783		1,220,914	1,030,401	190,513	(73,044)	L	10/20/2015
060505-10-4	BANK AMER CORP COM			397,494.000	8,784,617	22.100	8,784,617	7,534,539		54,574		1,221,688	61,092	1,160,595		L	12/23/2016
064058-10-0	BANK NEW YORK MELLON CORP			24,902.000	1,179,857	47.380	1,179,857	986,686		17,929		153,396		153,396		L	10/15/2015
064149-10-7	BANK NOVA SCOTIA HALIFAX COM		B	33,701.000	1,878,742	55.747	1,878,742	1,680,308		47,302		625,589	210,885	414,704	(15,281)	U	11/30/2016
063671-10-1	BANK OF MONTREAL		B	17,468.000	1,257,884	72.011	1,257,884	1,085,773		35,128		356,357	95,229	261,128	1,190	U	11/30/2016
G08036-12-4	BARCLAYS ORD GBP0.25		B	382,178.000	1,055,216	2.761	1,055,216	833,042		23,895		603,337	575,056	28,281	(206,113)	L	10/15/2015
067383-10-9	BARD (C.R.) INC.			4,409.000	990,526	224.660	990,526	941,121		460		49,404	234	49,170		L	11/30/2016
067901-95-9	BARRICK GOLD CORP COM NPV		B	39,850.000	638,587	16.025	638,587	252,351		2,720		396,540		396,540	(51,714)	U	01/16/2015
D06216-31-7	BASF SE		B	20,601.000	1,918,880	93.145	1,918,880	1,751,091	7,824	56,543		433,574		433,574	(97,328)	L	10/15/2015
071813-10-9	BAXTER INTL INC			18,977.000	841,440	44.340	841,440	728,142	2,951	8,216		98,923	9,081	89,841		L	08/18/2016
D07112-11-9	BAYER AG ORD NPV		B	18,607.000	1,945,499	104.557	1,945,499	2,524,312	6,092	43,904		(373,083)		(373,083)	(22,059)	U	10/15/2015
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		B	11,029.000	1,032,414	93.609	1,032,414	1,111,022	4,536	31,786		(115,499)		(115,499)	(21,772)	L	10/15/2015
054937-10-7	BB+T CORP			21,718.000	1,021,180	47.020	1,021,180	793,213		24,976		200,023		200,023		L	09/24/2015
S55019-06-1	BBVA(BILB-VIZ-ARG) EUR0.49			154,034.000	1,042,066	6.765	1,042,066	852,649	724	21,815		612,064	627,665	(15,601)	(26,284)	U	10/03/2016
05534B-76-0	BCE INC COM NPV		B	9,889.000	427,917	43.272	427,917	472,501		17,025		39,612		39,612	7,724	U	01/16/2015
075887-10-9	BECTON DICKINSON			8,843.000	1,463,959	165.550	1,463,959	1,305,019		18,107		54,697	11,246	43,451		L	11/30/2016
075896-10-0	BED BATH & BEYOND INC		LS	14,615.000	593,954	40.640	593,954	858,878	1,827	2,554		(96,088)		(96,088)		L	11/30/2016
081437-10-5	BEMIS CO INC			5,223.000	249,764	47.820	249,764	249,764		2,859			16,741	(16,741)		L	08/18/2016
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			24,385.000	3,974,267	162.980	3,974,267	3,554,139				683,835		683,835		L	11/30/2016
Q1498M-10-0	BHP BILLITON LTD COMN STOCK		B	87,560.000	1,588,859	18.146	1,588,859	1,453,501		19,324		396,727		396,727	(66,935)	U	11/30/2016
G10877-10-1	BHP BILLITON PLC ORD USD0.50		B	50,956.000	822,621	16.144	822,621	570,791		15,110		432,677		432,677	(180,846)	U	10/15/2015
09062X-10-3	BIOGEN INC			6,961.000	1,974,000	283.580	1,974,000	2,111,274				(108,180)	52,730	(160,910)		L	12/19/2016
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			4,937.000	408,981	82.840	408,981	408,460				521	36,848	(36,327)		L	12/19/2016
09247X-10-1	BLACKROCK INC			2,696.000	1,025,936	380.540	1,025,936	999,650		6,174		26,286		26,286		L	11/30/2016
F1058Q-23-8	BNP PARIBAS S.A.		B	25,963.000	1,658,130	63.865	1,658,130	1,557,065		51,530		250,041		250,041	(69,067)	L	11/30/2016
097023-10-5	BOEING CO			14,664.000	2,282,892	155.680	2,282,892	2,033,311		42,091		146,160	21,231	124,929		L	12/19/2016
097023-10-5	BOEING CO		LS	5,608.000	873,053	155.680	873,053	731,354		24,451		62,193		62,193		L	11/18/2014
101121-10-1	BOSTON PPTYS INC			8,897.000	1,119,065	125.780	1,119,065	1,064,146	6,673	32,013		(21,605)		(21,605)		L	09/20/2016
101137-10-7	BOSTON SCI ENTIFIC CORP COM			39,530.000	855,034	21.630	855,034	606,860				126,101		126,101		L	09/24/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G12793-10-8	BP PLC		B	408,229.000	2,570,565	6.297	2,570,565	2,677,073		142,672		902,536		902,536	(486,796)	L	11/30/2016
Q6634U-10-6	BRAMBLES		B	97,186.000	872,618	8.979	872,618	733,854		19,351		58,870		58,870	(7,117)	U	11/30/2016
J04578-12-6	BRIDGESTONE		B	19,700.000	711,757	36.130	711,757	699,429		23,002		6,632		6,632	21,574	U	10/15/2015
110122-10-8	BRISTOL MYERS SQUIBB CO			35,758.000	2,089,698	58.440	2,089,698	2,157,214		54,352		(370,095)		(370,095)		L	10/15/2015
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25		B	41,407.000	2,364,569	57.106	2,364,569	2,485,572		63,734		360,791		360,791	(387,329)	L	09/20/2016
G15540-11-8	BRITISH LAND COMPANY PLC		B	77,641.000	603,924	7.778	603,924	946,497		24,913		(185,096)		(185,096)	(110,441)	U	09/24/2015
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.		B	47,481.000	581,419	12.245	581,419	706,008		20,629		(87,918)		(87,918)	(108,866)	U	09/24/2015
Y09827-10-9	BROADCOM LTD		D	9,612.000	1,699,113	176.770	1,699,113	1,098,784		23,987		600,329		600,329		L	04/06/2016
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		B	29,327.000	968,783	33.034	968,783	939,953		8,060		29,940		29,940	32,063	U	10/15/2015
115637-20-9	BROWN FORM AN CORP CLASS B			17,194.000	772,354	44.920	772,354	771,214	1,246	550		1,141	13,823	(12,682)		L	12/19/2016
G16612-10-6	BT GROUP PLC ORD GBP0.05		B	206,287.000	935,223	4.534	935,223	1,284,485	12,234	39,376		(349,373)		(349,373)	(149,592)	L	10/15/2015
G16962-10-5	BUNGE LTD			8,241.000	595,330	72.240	595,330	745,167		13,186		32,634		32,634		L	01/16/2015
G17000-10-5	BURBERRY GROUP		B	38,855.000	718,727	18.498	718,727	832,296	5,048	19,280		178,795		178,795	(144,425)	U	09/24/2015
12673P-10-5	CA INC			7,890.000	250,665	31.770	250,665	250,665		4,024			15,157	(15,157)		L	08/18/2016
127097-10-3	CABOT OIL + GAS CORP COM			18,375.000	429,240	23.360	429,240	534,585		1,178		88,034		88,034		L	11/30/2016
131347-30-4	CALPINE CORP			42,963.000	491,067	11.430	491,067	491,067					32,787	(32,787)		L	12/23/2016
136069-10-1	CANADIAN IMP BANK COM NPV		B	16,803.000	1,372,758	81.697	1,372,758	1,303,049		35,064		309,752	114,593	195,160	4,986	U	11/30/2016
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		B	5,407.000	772,354	142.843	772,354	772,354		5,859		335,476	266,873	68,603	15,838	U	10/15/2015
J05124-14-4	CANON		B	33,000.000	932,267	28.251	932,267	1,018,750		42,834		(106,141)		(106,141)	30,262	U	10/15/2015
G1846J-11-5	CAPITA GROUP PLC CMN STK		B	43,402.000	284,774	6.561	284,774	284,774		19,412		(469)	454,239	(454,709)	(33,278)	L	09/24/2015
14040H-10-5	CAPITAL ONE FINL CORP			39,440.000	3,440,746	87.240	3,440,746	3,173,644		27,422		360,825	53,472	307,352		L	12/19/2016
14149Y-10-8	CARDINAL HEALTH INC			10,829.000	779,363	71.970	779,363	868,910	4,861	16,084		(165,284)		(165,284)		L	11/30/2016
143658-30-0	CARNIVAL CORP			15,219.000	792,301	52.060	792,301	705,602		20,546		(36,830)		(36,830)		L	09/24/2015
F13923-11-9	CARREFOUR EUR2.50		B	26,940.000	650,419	24.143	650,419	787,960		14,854		(93,063)		(93,063)	(10,150)	U	11/30/2016
149123-10-1	CATERPILLAR INC		LS	15,355.000	1,424,023	92.740	1,424,023	1,112,656		39,322		309,068		309,068		L	11/30/2016
12504L-10-9	CBRE GROUP INC			31,171.000	981,575	31.490	981,575	942,679				38,896	26,986	11,909		L	12/23/2016
124857-20-2	CBS CORP C LASS B			26,901.000	1,711,442	63.620	1,711,442	1,480,856	3,836	8,509		249,541	1,086	248,456		L	12/19/2016
136385-10-1	CDN NAT RES COM NPV		B	41,446.000	1,322,452	31.908	1,322,452	993,414		13,165		302,154		302,154	(18,425)	U	11/30/2016
S21806-32-8	CDN NATL RAILWAYS COM NPV		B	22,641.000	1,525,551	67.380	1,525,551	1,559,851		21,073		239,832		239,832	10,824	U	11/30/2016
151020-10-4	CELGENE CORP.			22,193.000	2,568,840	115.750	2,568,840	2,479,803				(37,820)	50,335	(88,154)		L	12/19/2016
15135U-10-9	CENOVUS ENERGY INC		B	31,512.000	477,009	15.137	477,009	501,158		3,422		55,510		55,510	5,250	U	11/30/2016
J05523-10-5	CENTRAL JAPAN RAILWAY CO		B	7,400.000	1,220,063	164.873	1,220,063	1,166,970		6,395		(110,952)		(110,952)	25,711	U	11/30/2016
G2018Z-14-3	CENTRICA ORD GBP0.0617284		B	146,051.000	422,476	2.893	422,476	477,986		24,785		185,821	149,593	36,229	(83,246)	U	10/15/2015
156700-10-6	CENTURYLINK INC		LS	18,365.000	436,720	23.780	436,720	686,964		39,668		(25,344)		(25,344)		L	09/24/2015
156782-10-4	CERNER CORP			10,794.000	511,312	47.370	511,312	659,463				(120,833)		(120,833)		L	11/30/2016
808513-10-5	CHARLES SCHWAB			40,695.000	1,606,232	39.470	1,606,232	1,290,782		7,863		194,063	2,152	191,912		L	12/23/2016
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A			6,481.000	1,866,010	287.920	1,866,010	1,578,514				287,496		287,496		L	11/30/2016
16411R-20-8	CHENIERE ENERGY INC			55.000	2,279	41.430	2,279	4,028				230		230		L	01/16/2015
16411R-20-8	CHENIERE ENERGY INC		LS	12,839.000	531,920	41.430	531,920	674,114				63,025		63,025		L	06/27/2016
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD		B	117,120.000	718,296	6.133	718,296	807,028		14,167		(48,719)		(48,719)	3	U	11/30/2016
166764-10-0	CHEVRON CORP			491.000	57,791	117.700	57,791	55,962		2,106		13,620		13,620		L	11/26/2014
166764-10-0	CHEVRON CORP		LS	40,482.000	4,764,731	117.700	4,764,731	4,270,909		157,752		1,042,835		1,042,835		L	11/30/2016
169656-10-5	CHIPOTLE MEXICAN GRILL			12.000	4,528	377.320	4,528	5,082				1,275	2,506	(1,230)		L	05/18/2015
169656-10-5	CHIPOTLE MEXICAN GRILL		LS	970.000	366,000	377.320	366,000	410,795				141,876	241,330	(99,454)		L	09/24/2015
H1467J-10-4	CHUBB LTD			12,671.000	1,674,093	132.120	1,674,093	1,443,913	8,743	22,405		230,179	1,269	228,910		L	09/20/2016
171340-10-2	CHURCH & DWIGHT CO.			6,067.000	268,101	44.190	268,101	268,101		1,077			23,167	(23,167)		L	09/26/2016
F80343-10-0	CIE DE ST-GOBAIN EUR4		B	17,452.000	814,624	46.678	814,624	666,085		20,958		214,273	111,578	102,695	(43,552)	L	01/16/2015
125509-10-9	CIGNA CORP			10,174.000	1,357,110	133.390	1,357,110	1,275,523		270		(72,121)	4,407	(76,527)		L	12/19/2016
172062-10-1	CINCINNATI FINL CORP			12,168.000	921,726	75.750	921,726	933,772	5,841			(12,046)		(12,046)		L	11/30/2016
172908-10-5	CINTAS COR P COM			9,721.000	1,123,359	115.560	1,123,359	1,091,026		811		32,333	19,902	12,431		L	12/19/2016
17275R-10-2	CISCO SYS INC			156,656.000	4,734,144	30.220	4,734,144	4,229,004		113,705		356,486	11,669	344,817		L	12/19/2016
125581-80-1	CIT GROUP INC			128,133.000	5,468,716	42.680	5,468,716	4,926,073		3,586		542,644	1,704	540,940		L	12/19/2016
172967-42-4	CITIGROUP INC			116,772.000	6,939,760	59.430	6,939,760	6,435,486		26,573		557,725	12,356	545,369		L	12/14/2016
G21765-10-5	CK HUTCHISON HOLDINGS LTD		B	98,120.000	1,112,419	11.337	1,112,419	1,091,787		23,005		(173,537)		(173,537)	(233)	U	11/30/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
189054-10-9	CLOROX CO			7,808.000	937,116	120.020	937,116	856,931		24,517		(53,172)		(53,172)		L	09/24/2015
Y16600-10-4	CLP HOLDINGS LTD		B	89,500.000	822,488	9.190	822,488	778,191		29,433		46,288		46,288	(235)	U	09/09/2016
125720-10-5	CME GROUP INC.			10,555.000	1,217,519	115.350	1,217,519	1,003,818	33,745	39,877		186,219	19,546	166,673		L	12/23/2016
BAS0H0-A6-4	CMIA PEARL LIMITED		D	8,932,500.000	9,000,030	1.008	9,000,030	9,000,000				30		30		V	07/21/2016
191216-10-0	COCA COLA CO.			76,358.000	3,165,803	41.460	3,165,803	3,169,643		106,901		(114,537)		(114,537)		L	10/15/2015
SBD4D9-42-3	COCA COLA EUROPEAN PARTNERS PLC		B	18,372.000	581,723	31.664	581,723	694,277	3,246			(75,574)		(75,574)	(36,980)	U	10/03/2016
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC		D	15,461.000	485,475	31.400	485,475	485,475	6,230				9,945	(9,945)		L	12/23/2016
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			34,144.000	1,913,088	56.030	1,913,088	1,903,764				(39,908)	32,236	(72,144)		L	12/23/2016
194162-10-3	COLGATE PALMOLIVE CO			28,961.000	1,895,208	65.440	1,895,208	1,929,093		27,064		(19,091)	23,151	(42,241)		L	12/21/2016
20030N-10-1	COMCAST CORP NEW CL A			66,519.000	4,593,137	69.050	4,593,137	3,901,692	18,293	58,161		686,412	11,807	674,605		L	12/23/2016
D172W1-27-9	COMMERZBANK AG		B	94,309.000	720,777	7.643	720,777	610,195		21,294		258,866	425,227	(166,361)	(14,046)	U	03/07/2016
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		B	33,892.000	2,022,440	59.673	2,022,440	2,222,775		103,825		(78,070)		(78,070)	(1,501)	L	11/30/2016
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA		B	16,779.000	1,113,537	66.365	1,113,537	1,391,281	11,780	17,342		(73,564)		(73,564)	(10,986)	U	11/30/2016
SBLNN3-L4-1	COMPASS GROUP PLC		B	54,486.000	1,010,557	18.547	1,010,557	872,173		22,675		272,623		272,623	(205,672)	U	09/24/2015
205887-10-2	CONAGRA BRANDS INC			18,258.000	722,104	39.550	722,104	564,144		18,258		113,184		113,184		L	09/24/2015
20605P-10-1	CONCHO RESOURCES INC			9,840.000	1,304,784	132.600	1,304,784	1,166,724				171,232	14,963	156,270		L	12/27/2016
20825C-10-4	CONOCOPHILLIPS			30,286.000	1,518,540	50.140	1,518,540	1,821,362		24,184		93,320		93,320		L	11/30/2016
209115-10-4	CONSOLIDATED EDISON INC			9,167.000	675,425	73.680	675,425	592,239		24,568		86,261		86,261		L	09/24/2015
21036P-10-8	CONSTELLATION BRANDS INC CL A			16,209.000	2,485,002	153.310	2,485,002	2,426,002		6,445		50,843	25,138	25,705		L	12/19/2016
D16212-14-0	CONTINENTAL AG		B	3,094.000	599,486	193.758	599,486	632,601	1,904	11,295		(147,387)		(147,387)	(7,842)	U	09/24/2015
212015-10-1	CONTINENTAL RESOURCES INC OK			428.000	22,059	51.540	22,059	22,059					400	(400)		L	12/27/2016
219350-10-5	CORNING INC COM			67,554.000	1,639,536	24.270	1,639,536	1,466,277		19,199		211,015	2,321	208,694		L	12/19/2016
22160K-10-5	COSTCO WHS L CORP NEW COM			10,583.000	1,694,444	160.110	1,694,444	1,536,978		15,528		(12,187)	164	(12,351)		L	12/13/2016
BAS0HA-M2-8	CP OPCO COMMON STOCK BLS			92.000		0.000										V	08/31/2016
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		B	36,938.000	458,953	12.425	458,953	453,254		16,219		40,811		40,811	(13,854)	L	11/30/2016
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5		B	51,976.000	747,153	14.375	747,153	682,823		31,392		201,770	511,239	(309,469)	923	L	11/30/2016
22576C-10-1	CRESCENT POINT ENERGY		B	37,354.000	508,341	13.609	508,341	648,776		8,929		39,716		39,716	1,344	U	11/30/2016
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)		B	35,110.000	1,220,398	34.759	1,220,398	903,903		23,308		251,655		251,655	(53,981)	L	05/31/2016
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO			9,968.000	864,923	86.770	864,923	789,825		35,935		3,190		3,190		L	09/24/2015
Q3018U-10-9	CSL LIMITED COMMON STOCK		B	12,469.000	906,582	72.707	906,582	818,081		16,210		(45,240)		(45,240)	(3,531)	L	10/15/2015
126408-10-3	CSX CORP			38,509.000	1,383,628	35.930	1,383,628	1,363,224		19,714		273,554	6,540	267,014		L	12/23/2016
231021-10-6	CUMMINS IN C COM			6,150.000	840,521	136.670	840,521	766,316		22,136		266,137		266,137		L	11/30/2016
126650-10-0	CVS HEALTH CORPORATION			28,917.000	2,281,840	78.910	2,281,840	2,672,477		41,115		(456,125)	3,322	(459,447)		L	12/23/2016
23331A-10-9	D R HORTON INC COM			13,168.000	359,881	27.330	359,881	359,881					15,627	(15,627)		L	12/23/2016
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC		B	45,000.000	750,804	16.685	750,804	716,847		14,413		(33,866)		(33,866)	23,416	U	09/24/2015
J10038-11-5	DAIKIN INDUSTRIES JPY50		B	12,700.000	1,168,899	92.039	1,168,899	804,832		13,268		210,714		210,714	30,802	U	02/05/2016
D1668R-12-3	DAIMLERCHRYSLER		B	22,762.000	1,697,861	74.592	1,697,861	1,813,796	10,024	66,966		(185,987)		(185,987)	(34,422)	L	10/15/2015
J11718-11-1	DAIWA SECURITIES		B	114,000.000	704,028	6.176	704,028	701,454		20,012		132,674	147,463	(14,788)	15,848	U	11/30/2016
235851-10-2	DANAHER CO RP COM			14,250.000	1,109,220	77.840	1,109,220	908,094	1,781	8,265		75,731		75,731		L	10/15/2015
K22272-11-4	DANSKE BANK		B	32,456.000	986,173	30.385	986,173	892,309	8,894	28,547		150,393		150,393	(36,275)	U	01/22/2016
V27915-10-3	DBS GROUP HOLDINGS LTD		B	38,300.000	459,695	12.002	459,695	555,073		13,754		14,415		14,415	(8,867)	U	11/30/2016
23311P-10-0	DCP MIDSTREAM PARTNERS UNITS			580.000	22,260	38.380	22,260	22,260					418	(418)		L	12/27/2016
244199-10-5	DEERE & CO.			16,531.000	1,703,354	103.040	1,703,354	1,520,573	9,919	18,046		245,265	242	245,022		L	12/19/2016
G27823-10-6	DELPHI AUTOMOTIVE PLC			16,904.000	1,138,484	67.350	1,138,484	1,181,012		13,121		(187,391)	11,482	(198,873)		L	12/19/2016
247361-70-2	DELTA AIR LINES, INC.			30,641.000	1,507,231	49.190	1,507,231	1,419,175		2,567		82,963	51,593	31,370		L	12/19/2016
J12075-10-7	DENSO CORP		B	20,800.000	902,906	43.409	902,906	969,845		20,525		(133,674)		(133,674)	30,599	U	10/15/2015
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)		B	37,931.000	690,133	18.194	690,133	530,310		3,169		319,228	510,722	(191,494)	(512)	U	11/30/2016
SBDC5M-F2-3	DEUTSCHE BOERSE AG		B	12,359.000	1,010,785	81.785	1,010,785	1,006,159				63,610		63,610	(58,984)	U	08/11/2016
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		B	0.000		84.113			3,607	380						U	09/24/2015
D19225-10-7	DEUTSCHE POST AG COM STK		B	26,799.000	882,896	32.945	882,896	802,127		25,524		167,763		167,763	(40,462)	L	10/15/2015
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		B	61,156.000	1,054,968	17.250	1,054,968	1,000,221		37,911		(24,795)		(24,795)	(29,017)	L	09/24/2015
25179M-10-3	DEVON ENERGY CORP.			14,813.000	676,510	45.670	676,510	462,300		5,208		567,988	409,409	158,580		L	12/27/2016
G42089-11-3	DIAGEO		B	50,917.000	1,327,518	26.072	1,327,518	1,439,823		30,784		149,410		149,410	(222,581)	L	09/20/2016
25278X-10-9	DIAMONDBACK ENERGY INC			396.000	40,020	101.060	40,020	40,020					970	(970)		L	12/27/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
253868-10-3	DIGITAL REALTY TRUST INC			8,668.000	851,718	98.260	851,718	800,316	7,628			51,401		51,401		L	11/30/2016
254709-10-8	DISCOVER FINL SVCS			28,795.000	2,075,832	72.090	2,075,832	1,897,696		14,886		293,108	2,412	290,696		L	12/19/2016
25470M-10-9	DISH NETWORK CORP			8,530.000	494,143	57.930	494,143	538,029				5,993		5,993		L	11/30/2016
254687-10-6	DISNEY WALT CO			38,669.000	4,030,083	104.220	4,030,083	3,727,989	28,578	48,486		(2,057)	5,481	(7,538)		L	12/19/2016
R1812S-10-5	DNB ASA		B	31,972.000	476,922	14.917	476,922	435,136		10,342		156,894	93,800	63,094	(6,031)	U	11/30/2016
256677-10-5	DOLLAR GENERAL CORP			10,815.000	801,067	74.070	801,067	760,566	2,704	10,491		23,793		23,793		L	09/24/2015
256746-10-8	DOLLAR TREE INC			7,162.000	552,763	77.180	552,763	631,402				(78,639)		(78,639)		L	11/30/2016
25746U-10-9	DOMINION RES INC VA			18,720.000	1,433,765	76.590	1,433,765	1,377,553		38,060		125,827	75	125,752		L	12/23/2016
260543-10-3	DOW CHEM CO			26,819.000	1,534,583	57.220	1,534,583	1,336,598	12,337	49,347		153,941		153,941		L	10/15/2015
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			10,504.000	952,398	90.670	952,398	844,969	5,567	17,899		(20,260)	26,471	(46,731)		L	08/15/2016
233331-10-7	DTE ENERGY CO			10,990.000	1,082,625	98.510	1,082,625	881,838	9,067	28,079		181,935		181,935		L	11/30/2016
263534-10-9	DU PONT (E.I.) DE NEMOURS			20,051.000	1,471,743	73.400	1,471,743	1,319,616		28,384		126,694		126,694		L	11/30/2016
26441C-20-4	DUKE ENERGY HLDG CORP			19,161.000	1,487,277	77.620	1,487,277	1,422,292		45,505		94,191		94,191		L	12/13/2016
D24914-13-3	E.ON AG CMN STK		B	46,975.000	331,964	7.067	331,964	351,652	3,026	21,917		(79,475)		(79,475)	3,356	L	09/24/2015
N3114C-80-8	EADS(EURO AERO DEF EUR1		B	16,342.000	1,083,156	66.280	1,083,156	1,002,883		19,007		18,960		18,960	(31,751)	U	11/30/2016
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		B	16,900.000	1,463,454	86.595	1,463,454	1,418,077		16,726		(163,700)		(163,700)	37,517	U	11/30/2016
G29183-10-3	EATON CORP PLC			13,681.000	917,858	67.090	917,858	863,973		25,069		167,033		167,033		L	11/30/2016
278642-10-3	EBAY INC			78,426.000	2,328,468	29.690	2,328,468	2,151,187				96,153	17,693	78,460		L	12/19/2016
278865-10-0	ECOLAB INC			10,051.000	1,178,178	117.220	1,178,178	1,139,628	3,719	12,558		28,829	7,640	21,189		L	08/03/2016
281020-10-7	EDISON INTL			10,359.000	745,744	71.990	745,744	658,745	5,620	19,889		132,388		132,388		L	09/24/2015
28176E-10-8	EDWARDS LIFESCIENCES CORP			5,658.000	530,155	93.700	530,155	468,765				61,389		61,389		L	11/30/2016
S63072-00-3	EISAI LTD		B	9,400.000	540,620	57.513	540,620	545,216				8,167		8,167	(12,763)	U	11/30/2016
285512-10-9	ELECTRONIC ARTS INC			10,510.000	827,768	78.760	827,768	832,812				(5,045)		(5,045)		L	11/30/2016
532457-10-8	ELI LILLY & CO			20,297.000	1,492,844	73.550	1,492,844	1,437,390		41,406		(217,381)		(217,381)		L	10/15/2015
291011-10-4	EMERSON ELEC CO			16,293.000	908,335	55.750	908,335	851,649		26,640		250,151	141,005	109,147		L	12/02/2016
292480-10-0	ENABLE MIDSTREAM PARTNERS LP UNITS			1,434.000	22,557	15.730	22,557	22,508				49		49		L	12/27/2016
29250N-10-5	ENBRIDGE INC		B	29,880.000	1,258,879	42.131	1,258,879	1,298,285		31,071		191,710		191,710	7,104	U	11/30/2016
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		B	303,078.000	1,338,783	4.417	1,338,783	1,318,854		38,176		166,415	56,481	109,934	(53,875)	U	11/30/2016
T3643A-14-5	ENI SPA		B	55,023.000	897,809	16.317	897,809	919,915		38,790		120,193		120,193	(49,468)	L	05/31/2016
29364G-10-3	ENTERGY CORP			8,403.000	617,368	73.470	617,368	712,142		28,738		42,939		42,939		L	01/16/2015
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			1,524.000	41,209	27.040	41,209	41,174				35	23	12		L	12/27/2016
26875P-10-1	EOG RESOURCES INC COM			20,230.000	2,045,253	101.100	2,045,253	1,847,866		8,697		387,923	10,841	377,082		L	12/27/2016
26884L-10-9	EQT CORPORATION			7,559.000	494,359	65.400	494,359	570,752		724		142,769	68,773	73,996		L	12/27/2016
294429-10-5	EQUIFAX INC COM			8,777.000	1,037,705	118.230	1,037,705	1,004,528				33,177		33,177		L	11/30/2016
29444U-70-0	EQUINIX REIT INC			2,573.000	919,616	357.410	919,616	871,629				47,986		47,986		L	11/30/2016
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			14,497.000	933,027	64.360	933,027	1,097,739	7,303	189,385		(249,783)		(249,783)		L	10/05/2015
W26049-11-9	ERICSSON NAMN-AKTIER B		B	86,532.000	509,595	5.889	509,595	497,437		27,262		133,584	382,775	(249,191)	(10,589)	L	11/30/2016
F31668-10-0	ESSILOR INTERNAT EUR0.35		B	7,045.000	797,687	113.227	797,687	808,449		7,655		(63,352)		(63,352)	(19,437)	U	09/24/2015
518439-10-4	ESTEE LAUDER COS.			7,260.000	555,317	76.490	555,317	544,584		9,002		(83,998)		(83,998)		L	09/24/2015
30040W-10-8	EVERSOURCE ENERGY			11,596.000	640,447	55.230	640,447	561,773		20,641		48,239		48,239		L	09/24/2015
30161N-10-1	EXELON CORP COM			27,237.000	966,641	35.490	966,641	943,092		26,748		181,469		181,469		L	11/30/2016
G32655-10-5	EXPERIAN PLC COMMON STOCK		B	46,382.000	902,089	19.449	902,089	738,766	7,373	18,240		264,737		264,737	(183,681)	L	09/24/2015
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			17,169.000	1,181,056	68.790	1,181,056	1,394,579				(306,923)		(306,923)		L	11/30/2016
30231G-10-2	EXXON MOBIL CORP		LS	84,481.000	7,625,255	90.260	7,625,255	7,644,097		251,753		1,039,961		1,039,961		L	10/15/2015
315616-10-2	F5 NETWORKS INC			6,442.000	932,286	144.720	932,286	908,248				24,038	864	23,174		L	12/19/2016
30303M-10-2	FACEBOOK INC			56,450.000	6,494,573	115.050	6,494,573	4,962,009				458,636	35,738	422,898		L	12/19/2016
J13440-10-2	FANUC LTD JPY50		B	5,500.000	934,389	169.889	934,389	943,306		16,558		(46,936)		(46,936)	22,177	L	11/30/2016
J1346E-10-0	FAST RETAILING CO		B	2,100.000	753,144	358.640	753,144	867,342	190	5,955		(14,209)		(14,209)	22,984	U	09/24/2015
31428X-10-6	FEDEX CORP			7,277.000	1,354,977	186.200	1,354,977	1,235,042	2,911	8,878		251,657		251,657		L	11/30/2016
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			17,379.000	1,314,548	75.640	1,314,548	1,215,433		12,648		177,038	4,043	172,995		L	12/21/2016
316773-10-0	FIFTH THIRD BANCORP			42,707.000	1,151,808	26.970	1,151,808	1,086,388	5,979	1,376		63,408	7,739	55,669		L	12/19/2016
337932-10-7	FIRSTENERGY CORP			15,983.000	494,994	30.970	494,994	580,610		23,016		(12,147)		(12,147)		L	09/24/2015
337738-10-8	FISERV INC COM			14,096.000	1,498,123	106.280	1,498,123	1,291,481				150,059	5,043	145,017		L	12/23/2016
339041-10-5	FLEETCOR TECHNOLOGIES I			7,326.000	1,036,776	141.520	1,036,776	1,070,652				(33,876)	24,576	(58,452)		L	12/19/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
344849-10-4	FOOT LOCKER INC			7,745.000	549,043	70.890	549,043	517,448		1,082		31,595	19,906	11,689		L	12/19/2016
345370-86-0	FORD MTR C O DEL COM PAR U			85,300.000	1,034,689	12.130	1,034,689	1,292,713		72,505		(167,188)		(167,188)		L	10/15/2015
349553-10-7	FORTIS INC COM		B	36,708.000	1,134,867	30.916	1,134,867	1,093,105				38,766		38,766	2,996	U	11/30/2016
34959J-10-8	FORTIVE CORP			28,191.000	1,511,883	53.630	1,511,883	1,347,743		2,210		164,140	7,689	156,452		L	12/19/2016
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC			11,830.000	632,432	53.460	632,432	610,343		4,232		(2,299)	14,088	(16,387)		L	12/19/2016
F6866T-10-0	FRANCE TELECOM		B	54,543.000	830,435	15.225	830,435	881,677		31,031		(69,206)		(69,206)	(17,846)	U	10/15/2015
351858-10-5	FRANCO NEVADA CORP		B	10,650.000	637,547	59.864	637,547	618,042		1,982		17,821		17,821	1,683	U	11/30/2016
354613-10-1	FRANKLIN RES INC			11,943.000	472,704	39.580	472,704	450,031	2,389	5,563		22,673		22,673		L	11/30/2016
35671D-85-7	FREEPORT MCMORAN INC			34,135.000	450,241	13.190	450,241	364,915				167,384		167,384		L	11/30/2016
D2734Z-10-7	FRESENIUS MEDICAL COM STK		B	9,413.000	798,737	84.855	798,737	721,379	856	6,322		33,946		33,946	(23,108)	L	11/30/2016
D27348-12-3	FRESENIUS SE & CO KGAA		B	14,045.000	1,100,085	78.326	1,100,085	942,829	1,243	6,748		129,834		129,834	(36,259)	U	12/23/2015
J14208-10-2	FUJI FILM HLDGS CO NPV		B	19,000.000	722,468	38.025	722,468	700,824		10,676		(93,854)		(93,854)	20,840	U	02/05/2016
J14406-13-6	FUJI HEAVY INDUSTRIES		B	19,000.000	777,365	40.914	777,365	688,617		23,042		(41,077)		(41,077)	24,453	U	10/15/2015
F42768-10-5	GDF SUEZ CMN STK		B	30,441.000	389,145	12.784	389,145	473,159		28,982		16,126	170,672	(154,546)	3,855	U	10/15/2015
SB1WGG-93-8	GEBERIT AG		B	2,661.000	1,068,746	401.633	1,068,746	1,051,443				14,890		14,890	2,413	U	11/30/2016
369550-10-8	GENERAL DYNAMICS CORP			18,512.000	3,196,282	172.660	3,196,282	2,809,502		24,427		344,805	15,919	328,886		L	12/19/2016
369604-10-3	GENERAL EL EC CO COM			218,197.000	6,895,025	31.600	6,895,025	5,921,418	52,367	163,876		119,641		119,641		L	11/11/2016
370023-10-3	GENERAL GROWTH PROPERTIES			24,627.000	615,182	24.980	615,182	637,122	11,821	18,963		(54,918)		(54,918)		L	09/24/2015
370334-10-4	GENERAL MLS INC			28,380.000	1,753,033	61.770	1,753,033	1,675,818		28,486		63,526	14,792	48,734		L	12/13/2016
37045V-10-0	GENERAL MOTORS CO			32,585.000	1,135,261	34.840	1,135,261	1,053,451		49,529		27,046		27,046		L	10/15/2015
S45957-39-6	GENMAB		B	6,914.000	1,150,445	166.394	1,150,445	1,249,886				(36,114)		(36,114)	(63,327)	U	05/31/2016
375558-10-3	GILEAD SCIENCES INC			40,331.000	2,888,103	71.610	2,888,103	3,837,284		60,931		(914,554)	46,692	(961,246)		L	12/19/2016
H3238Q-10-2	GIVAUDAN SA REG		B	482.000	884,943	1,835.982	884,943	793,588	1,527	3,380		43,227		43,227	(14,244)	U	09/24/2015
G3910J-11-2	GLAXOSMITHKLINE PLC		B	96,504.000	1,862,608	19.301	1,862,608	2,136,139	22,580	131,860		283,942		283,942	(374,251)	L	10/15/2015
G39420-10-7	GLENCORE INTERNATIONAL PLC		B	316,534.000	1,084,784	3.427	1,084,784	623,077				690,331		690,331	(196,127)	L	11/30/2016
S26763-02-9	GOLDCORP INC		B	37,230.000	507,486	13.631	507,486	428,556		3,793		74,696		74,696	4,234	U	01/16/2015
38141G-10-4	GOLDMAN SA CHS GROUP INC			13,332.000	3,192,347	239.450	3,192,347	2,659,716		23,022		596,233	1,135	595,098		L	12/19/2016
384802-10-4	GRAINGER W W INC		LS	3,162.000	734,375	232.250	734,375	742,881		15,272		93,785		93,785		L	09/24/2015
38983D-30-0	GREAT AJAX CORP			195,282.000	2,591,392	13.270	2,591,392	2,288,226		168,824		266,848	98,785	168,063		L	06/10/2016
39138C-10-6	GREAT-WEST LIFECO INC		B	12,648.000	331,703	26.226	331,703	342,305		8,473		4,605		4,605	8,087	U	11/30/2016
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		B	0.000		84.085			6,803							U	09/24/2015
F12033-13-4	GROUPE DANONE		B	15,956.000	1,013,141	63.496	1,013,141	1,074,057		24,734		(39,969)		(39,969)	(26,389)	L	10/15/2015
405217-10-0	HAIN CELESTIAL GROUP INC			87,987.000	3,434,133	39.030	3,434,133	3,197,951				236,181	28,010	208,171		L	12/22/2016
406216-10-1	HALLIBURTON CO			27,911.000	1,509,706	54.090	1,509,706	1,249,045		17,266		515,346	55,572	459,775		L	11/30/2016
40650V-10-0	HALYARD HEALTH INC			11,216.000	414,768	36.980	414,768	406,364				14,815		14,815		L	11/30/2016
Y30327-10-3	HANG SENG BANK		B	33,200.000	617,911	18.612	617,911	583,252		37,230		(13,704)		(13,704)	(243)	L	09/24/2015
416515-10-4	HARTFORD FINANCIAL SVCS GRP			42,410.000	2,020,837	47.650	2,020,837	1,913,321	7,090	20,902		107,197	4,432	102,765		L	12/19/2016
40412C-10-1	HCA HOLDINGS INC			22,716.000	1,681,438	74.020	1,681,438	1,655,931				80,465	104	80,362		L	12/19/2016
40414L-10-9	HCP INC			18,439.000	548,007	29.720	548,007	704,246		29,354		(67,284)		(67,284)		L	11/30/2016
42217K-10-6	HEALTH CARE REIT INC			0.000		67.700				(412)						L	07/28/2015
S77925-59-2	HEINEKEN NV		B	5,867.000	440,972	75.161	440,972	440,141				3,361		3,361	(2,529)	U	11/30/2016
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		B	20,794.000	580,015	27.893	580,015	580,014		18,239		123,017	242,079	(119,062)	(26,362)	U	11/30/2016
42824C-10-9	HEWLETT PACKARD ENTERPRISE			45,874.000	1,061,524	23.140	1,061,524	925,554	2,982	8,609		313,560		313,560		L	11/30/2016
J20454-12-0	HITACHI		B	160,000.000	866,978	5.419	866,978	772,068		11,530		282,506	332,608	(50,102)	14,986	U	11/30/2016
H36940-13-0	HOLCIM		B	19,947.000	1,052,941	52.787	1,052,941	1,154,776				31,516		31,516	(33,514)	U	06/27/2016
436440-10-1	HOLOGIC, INC.			12,245.000	491,269	40.120	491,269	472,912				18,357	1,181	17,176		L	12/19/2016
437076-10-2	HOME DEPOT INC			43,539.000	5,837,709	134.080	5,837,709	5,007,860		90,825		96,577	43,581	52,995		L	12/23/2016
J22302-11-1	HONDA MOTOR CO., LTD.		B	49,600.000	1,452,257	29.279	1,452,257	1,563,820		37,232		(208,233)		(208,233)	48,320	U	10/15/2015
438516-10-6	HONEYWELL INTERNATIONAL INC			22,124.000	2,563,065	115.850	2,563,065	2,252,169		43,299		208,279	2,840	205,440		L	12/19/2016
Y33370-10-0	HONG KONG AND CHINA GAS		B	365,970.000	648,565	1.772	648,565	698,408		15,523		(3,686)		(3,686)	(182)	U	06/10/2016
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L		B	25,500.000	602,542	23.629	602,542	670,650				(68,380)		(68,380)	272	U	11/30/2016
44107P-10-4	HOST HOTELS & RESORTS INC			35,762.000	673,756	18.840	673,756	556,814	8,941	28,610		344,244	219,077	125,167		L	09/24/2015
J22848-10-5	HOYA CORPORATION		B	19,200.000	808,430	42.106	808,430	725,015		12,064		(11,262)		(11,262)	24,686	U	09/24/2015
40434L-10-5	HP INC			44,419.000	659,178	14.840	659,178	729,432	5,894	18,377		107,023		107,023		L	11/30/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		B	406,298.000	3,297,913	8.117	3,297,913	2,602,157		187,428		1,942,428	1,237,347	705,081	(619,493)	L	11/30/2016
444859-10-2	HUMANA INC COM			3,923.000	800,410	204.030	800,410	635,134		4,062		85,746		85,746		L	11/30/2016
445658-10-7	HUNT TRANSPORT SVC			3,211.000	311,692	97.070	311,692	311,685				7	4,288	(4,281)		L	12/21/2016
446150-10-4	HUNTINGTON BANCSHARES INC			50,694.000	670,175	13.220	670,175	576,954	3,388	895		93,221	1,002	92,219		L	12/19/2016
E6165F-16-6	IBERDROLA		B	118,111.000	776,616	6.575	776,616	754,125		3,382		(13,674)		(13,674)	(17,925)	U	01/12/2016
44967H-10-1	ILG INC			26,674.000	484,667	18.170	484,667	463,244		3,201		21,422		21,422		L	11/30/2016
452308-10-9	ILLINOIS TOOL WKS INC			20,899.000	2,559,292	122.460	2,559,292	2,178,342	13,584	26,678		341,639	21,126	320,513		L	12/19/2016
452327-10-9	ILLUMINA INC			5,211.000	667,216	128.040	667,216	957,709				(300,187)		(300,187)		L	02/05/2016
453038-40-8	IMPERIAL OIL LTD			17,610.000	613,373	34.831	613,373	567,196		4,503		138,187	118,830	19,357	12,880	U	11/30/2016
G4721W-10-2	IMPERIAL TOBACCO GROUP		B	18,564.000	812,600	43.773	812,600	796,245				25,397		25,397	(9,043)	U	11/30/2016
45337C-10-2	INCYTE CORPORATION			4,595.000	460,741	100.270	460,741	470,023				(9,282)		(9,282)		L	11/30/2016
E6282J-12-5	INDITEX SA		B	30,831.000	1,054,591	34.206	1,054,591	972,777	385	17,796		26,026		26,026	(32,787)	U	10/15/2015
D35415-10-4	INFINEON TECHNOLOGIES AG		B	49,508.000	862,128	17.414	862,128	828,735				38,338		38,338	(4,945)	L	11/30/2016
SBZ573-90-5	ING GROEP NV		B	109,929.000	1,550,220	14.102	1,550,220	1,387,202		25,111		227,246		227,246	(64,228)	U	07/27/2016
G47791-10-1	INGERSOLL-RAND PLC			10,025.000	752,276	75.040	752,276	545,822		13,634		197,994		197,994		L	09/24/2015
45823T-10-6	INTACT FINACIAL GROUP		B	9,338.000	669,164	71.660	669,164	649,340		3,433		18,057		18,057	1,767	U	11/30/2016
458140-10-0	INTEL CORP			100,689.000	3,651,990	36.270	3,651,990	3,489,251		104,717		183,254		183,254		L	10/15/2015
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			14,326.000	808,273	56.420	808,273	646,760		6,345		77,553		77,553		L	02/05/2016
BAS0B3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			1,704,903.000	681,961	0.400	681,961	392,128				289,834		289,834		V	12/21/2015
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			1,649.000	273,718	165.990	273,718	251,933		5,095		27,295	4,595	22,699		L	11/30/2016
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP	LS		21,435.000	3,557,996	165.990	3,557,996	3,275,251		103,243		687,683	146,812	540,871		L	11/30/2016
460146-10-3	INTERNATIONAL PAPER CO			21,259.000	1,128,003	53.060	1,128,003	983,598		34,267		304,113		304,113		L	11/30/2016
T55067-10-1	INTESA SANPAOLO EUR0.52		B	521,405.000	1,334,182	2.559	1,334,182	1,657,276		69,148		(365,853)		(365,853)	(12,428)	L	02/05/2016
461202-10-3	INTUIT INC.			10,636.000	1,218,992	114.610	1,218,992	984,078		11,029		162,690		162,690		L	11/30/2016
46120E-60-2	INTUITIVE SURGICAL INC			1,527.000	968,378	634.170	968,378	827,095				106,985		106,985		L	11/30/2016
G491BT-10-8	INVESCO LTD			17,719.000	537,594	30.340	537,594	537,594		19,668		33,409	89,046	(55,638)		L	09/24/2015
W48102-12-8	INVESTOR B		B	33,433.000	1,253,103	37.481	1,253,103	1,150,363		16,526		110,883		110,883	(39,287)	U	11/30/2016
J2501P-10-4	ITOCHU CORP JPY50		B	65,900.000	876,896	13.306	876,896	754,131		29,519		61,682		61,682	25,258	L	09/24/2015
G4984A-11-0	ITV PLC ORD GBP0.10		B	196,257.000	500,530	2.550	500,530	694,199		46,295		(204,275)		(204,275)	(87,764)	U	01/22/2016
J27869-10-6	JAPAN TOBACCO INC JPY50000		B	29,800.000	982,134	32.958	982,134	1,021,369		31,869		(157,656)		(157,656)	32,214	U	10/15/2015
G50736-10-0	JARDINE MATHESON (USD)		D	8,900.000	494,395	55.550	494,395	482,381				12,014		12,014		U	11/30/2016
G50871-10-5	JAZZ PHARMACEUTICALS PLC			5,394.000	588,108	109.030	588,108	571,433				16,675	75	16,600		L	12/23/2016
478160-10-4	JOHNSON & JOHNSON			58,811.000	6,775,615	115.210	6,775,615	5,990,702		178,535		680,405	18,449	661,956		L	08/18/2016
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			24,880.010	1,024,807	41.190	1,024,807	988,504	6,220			36,304		36,304		L	09/07/2016
480200-10-7	JONES LANG LASALLE INC.			4,675.000	472,362	101.040	472,362	463,864		766		8,498	34,307	(25,809)		L	12/19/2016
46625H-10-0	JP MORGAN CHASE & CO			119,842.000	10,341,166	86.290	10,341,166	8,362,223		131,755		1,608,984		1,608,984		L	12/22/2016
48203R-10-4	JUNIPER NETWORKS INC			57,843.000	1,634,643	28.260	1,634,643	1,538,563		3,813		96,080	17,069	79,011		L	12/19/2016
J30642-16-9	KAO CORP		B	19,200.000	912,138	47.507	912,138	860,603		14,110		(113,957)		(113,957)	27,749	U	09/24/2015
B5337G-16-2	KBC GROUP NV		B	15,624.000	969,484	62.051	969,484	947,571	4,289	12,061		20,972		20,972	(30,283)	U	09/24/2015
J31843-10-5	KDDI CORP JPY5000		B	52,400.000	1,329,599	25.374	1,329,599	1,197,118		32,190		(85,962)		(85,962)	41,692	U	10/15/2015
487836-10-8	KELLOGG CO.			10,237.000	754,569	73.710	754,569	672,515		20,883		14,741		14,741		L	09/24/2015
Y4722Z-12-0	KEPPEL CORP		B	120,900.000	484,537	4.008	484,537	607,567		26,774		(65,198)		(65,198)	(5,059)	U	10/15/2015
F5433L-10-3	KERING SA		B	3,034.000	682,584	224.978	682,584	582,807		11,555		204,334		204,334	(42,327)	U	09/04/2015
G52416-10-7	KERRY A		B	10,975.000	786,002	71.618	786,002	767,535		5,142		(88,555)		(88,555)	(11,193)	U	11/30/2016
J32491-10-2	KEYENCE CORP JPY50		B	1,800.000	1,237,707	687.615	1,237,707	899,483		3,081		198,415		198,415	35,560	U	10/15/2015
494368-10-3	KIMBERLY-CLARK CORP			12,984.000	1,481,734	114.120	1,481,734	1,426,126	7,932	31,384		(113,638)	4,690	(118,328)		L	12/23/2016
49456B-10-1	KINDER MORGAN INC DEL			47,147.000	976,414	20.710	976,414	772,884		18,804		203,530		203,530		L	11/30/2016
G5256E-44-1	KINGFISHER ORD GBP0.157142857		B	99,052.000	428,745	4.328	428,745	499,881		14,125		31,574		31,574	(83,876)	L	09/24/2015
S64937-45-1	KIRIN HOLDINGS CO		B	34,900.000	568,975	16.303	568,975	570,768				11,639		11,639	(13,432)	U	11/30/2016
500255-10-4	KOHLS CORP	LS		8,182.000	404,027	49.380	404,027	437,114		16,364		14,319		14,319		L	09/24/2015
J35759-12-5	KOMATSU LTD NPV		B	38,600.000	876,182	22.699	876,182	814,989		18,716		214,822		214,822	22,172	U	10/05/2015
X4551T-10-5	KONE B		B	13,870.000	622,773	44.901	622,773	578,258		15,441		52,112		52,112	(26,676)	U	04/06/2016
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV		B	40,439.020	854,340	21.127	854,340	683,172				205,715		205,715	(34,546)	U	07/25/2016
BAS0CM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER			112,500.000	12,903,199	114.695	12,903,199	11,250,000				1,653,199		1,653,199		V	08/21/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
500754-10-6	KRAFT HEINZ ORD			16,258.000	1,419,649	87.320	1,419,649	1,185,572		47,555		236,716		236,716		L	10/15/2015
501044-10-1	KROGER CO			37,224.000	1,284,600	34.510	1,284,600	1,224,043		11,715		(189,498)	6,560	(196,058)		L	12/23/2016
J36662-13-8	KUBOTA CORP		B	56,000.000	801,097	14.305	801,097	844,345		12,400		(86,781)		(86,781)	23,587	U	02/05/2016
J37479-11-0	KYOCERA CORP JPY50		B	13,700.000	682,680	49.831	682,680	649,728		11,451		18,169		18,169	20,595	U	09/24/2015
501797-10-4	L BRANDS INC			7,733.000	509,141	65.840	509,141	659,907		34,025		(231,835)		(231,835)		L	09/24/2015
502424-10-4	L-3 COMMUNICATIONS			7,116.000	1,082,415	152.110	1,082,415	1,066,041		2,062		16,374	29,267	(12,893)		L	12/19/2016
F01764-10-3	L'AIR LIQUIDE S.A.		B	11,593.000	1,291,858	111.434	1,291,858	1,336,014		23,452		70,452		70,452	(40,529)	U	11/30/2016
513272-10-4	LAMB WESTON HOLDINGS INC			13,943.000	527,743	37.850	527,743	415,693				112,050		112,050		L	11/30/2016
G5375M-11-8	LAND SECURITIES GROUP		B	52,881.000	696,550	13.172	696,550	984,870	5,913	21,717		(89,521)		(89,521)	(131,299)	U	09/24/2015
517834-10-7	LAS VEGAS SANDS CORP			12,966.000	692,514	53.410	692,514	780,059		31,495		73,112		73,112		L	11/30/2016
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		B	201,550.000	616,636	3.059	616,636	757,573		39,576		(62,524)		(62,524)	(116,378)	L	09/24/2015
524901-10-5	LEGG MASON INC COM			0.000		28.560				389						L	11/02/2015
524660-10-7	LEGGETT & PLATT INC			5,039.000	246,306	48.880	246,306	229,678	1,713	2,109		16,629	44,723	(28,094)		L	08/18/2016
F56196-18-5	LEGRAND		B	12,949.000	736,847	56.904	736,847	681,786		8,955		32,903		32,903	(23,984)	U	09/24/2015
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			9,946.000	560,557	56.360	560,557	547,726				12,830		12,830		L	11/30/2016
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C		C	27,933.000	829,610	29.700	829,610	1,020,114				(130,171)		(130,171)		L	11/30/2016
G5480U-15-3	LIBERTY LILAC GROUP C		D	11,589.000	245,339	21.170	245,339	432,849				(261,737)		(261,737)		L	06/21/2016
D50348-10-7	LINDE AG		B	5,497.000	905,062	164.646	905,062	972,258	2,479	17,916		143,303		143,303	(37,811)	U	09/24/2015
535678-10-6	LINEAR TEC HNOLOGY CORP COM			8,778.000	547,308	62.350	547,308	548,888				(1,580)		(1,580)		L	11/30/2016
Y5281M-11-1	LINK REIT		B	133,500.000	867,827	6.501	867,827	833,957		37,678		68,869		68,869	(303)	U	12/23/2015
G5533W-24-8	LLOYDS BANKING GROUP PLC		B	1,425,525.000	1,101,076	0.772	1,101,076	1,552,340		43,629		(159,917)		(159,917)	(156,019)	L	11/30/2016
539481-10-1	LOBLAW COS LTD COM		B	12,619.000	666,590	52.824	666,590	657,790		7,593		52,297		52,297	12,777	U	11/30/2016
539830-10-9	LOCKHEED MARTIN CORP			11,381.000	2,844,567	249.940	2,844,567	2,437,177		48,431		209,880	48,408	161,472		L	12/19/2016
F58149-13-3	L'OREAL CMN STK		B	5,771.000	1,055,479	182.894	1,055,479	977,904		14,567		118,148		118,148	(38,328)	L	11/30/2016
548661-10-7	LOWES COS INC USD0.50			22,296.000	1,585,692	71.120	1,585,692	1,426,279		28,093		(109,696)		(109,696)		L	10/15/2015
BASOL4-HB-3	LTR GROUP HOLDINGS LLC CLASS B			2,605.260	1,612,654	618.999	1,612,654	1,612,654								V	11/29/2016
BASOL4-HC-1	LTR GROUP HOLDINGS LLC CLASS B			5,789.470	1	0.000	1					1		1		V	11/29/2016
BASOL4-HD-9	LTR GROUP HOLDINGS LLC CLASS B			3,047.090		0.000										V	11/29/2016
F58485-11-5	LVMH MOET HENNESSY EURO.30		B	7,319.000	1,400,356	191.332	1,400,356	1,185,830		33,835		317,241		317,241	(68,931)	L	10/15/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			27,567.000	2,364,697	85.780	2,364,697	2,289,891		42,351		22,693	37,664	(14,971)		L	12/19/2016
55261F-10-4	M & T BANK CORP			2,423.000	379,030	156.430	379,030	374,867				4,163	249	3,914		L	12/23/2016
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		B	10,289.000	649,067	63.084	649,067	539,580		33,278		32,280		32,280	(2,810)	U	12/23/2015
55616P-10-4	MACYS INC			10,085.000	361,144	35.810	361,144	601,268	3,807	14,875		8,371		8,371		L	09/24/2015
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		B	13,895.000	604,063	43.473	604,063	696,209		11,936		24,848		24,848	17,853	U	10/15/2015
56501R-10-6	MANULIFE FINANCIAL CORP		B	58,032.000	1,034,671	17.829	1,034,671	1,034,325		27,848		153,434		153,434	14,788	U	10/15/2015
565849-10-6	MARATHON OIL CORP			1,244.000	21,534	17.310	21,534	21,534					999	(999)		L	12/27/2016
56585A-10-2	MARATHON PETROLEUM CORP			15,760.000	793,516	50.350	793,516	697,380		18,073		(11,572)		(11,572)		L	11/30/2016
570535-10-4	MARKEL CORP			35.000	31,658	904.500	31,658	31,442				216		216		L	11/30/2016
570535-10-4	MARKEL CORP	LS		1,200.000	1,085,400	904.500	1,085,400	1,078,008				7,392		7,392		L	11/30/2016
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		B	110,336.000	477,178	4.325	477,178	471,314	7,048	26,468		142,410	266,512	(124,102)	(65,540)	L	11/30/2016
571903-20-2	MARRIOTT I NTL INC NEW CL A			31,094.000	2,570,852	82.680	2,570,852	2,304,190		19,921		327,131	7,981	319,150		L	12/19/2016
571748-10-2	MARSH + MCLENNAN COS INC			18,045.000	1,219,662	67.590	1,219,662	1,045,799		19,715		174,030		174,030		L	08/19/2016
574599-10-6	MASCO CORP			22,177.000	701,237	31.620	701,237	633,184		4,773		41,158	6,081	35,077		L	12/19/2016
57636Q-10-4	MASTERCARD INC CLASS A			30,517.000	3,150,880	103.250	3,150,880	2,757,854		18,334		168,018	6,684	161,334		L	12/19/2016
J41551-10-2	MAZDA MOTOR CORP		B	36,600.000	599,985	16.393	599,985	553,527		9,150		60,148	216,160	(156,012)	16,800	U	03/07/2016
580135-10-1	MCDONALDS CORP			27,103.000	3,298,977	121.720	3,298,977	2,813,452		72,146		85,082	2,770	82,313		L	12/19/2016
581550-10-3	MCKESSON CORP			6,549.000	919,807	140.450	919,807	1,245,534	1,386	5,691		(286,487)		(286,487)		L	11/30/2016
582839-10-6	MEAD JOHNSON NUTRITION CO A			9,241.000	653,893	70.760	653,893	887,630	3,812	15,248		(75,684)		(75,684)		L	09/24/2015
58409L-30-6	MEDEQUITIES REALTY			330,000.000	3,663,000	11.100	3,663,000	3,663,000					462,000	(462,000)		L	11/28/2016
58502B-10-6	MEDNAX INC			5,819.000	387,895	66.660	387,895	378,946				8,949	499	8,450		L	12/19/2016
G5960L-10-3	MEDTRONIC PLC			28,531.000	2,032,263	71.230	2,032,263	2,017,652	12,268	42,867		(144,856)	46,715	(191,571)		L	08/18/2016
58933Y-10-5	MERCK & CO. INC.			74,340.000	4,376,396	58.870	4,376,396	4,292,107	33,366	112,622		361,196	44,245	316,951		L	12/19/2016
59156R-10-8	METLIFE INC COM			32,842.000	1,769,855	53.890	1,769,855	1,682,726		32,106		161,955	10,964	150,991		L	12/19/2016
552953-10-1	MGM RESORTS INTERNATIONAL			26,222.000	755,980	28.830	755,980	624,351				131,630	4,071	127,559		L	12/19/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G60754-10-1	MICHAEL KORS HOLDINGS LTD.		D	17,014.000	731,262	42.980	731,262	731,262					82,465	(82,465)		L	12/19/2016
F61824-14-4	MICHELIN (CGDE) CMN STK		B	7,732.000	862,018	111.487	862,018	732,841		15,239		128,388		128,388	(29,351)	L	11/30/2016
595112-10-3	MICRON TEC HNOLOGY INC COM			33,109.000	725,749	21.920	725,749	492,033				233,717		233,717		L	11/30/2016
594918-10-4	MICROSOFT CORP			188,375.000	11,705,623	62.140	11,705,623	9,327,525		250,781		1,195,856	30,950	1,164,906		L	12/19/2016
BAS0E7-69-1	MILLENNIUM HLTH (NEW) CLOSING TL			41,969.000	49,859	1.188	49,859	136,399				(86,540)		(86,540)		V	12/21/2015
J43830-11-6	MITSUBISHI CORPORATION		B	51,400.000	1,097,321	21.349	1,097,321	996,178		20,365		170,021		170,021	20,667	U	11/30/2016
J43873-11-6	MITSUBISHI ELECTRIC CORP		B	69,900.000	976,568	13.971	976,568	835,706		14,564		191,883		191,883	20,732	U	11/30/2016
J43916-11-3	MITSUBISHI ESTATE CO		B	53,000.000	1,057,637	19.955	1,057,637	1,165,808		7,356		(80,551)		(80,551)	29,352	U	11/30/2016
J44002-12-9	MITSUBISHI HEAVY INDS		B	160,000.000	730,621	4.566	730,621	853,918		14,388		3,464		3,464	17,558	U	11/30/2016
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP		B	328,500.000	2,028,428	6.175	2,028,428	1,957,426		50,351		(102,792)		(102,792)	63,743	L	10/15/2015
J44690-13-9	MITSUI & CO NPV		B	81,000.000	1,116,020	13.778	1,116,020	968,659		36,128		220,219	114,088	106,131	27,194	U	11/30/2016
J4509L-10-1	MITSUI FUDOSAN CO JPY50		B	40,000.000	927,680	23.192	927,680	1,100,758		10,114		(90,065)		(90,065)	19,007	U	04/06/2016
J4599L-10-2	MIZUHO FINANCIAL GROUP		B	743,900.000	1,338,105	1.799	1,338,105	1,373,263		46,687		(212,383)		(212,383)	44,693	U	10/15/2015
608190-10-4	MOHAWK INDUSTRIES INC			2,857.000	570,486	199.680	570,486	546,095				17,942		17,942		L	12/19/2016
60871R-20-9	MOLSON COORS BREWING CO. CL B			7,185.000	699,172	97.310	699,172	704,346				(5,173)		(5,173)		L	11/30/2016
609207-10-5	MONDELEZ INTERNATIONAL INC			36,410.000	1,614,055	44.330	1,614,055	1,463,799	6,918	25,487		(18,569)		(18,569)		L	10/15/2015
61166W-10-1	MONSANTO CO			50,495.000	5,312,579	105.210	5,312,579	5,301,378		26,664		195,700	33,370	162,330		L	12/19/2016
61174X-10-9	MONSTER BEVERAGE CORP			12,249.000	543,121	44.340	543,121	528,141				(65,083)		(65,083)		L	09/24/2015
615369-10-5	MOODYS CORP			6,329.000	596,635	94.270	596,635	641,448		9,367		(38,417)		(38,417)		L	09/24/2015
617446-44-8	MORGAN STANLEY			64,006.000	2,704,254	42.250	2,704,254	2,450,143		22,994		351,358	15,667	335,691		L	12/14/2016
61945C-10-3	MOSAIC COMPANY			14,163.000	415,401	29.330	415,401	382,401		15,579		205,775	181,132	24,644		L	09/24/2015
55336V-10-0	MPLX COMMON UNITS			638.000	22,088	34.620	22,088	21,632				455		455		L	12/27/2016
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		B	3,155.000	597,828	189.486	597,828	618,717	3,350	24,906		(18,841)		(18,841)	(15,835)	L	10/15/2015
J46840-10-4	MURATA MANUFACTURING CO LTD		B	8,100.000	1,086,852	134.179	1,086,852	1,122,213		15,124		(130,105)		(130,105)	33,890	U	10/15/2015
626717-10-2	MURPHY OIL CORP			366.000	11,394	31.130	11,394	11,394					607	(607)		L	12/27/2016
N59465-10-9	MYLAN NV			11,740.000	447,881	38.150	447,881	619,785				(184,230)		(184,230)		L	02/05/2016
637071-10-1	NATIONAL OILWELL VARCO INC			37,048.000	1,387,077	37.440	1,387,077	1,312,348		6,735		243,689	220,345	23,344		L	12/19/2016
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		B	56,293.000	1,250,163	22.208	1,250,163	1,239,959		66,245		261,038	187,451	73,587	(12,400)	L	11/30/2016
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		B	86,060.000	1,011,931	11.758	1,011,931	1,248,339	16,187	50,379		18,828		18,828	(196,058)	U	10/15/2015
H57312-64-9	NESTLE SA PAR CHF1		B	65,714.000	4,723,184	71.875	4,723,184	4,966,310	63,195	99,592		(102,854)		(102,854)	(68,046)	U	10/15/2015
64110L-10-6	NETFLIX INC			16,480.000	2,040,224	123.800	2,040,224	1,397,932				211,998	84,004	127,994		L	12/19/2016
65080T-10-2	NEWBRIDGE BANCORP			0.000		12.340				937						L	07/09/2015
S66371-01-4	NEWCREST MINING LTD		B	35,206.000	516,226	14.663	516,226	508,274				18,468		18,468	(10,516)	U	11/30/2016
651229-10-6	NEWELL RUBBERMAID INC			22,835.000	1,019,583	44.650	1,019,583	1,073,473				(53,891)		(53,891)		L	11/30/2016
651290-10-8	NEWFIELD EXPLORATION CORP			530.000	21,465	40.500	21,465	21,465					947	(947)		L	12/27/2016
651639-10-6	NEWMONT MINING CORP			24,881.000	847,696	34.070	847,696	445,606		3,110		400,086		400,086		L	09/24/2015
65249B-10-9	NEWS CORP CLASS A			43,664.000	500,389	11.460	500,389	500,389		770			39,696	(39,696)		L	12/23/2016
65339F-10-1	NEXTERA ENERGY INC			11,225.000	1,340,939	119.460	1,340,939	1,144,935		34,550		140,141		140,141		L	09/09/2016
J52968-10-4	NIDEC CORPORATION JPY50		B	7,900.000	683,084	86.466	683,084	597,844		5,106		80,821		80,821	21,921	U	12/24/2015
G6518L-10-8	NIELSEN HOLDINGS PLC			13,566.000	569,094	41.950	569,094	584,695				(15,601)		(15,601)		L	11/30/2016
654106-10-3	NIKE INC CL B			29,934.000	1,521,545	50.830	1,521,545	1,585,956	5,388	18,180		(349,330)		(349,330)		L	10/15/2015
J51699-10-6	NINTENDO CO LTD COM STK		B	2,800.000	589,120	210.400	589,120	682,522				(79,494)		(79,494)	(13,908)	U	11/30/2016
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP		B	41,100.000	918,658	22.352	918,658	987,041		4,667		64,308		64,308	15,760	U	11/30/2016
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		B	21,000.000	884,400	42.114	884,400	738,272		20,975		13,401		13,401	26,775	L	10/05/2015
J57160-12-9	NISSAN MOTOR CO CMN STK		B	85,900.000	865,739	10.078	865,739	826,180		31,779		(75,791)		(75,791)	27,868	L	10/15/2015
655044-10-5	NOBLE ENER GY INC COM			20,461.000	778,746	38.060	778,746	705,112		4,428		55,886	357	55,529		L	12/27/2016
S59029-41-3	NOKIA OYJ EUR0.06		B	194,817.000	942,756	4.839	942,756	942,757		38,009		60,818	394,223	(333,405)	(8,109)	U	10/20/2016
J59009-15-9	NOMURA HOLDINGS INC		B	133,400.000	788,151	5.908	788,151	797,499		13,501		11,369		11,369	23,700	U	06/11/2015
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		B	91,906.000	1,024,820	11.151	1,024,820	1,101,339		57,015		96,322		96,322	(88,610)	U	10/15/2015
655844-10-8	NORFOLK SOUTHERN CORP			9,152.000	989,057	108.070	989,057	971,343		21,599		214,889		214,889		L	10/15/2015
665859-10-4	NORTHERN TRUST CORP			10,771.000	959,158	89.050	959,158	733,218	4,093	15,726		182,676		182,676		L	09/24/2015
666807-10-2	NORTHROP GRUMMAN CORP			12,082.000	2,810,032	232.580	2,810,032	2,352,975		24,284		278,770	44,621	234,149		L	12/19/2016
66704R-70-4	NORTHSTAR REALTY FINANCE CORP WHEN			0.000		12.560				(76,667)						L	06/30/2015
H5820Q-15-0	NOVARTIS AG-REG CMN STK		B	49,067.000	3,577,374	72.908	3,577,374	4,444,288	51,587	86,458		(677,408)		(677,408)	22	L	10/15/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
K72807-13-2	NOVO-NORDISK B ORD		B	53,856.000	1,945,816	36.130	1,945,816	2,649,496	13,609	55,568		(1,199,894)		(1,199,894)	28,558	U	02/05/2016
J59399-10-5	NTT DOCOMO, INC		B	40,000.000	913,276	22.832	913,276	731,484		25,789		60,433		60,433	26,874	U	09/24/2015
670346-10-5	NUCOR CORP.			13,343.000	794,175	59.520	794,175	657,663	5,037	20,014		256,452		256,452		L	09/24/2015
67066G-10-4	NVIDIA CORP			13,161.000	1,404,805	106.740	1,404,805	621,202		3,204		783,603		783,603		L	09/20/2016
N6596X-10-9	NXP SEMICONDUCTORS N.V.		D	8,097.000	793,587	98.010	793,587	802,818				(9,231)		(9,231)		L	11/30/2016
674215-10-8	OASIS PETROLEUM INC			1,362.000	20,621	15.140	20,621	20,621					982	(982)		L	12/27/2016
Y64248-20-9	OCBC BANK		B	123,100.000	760,055	6.174	760,055	904,172		32,870		11,040		11,040	(14,584)	U	10/15/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP			17,580.000	1,252,223	71.230	1,252,223	1,300,216	13,361	48,491		138,136	79,494	58,643		L	11/30/2016
G67395-11-4	OLD MUTUAL PLC		B	209,964.000	537,823	2.562	537,823	619,525		26,034		91,732		91,732	(107,544)	U	09/24/2015
681919-10-6	OMNICOM GROUP			13,450.000	1,144,730	85.110	1,144,730	961,594	7,398	23,240		104,414		104,414		L	08/18/2016
68268N-10-3	ONEOK PARTNERS LP			464.000	19,957	43.010	19,957	19,957					1,648	(1,648)		L	12/27/2016
J61546-11-5	ONO PHARMACEUTICAL CO		B	15,600.000	341,800	21.910	341,800	566,760		1,888		(184,458)		(184,458)	(40,503)	U	11/30/2016
68389X-10-5	ORACLE CORP COM			101,758.000	3,912,595	38.450	3,912,595	3,929,723		43,946		131,690	71,109	60,581		L	12/19/2016
67103H-10-7	OREILLY AUTOMOTIVE INC			4,373.000	1,217,487	278.410	1,217,487	962,155				109,281		109,281		L	09/24/2015
J61933-12-3	ORIX CORP COMMON STOCK		B	56,000.000	875,758	15.639	875,758	753,481		20,849		62,798		62,798	17,997	U	04/06/2016
J63117-10-5	OTSUKA HOLDINGS CO LTD		B	23,400.000	1,021,788	43.666	1,021,788	804,333		16,990		162,914		162,914	14,932	U	05/31/2016
69331C-10-8	P G & E CORP			14,978.000	910,213	60.770	910,213	776,090	7,339	25,617		105,545		105,545		L	11/30/2016
693718-10-8	PACCAR INC			22,447.000	1,434,363	63.900	1,434,363	1,410,088		34,441		260,387	10,516	249,871		L	12/19/2016
J41121-10-4	PANASONIC CORP		B	109,800.000	1,119,793	10.198	1,119,793	1,255,668		18,593		(34,565)		(34,565)	23,951	U	11/30/2016
69840W-10-8	PANERA BREAD COMPANY			3,741.000	767,242	205.090	767,242	727,708				25,714	10,594	15,120		L	12/19/2016
701094-10-4	PARKER HAN NIFIN CORP COM			6,777.000	948,780	140.000	948,780	829,419		17,078		291,547		291,547		L	09/24/2015
704326-10-7	PAYCHEX INC			18,703.000	1,138,639	60.880	1,138,639	973,830		20,523		94,575	2,601	91,974		L	12/23/2016
70450Y-10-3	PAYPAL HOLDINGS INC			27,829.000	1,098,411	39.470	1,098,411	915,632				91,001		91,001		L	09/24/2015
G69651-10-0	PEARSON		B	33,603.000	339,854	10.114	339,854	422,604		24,400		220,168	177,462	42,707	(67,375)	U	09/24/2015
706327-10-3	PEMBINA PIPELINE CORP		B	37,332.000	1,168,078	31.289	1,168,078	1,036,454		26,411		377,610	141,256	236,354	(6,992)	U	11/30/2016
713448-10-8	PEPSICO INC.			27,799.000	2,908,609	104.630	2,908,609	2,626,087	26,191	80,895		130,933		130,933		L	10/15/2015
S46823-29-0	PERNOD RICARD NPV		B	5,185.000	563,021	108.587	563,021	544,525				21,726		21,726	(3,229)	U	11/30/2016
G97822-10-3	PERRIGO PLC			4,790.000	398,672	83.230	398,672	398,672		2,230		78,880	318,171	(239,291)		L	11/30/2016
717081-10-3	PFIZER INC			159,465.000	5,179,423	32.480	5,179,423	5,089,387		154,745		38,019	35,846	2,173		L	12/19/2016
718172-10-9	PHILIP MORRIS INTL.			31,924.000	2,920,727	91.490	2,920,727	2,749,776	33,201	127,034		113,940		113,940		L	11/30/2016
N6817P-10-9	PHILIPS ELECTRONICS ORD		B	38,912.000	1,190,231	30.588	1,190,231	1,115,882		17,434		185,193		185,193	(42,291)	U	11/30/2016
718546-10-4	PHILLIPS 66			11,591.000	1,001,578	86.410	1,001,578	872,383		28,398		53,435		53,435		L	10/15/2015
72348P-10-4	PINNACLE FOODS INC.			7,832.000	418,620	53.450	418,620	415,489				3,132	23	3,108		L	12/28/2016
723484-10-1	PINNACLE WEST CAPITAL CORP			3,457.000	269,750	78.030	269,750	262,697		2,801		7,052	6,760	292		L	08/18/2016
723787-10-7	PIONEER NA T RES CO COM			9,271.000	1,669,429	180.070	1,669,429	1,464,339		410		253,288	14,611	238,676		L	12/27/2016
72651A-20-7	PLAINS GP HOLDINGS CLASS A			1,162.000	40,298	34.680	40,298	40,298					1,127	(1,127)		L	12/27/2016
693475-10-5	PNC FINL SVCS GROUP INC			5,286.000	618,251	116.960	618,251	542,354		1,096		75,896	109	75,787		L	12/19/2016
693475-10-5	PNC FINL SVCS GROUP INC	LS		10,246.000	1,198,372	116.960	1,198,372	1,128,113		99		70,259		70,259		L	11/30/2016
S26969-80-8	POTASH CORP OF SASKATCHEWAN		B	23,255.000	421,210	18.113	421,210	396,763		19,754		11,737		11,737	12,710	U	10/15/2015
Y33549-11-7	POWER ASSETS HOLDINGS LTD		B	59,500.000	524,538	8.816	524,538	560,318		20,847		(22,642)		(22,642)	(209)	U	10/15/2015
739239-10-1	POWER CORP CANADA SUB-VTG NPV		B	31,292.000	701,185	22.408	701,185	693,209		22,796		125,420	101,182	24,238	16,045	U	11/30/2016
73927C-10-0	POWER FINANCIAL CORP		B	26,175.000	655,034	25.025	655,034	717,963		11,283		13,368		13,368	7,673	U	11/30/2016
693506-10-7	PPG INDUSTRIES INC			7,909.000	749,457	94.760	749,457	801,631		12,338		(32,111)		(32,111)		L	10/15/2015
69351T-10-6	PPL CORP			16,181.000	550,963	34.050	550,963	504,922	6,149	24,555		(1,294)		(1,294)		L	09/24/2015
74005P-10-4	PRAXAIR INC.			11,139.000	1,305,379	117.190	1,305,379	1,358,055		27,083		111,150	4,680	106,470		L	11/30/2016
741503-40-3	PRICELINE.COM			1,309.000	1,919,073	1,466.060	1,919,073	1,612,213				228,205		228,205		L	11/30/2016
742718-10-9	PROCTER & GAMBLE CO			50,997.000	4,287,828	84.080	4,287,828	4,147,640		136,233		238,156		238,156		L	10/15/2015
743315-10-3	PROGRESSIVE CORP			19,626.000	696,723	35.500	696,723	653,546				43,177		43,177		L	11/30/2016
74340W-10-3	PROLOGIS INC			23,188.000	1,224,095	52.790	1,224,095	985,159		32,382		180,668		180,668		L	11/30/2016
G72899-10-0	PRUDENTIAL CORP		B	54,672.000	1,099,465	20.110	1,099,465	1,246,168		38,115		81,727		81,727	(215,959)	L	10/15/2015
744320-10-2	PRUDENTIAL FINL INC			12,424.000	1,292,841	104.060	1,292,841	1,084,200		25,696		219,094		219,094		L	11/30/2016
74460D-10-9	PUBLIC STORAGE			4,296.000	960,156	223.500	960,156	860,150		31,361		(103,963)		(103,963)		L	09/24/2015
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			18,520.000	812,658	43.880	812,658	751,933		26,832		88,576		88,576		L	11/30/2016
F7607Z-16-5	PUBLICIS GROUPE		B	9,496.000	656,543	69.139	656,543	654,888		12,402		45,615		45,615	(19,983)	U	11/30/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q78063-11-4	QBE INS GROUP NPV		B	56,365.000	506,908	8.993	506,908	522,096		22,086		(7,421)		(7,421)	(1,966)	U	09/24/2015
BASQH9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)			2,589,762.220	105,662	0.041	105,662	105,750				(88)		(88)		V	08/22/2016
747525-10-3	QUALCOMM INC			45,085.000	2,939,542	65.200	2,939,542	2,548,245		71,238		1,073,720	596,073	477,648		L	12/19/2016
747545-10-1	QUALITY CARE PROPERTIES INC			43,854.000	679,737	15.500	679,737	672,411				7,326		7,326		L	11/30/2016
74834L-10-0	QUEST DIAGNOSTICS INC			4,544.000	417,594	91.900	417,594	416,067				1,526	1,729	(202)		L	12/23/2016
75281A-10-9	RANGE RESOURCES CORP			622.000	21,372	34.360	21,372	21,372					328	(328)		L	12/27/2016
755111-50-7	RAYTHEON COMPANY			9,706.000	1,378,252	142.000	1,378,252	1,065,752	7,110	24,100		147,714	8,252	139,462		L	08/18/2016
G74079-10-7	RECKITT BENCKISER GROUP PLC		B	14,399.000	1,225,165	85.087	1,225,165	1,207,750		29,625		134,724		134,724	(242,556)	L	10/15/2015
SBQRRZ-00-3	RECRUIT HOLDINGS LTD		B	21,600.000	868,556	40.211	868,556	827,452				61,609		61,609	(20,505)	U	11/30/2016
75886F-10-7	REGENERON PHARMACEUTICALS INC			4,557.000	1,672,829	367.090	1,672,829	1,836,303				(337,036)	47,131	(384,167)		L	12/22/2016
G74570-12-1	RELX PLC		B	60,362.000	1,080,755	17.905	1,080,755	1,000,159		27,707		221,071		221,071	(207,716)	U	04/06/2016
E8471S-13-0	REPSOL YPF SA EUR1		B	55,074.000	779,558	14.155	779,558	569,395				256,678		256,678	(47,395)	U	12/19/2016
760759-10-0	REPUBLIC S VCS INC COM			19,807.000	1,129,989	57.050	1,129,989	1,107,284	6,338			22,706	1,344	21,362		L	12/21/2016
761713-10-6	REYNOLDS AMERICAN INC			19,134.000	1,072,269	56.040	1,072,269	1,035,149	8,802			37,120		37,120		L	11/30/2016
G75754-10-4	RIO TINTO CMN STK		B	26,753.000	1,044,116	39.028	1,044,116	751,931		39,829		965,041	456,741	508,301	(244,726)	U	10/15/2015
Q81437-10-7	RIO TINTO LTD		B	16,610.000	720,435	43.374	720,435	594,283		18,560		373,540	212,798	160,743	(30,975)	U	11/30/2016
767754-10-4	RITE AID CORP.			1,254,364.000	10,335,959	8.240	10,335,959	9,512,352				786,071	281,153	504,917		L	12/28/2016
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		B	16,610.000	3,801,334	228.858	3,801,334	3,801,334	43,914	77,045		212,460	890,628	(678,168)	(23,512)	L	10/20/2016
773903-10-9	ROCKWELL AUTOMATION INC			5,777.000	776,429	134.400	776,429	622,118		16,956		183,651		183,651		L	09/24/2015
775109-20-0	ROGERS COMMUNICATIONS INC CL B		B	14,404.000	556,268	38.619	556,268	551,441		17,753		49,532		49,532	11,912	U	09/24/2015
G76225-10-4	ROLLS ROYCE HOLDINGS PLC		B	58,051.000	479,161	8.254	479,161	491,930				75,971		75,971	(88,740)	L	04/06/2016
776696-10-6	ROPER TECHNOLOGIES INC			4,972.000	910,274	183.080	910,274	778,042		5,966		(33,362)		(33,362)		L	09/04/2015
778296-10-3	ROSS STORES, INC.			15,436.000	1,012,602	65.600	1,012,602	710,534		8,335		181,990		181,990		L	09/24/2015
780087-10-2	ROYAL BK OF CANADA COM NPV		B	34,067.000	2,308,391	67.760	2,308,391	2,051,779		70,437		692,754	212,467	480,287	9,611	U	10/15/2015
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07		B	85,224.000	2,361,509	27.709	2,361,509	2,203,230		49,337		1,284,421	415,589	868,831	(396,001)	U	11/30/2016
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		B	90,931.000	2,644,927	29.087	2,644,927	2,663,198		165,850		1,143,831		1,143,831	(550,990)	L	02/15/2016
D6629K-10-9	RWE AG (NEU) CMN STK		B	0.000		12.581				43						U	01/13/2015
78409V-10-4	S&P GLOBAL INC			7,843.000	843,436	107.540	843,436	723,740		8,470		119,696		119,696		L	04/28/2016
78573M-10-4	SABRE CORPORATION			21,787.000	543,586	24.950	543,586	542,805				780	5,248	(4,468)		L	12/23/2016
F03381-13-8	SAFRAN		B	12,258.000	884,611	72.166	884,611	843,560		14,069		65,976		65,976	(24,751)	U	11/30/2016
79466L-30-2	SALESFORCE.COM INC			23,605.000	1,615,998	68.460	1,615,998	1,582,526				(166,177)	32,692	(198,869)		L	12/19/2016
X75653-10-9	SAMPO PLC		B	13,240.000	594,765	44.922	594,765	633,747		27,868		(69,586)		(69,586)	(11,632)	U	10/15/2015
F5548N-10-1	SANOFI S.A.		B	25,708.000	2,085,183	81.110	2,085,183	2,477,751		73,015		(52,347)		(52,347)	(57,501)	U	10/15/2015
Q82869-11-8	SANTOS		B	97,529.000	283,895	2.911	283,895	354,646		3,753		24,924		24,924	(2,151)	U	11/25/2015
D66992-10-4	SAP AG		B	24,869.000	2,172,154	87.344	2,172,154	1,716,812	3,314	23,776		266,363		266,363	(84,343)	L	11/30/2016
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD		B	272,967.000	917,120	3.360	917,120	837,899		32,090		93,581		93,581	(23,835)	U	09/20/2016
806857-10-8	SCHLUMBERGER LTD		LS	32,385.000	2,718,721	83.950	2,718,721	2,527,331	16,193	56,352		766,761	341,443	425,318		L	11/30/2016
S48341-08-5	SCHNEIDER ELECTRIC		B	17,236.000	1,201,858	69.730	1,201,858	1,157,523				242,424		242,424	(53,807)	U	11/30/2016
G7945E-10-5	SEADRILL LTD		B	80,141.000	277,636	3.464	277,636	193,727				83,762	193,897	(110,135)	147	U	03/07/2016
81211K-10-0	SEALED AIR CORP			27,440.000	1,244,130	45.340	1,244,130	1,243,883		1,970		247	44,411	(44,164)		L	12/19/2016
J69972-10-7	SECOM CO. LTD. ORD		B	15,700.000	1,150,629	73.288	1,150,629	975,007		17,690		48,588		48,588	18,923	U	09/20/2016
816851-10-9	SEMPRA ENERGY			13,121.000	1,320,497	100.640	1,320,497	1,380,527	13,012	21,701		49,333	10,473	38,860		L	12/23/2016
L8300G-13-5	SES		B	19,454.000	429,362	22.071	429,362	426,898		17,243		111,642	187,075	(75,433)	(904)	U	11/30/2016
J7165H-10-8	SEVEN & I HOLDINGS NPV		B	25,500.000	973,563	38.179	973,563	1,070,336	886	18,619		(234,137)		(234,137)	31,217	U	09/24/2015
824348-10-6	SHERWIN WILLIAMS CO			2,641.000	709,742	268.740	709,742	686,177		8,874		24,139		24,139		L	09/04/2015
J72810-12-0	SHIN ETSU CHEMICAL CO.		B	13,500.000	1,049,466	77.738	1,049,466	885,168		13,400		282,029		282,029	24,850	U	06/11/2015
G8124V-10-8	SHIRE PLC COM			24,430.000	1,413,955	57.878	1,413,955	1,658,020		4,458		36,022		36,022	(260,472)	U	07/07/2016
D69671-21-8	SIEMANS AG		B	16,290.000	2,006,843	123.195	2,006,843	1,810,549	9,374	43,566		520,923		520,923	(115,979)	L	11/30/2016
G81276-10-0	SIGNET JEWELERS LTD		C	6,371.000	600,530	94.260	600,530	551,953		686		48,578	20,728	27,850		L	12/16/2016
828806-10-9	SIMON PPTY GROUP INC			8,268.000	1,468,976	177.670	1,468,976	1,512,406		49,309		(128,568)		(128,568)		L	11/30/2016
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		B	209,900.000	530,308	2.526	530,308	613,201	9,858	16,756		(9,091)		(9,091)	(7,659)	U	11/30/2016
W25381-14-1	SKAND ENSKILDA A		B	43,889.000	461,616	10.518	461,616	535,609		24,160		35,429		35,429	(39,222)	U	09/24/2015
J75734-10-3	SMC CORP		B	3,600.000	861,302	239.251	861,302	881,412		5,989		(98,372)		(98,372)	26,138	U	01/22/2016
S09223-20-7	SMITH & NEPHEW ORD USD0.20		B	36,197.000	546,114	15.087	546,114	628,475		11,233		7,205		7,205	(105,568)	U	09/24/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
832696-40-5	SMUCKER J M CO COM NEW			5,328.000	682,304	128.060	682,304	614,830		15,132		25,148		25,148		L	10/05/2015
833034-10-1	SNAP ON IN C COM			1,724.000	295,269	171.270	295,269	261,979		4,379		33,290	23,151	10,140		L	02/01/2016
F43638-14-1	SOCIETE GENERALE COMMON STOCK		B	20,255.000	998,658	49.304	998,658	926,215		34,881		104,907		104,907	(36,629)	U	11/30/2016
J75963-10-8	SOFTBANK GROUP CORP		B	24,700.000	1,644,408	66.575	1,644,408	1,380,907		8,653		542,952	201,147	341,805	42,091	L	10/15/2015
B82095-11-6	SOLVAY SA COMMON STOCK		B	0.000		117.446			5,467							U	12/21/2015
J76379-10-6	SONY CORP NPV		B	42,800.000	1,201,783	28.079	1,201,783	1,057,958		6,393		91,190		91,190	31,584	U	11/30/2016
842587-10-7	SOUTHERN CO			18,270.000	898,701	49.190	898,701	873,517		40,605		43,848		43,848		L	10/15/2015
847560-10-9	SPECTRA ENERGY CORP			21,302.000	875,299	41.090	875,299	734,557		34,509		365,329		365,329		L	09/24/2015
G8842P-10-2	SSE PLC		B	29,755.000	570,988	19.190	570,988	724,690		35,717		11,564		11,564	(110,695)	U	10/15/2015
790849-10-3	ST JUDE MEDICAL INC			7,797.000	625,241	80.190	625,241	525,037		9,512		143,621		143,621		L	09/24/2015
G84228-15-7	STANDARD CHARTERED ORD USD0.50		B	92,710.000	760,201	8.200	760,201	740,025				114,979		114,979	(113,136)	L	11/30/2016
854502-10-1	STANLEY BLACK & DECKER INC			10,527.000	1,207,342	114.690	1,207,342	1,066,544		21,412		67,827	13,520	54,307		L	08/18/2016
855244-10-9	STARBUCKS CORP			51,719.000	2,871,439	55.520	2,871,439	2,584,149		38,955		(143,902)	79,351	(223,253)		L	12/19/2016
857477-10-3	STATE STREET CORPORATION			11,891.000	924,169	77.720	924,169	872,930	4,519	16,647		135,082		135,082		L	10/15/2015
R8413J-10-3	STATOIL ASA CMN STK		B	29,430.000	541,575	18.402	541,575	509,148		9,547		110,349		110,349	(13,659)	U	11/30/2016
863667-10-1	STRYKER CORP			10,452.000	1,252,254	119.810	1,252,254	1,032,694	4,442	13,707		230,708		230,708		L	08/18/2016
J77282-11-9	SUMITOMO CORP NPV		B	97,500.000	1,149,837	11.793	1,149,837	1,041,966		34,634		92,947		92,947	22,611	U	11/30/2016
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK		B	39,400.000	1,506,615	38.239	1,506,615	1,513,333		50,379		(48,760)		(48,760)	46,780	U	10/15/2015
J77841-11-2	SUMITOMO REALTY & JPY50		B	28,000.000	745,643	26.630	745,643	928,336		4,845		(52,564)		(52,564)	10,548	U	04/06/2016
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		B	44,000.000	556,161	12.640	556,161	615,286		21,842		24,970		24,970	(206)	U	09/24/2015
866796-10-5	SUN LIFE FINANCIAL COM NPV		B	21,382.000	821,925	38.440	821,925	750,043		22,441		152,409		152,409	5,321	U	10/15/2015
867224-10-7	SUNCOR ENERGY INC		B	43,951.000	1,438,760	32.736	1,438,760	1,329,058		32,828		334,522		334,522	12,402	U	02/10/2016
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP			1,682.000	40,402	24.020	40,402	40,402					782	(782)		L	12/27/2016
867914-10-3	SUNTRUST B KS INC COM			17,393.000	954,006	54.850	954,006	680,976		17,393		208,890		208,890		L	09/24/2015
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		B	21,822.000	618,057	28.323	618,057	524,613		13,154		33,792		33,792	(53,782)	U	09/24/2015
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD		B	42,744.000	595,666	13.936	595,666	600,610		26,363		70,062		70,062	(46,810)	U	09/24/2015
W94232-10-0	SWEDBANK AB		B	20,965.000	508,398	24.250	508,398	517,593		23,603		91,321		91,321	(48,198)	U	09/24/2015
H8431B-10-9	SWISS RE LTD		B	9,144.000	868,201	94.948	868,201	735,124	10,382	28,196		(15,707)		(15,707)	(12,679)	U	10/15/2015
H8398N-10-4	SWISSCOM		B	1,743.000	782,193	448.763	782,193	955,840	12,652	20,305		(59,419)		(59,419)	(5,075)	U	11/30/2016
871503-10-8	SYMANTEC CORP.			23,220.000	554,726	23.890	554,726	570,568		101,588		67,106		67,106		L	09/24/2015
87165B-10-3	SYNCHRONY FINANCIAL			24,108.000	874,397	36.270	874,397	833,172				41,225		41,225		L	11/30/2016
H84140-11-2	SYNGENTA CHF8.3		B	2,384.000	944,124	396.025	944,124	789,970	12,086	17,844		25,209		25,209	(15,395)	L	09/24/2015
871829-10-7	SYSCO CORP			14,094.000	780,385	55.370	780,385	545,567		17,477		202,531		202,531		L	09/24/2015
74144T-10-8	T. ROWE PRICE GROUP			9,263.000	697,133	75.260	697,133	744,614		20,008		34,922		34,922		L	09/24/2015
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		B	21,100.000	874,682	41.454	874,682	974,995		31,599		(218,328)		(218,328)	29,196	U	09/24/2015
87612E-10-6	TARGET CORP	LS		14,630.000	1,056,725	72.230	1,056,725	1,027,511		33,942		(5,559)		(5,559)		L	10/15/2015
G86954-10-7	TAYLOR WIMPEY PLC 25P		B	837,100.000	1,587,744	1.897	1,587,744	245,308		120,679		(697,374)		(697,374)	(220,733)	U	05/15/2014
H84989-10-4	TE CONNECTIVITY LTD			11,410.000	790,485	69.280	790,485	689,811		16,430		53,285		53,285		L	09/24/2015
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV		B	18,655.000	373,782	20.037	373,782	471,855		591		(99,060)		(99,060)	987	U	11/30/2016
879382-10-9	TELEFONICA DE ESPANA		B	141,423.000	1,315,643	9.303	1,315,643	1,863,427	2,164	51,806		(171,410)		(171,410)	(17,204)	U	11/15/2016
R21882-10-6	TELENOR		B	25,376.000	380,299	14.987	380,299	507,352		12,372		(42,030)		(42,030)	15,369	L	11/30/2016
W9588J-10-4	TELIASONERA AB SEK3.2		B	95,178.000	384,605	4.041	384,605	432,221		20,550		53,599	100,057	(46,457)	(15,453)	U	10/20/2016
Q8975N-10-5	TELSTRA CORP NPV		B	156,684.000	578,620	3.693	578,620	696,156		18,147		(31,358)		(31,358)	(11,996)	L	10/20/2016
G87621-10-1	TESCO		B	221,649.000	566,522	2.556	566,522	565,530				260,960	84,492	176,468	(112,314)	L	04/06/2016
88160R-10-1	TESLA MOTORS INC	LS		3,275.000	699,835	213.690	699,835	770,741				(48,494)		(48,494)		L	11/30/2016
881609-10-1	TESORO CORP			10,525.000	920,411	87.450	920,411	888,827		2,788		31,585	24,928	6,657		L	12/23/2016
88160T-10-7	TESORO LOGISTICS UNITS			416.000	21,137	50.810	21,137	21,137					322	(322)		L	12/27/2016
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD		D	26,180.000	949,025	36.250	949,025	1,552,765		6,911		(603,740)		(603,740)		L	11/16/2016
882508-10-4	TEXAS INST RS INC COM			39,205.000	2,860,789	72.970	2,860,789	2,329,857		40,864		461,160	5,423	455,738		L	12/19/2016
H83949-14-1	THE SWATCH GROUP		B	1,950.000	607,630	311.605	607,630	567,307	4,874	8,260		214,037	268,106	(54,069)	(4,316)	L	11/30/2016
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			10,091.000	1,423,840	141.100	1,423,840	1,271,134	1,514	5,628		(6,268)	9,178	(15,446)		L	08/03/2016
884903-10-5	THOMSON REUTERS CORP			8,216.000	359,996	43.816	359,996	322,979		9,534		39,225		39,225	10,785	U	09/24/2015
887317-30-3	TIME WARNER INC			18,325.000	1,768,912	96.530	1,768,912	1,418,350		27,040		542,295		542,295		L	11/30/2016
BA5QEV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE		B	2,825.000	392,146	138.813	392,146	39				442,234		442,234	(50,127)	V	03/01/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
872540-10-9	TJX COMPANIES INC			22,605.000	1,698,314	75.130	1,698,314	1,543,713		17,603		66,867	9,034	57,833		L	12/19/2016
J86298-10-6	TOKIO MARINE HOLDINGS		B	22,500.000	925,194	41.120	925,194	820,127		23,765		15,898		15,898	27,962	U	09/24/2015
J86957-11-5	TOKYO ELECTRON		B	5,700.000	539,774	94.697	539,774	524,003				28,514		28,514	(12,743)	U	11/30/2016
J87000-10-5	TOKYO GAS CO LTD		B	183,000.000	829,843	4.535	829,843	933,730		17,582		(64,521)		(64,521)	26,028	U	10/05/2015
S68971-43-1	TORAY INDUSTRIES		B	81,000.000	657,112	8.112	657,112	660,682				11,943		11,943	(15,513)	U	11/30/2016
891160-50-9	TORONTO-DOMINION COM NPV		B	37,024.000	1,828,216	49.379	1,828,216	1,551,366		51,399		559,360	184,425	374,935	7,610	U	10/15/2015
J89752-11-7	TOSHIBA CORP NPV		B	124,000.000	300,977	2.427	300,977	257,597				34,998		34,998	8,382	L	09/04/2015
F92124-10-0	TOTAL SA EUR 2.5		B	52,791.000	2,712,793	51.387	2,712,793	2,546,844	33,420	105,818		753,285	280,866	472,418	(152,299)	L	10/20/2016
J92676-11-3	TOYOTA MOTOR		B	64,700.000	3,815,378	58.970	3,815,378	3,925,038		113,842		(334,713)		(334,713)	122,711	L	10/15/2015
89353D-10-7	TRANSCANANDA CORP		B	25,510.000	1,151,617	45.144	1,151,617	885,715		31,213		280,124		280,124	(14,223)	U	11/30/2016
Q9194A-10-6	TRANSURBAN GROUP		B	162,941.000	1,217,611	7.473	1,217,611	1,177,199	5,846	46,954		(51,529)		(51,529)	(4,661)	U	05/31/2016
89417E-10-9	TRAVELERS COS INC			17,215.000	2,107,460	122.420	2,107,460	1,871,239		25,105		138,638	5,600	133,038		L	12/19/2016
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A			29,882.000	837,891	28.040	837,891	837,891		9,861		238,013	211,717	26,296		L	01/16/2015
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B			5,649.000	153,935	27.250	153,935	168,436		1,864		113		113		L	09/09/2015
902494-10-3	TYSON FOODS INC CLASS A			9,469.000	584,048	61.680	584,048	404,421		6,392		79,066		79,066		L	09/24/2015
H42097-10-7	UBS GROUP AG		B	85,876.000	1,347,687	15.693	1,347,687	1,457,907				(241,555)		(241,555)	(9,939)	U	09/24/2015
B93562-12-0	UCB		B	8,365.000	537,408	64.245	537,408	649,292	2,049	7,736		(224,264)		(224,264)	5,369	U	09/24/2015
90384S-30-3	ULTA US			2,458.000	626,643	254.940	626,643	637,851				(11,208)		(11,208)		L	11/30/2016
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT		B	3,807.000	910,499	239.165	910,499	962,503		31,426		(23,117)		(23,117)	(22,875)	U	11/30/2016
T960AS-10-1	Unicredit		B	225,132.000	649,211	2.884	649,211	813,261		26,448		(5,882)	593,477	(599,358)	57,379	L	01/22/2016
N8981F-27-1	UNILEVER NV CVA NLG0.16		B	35,078.000	1,447,197	41.257	1,447,197	1,450,070		35,335		(32,951)		(32,951)	(42,680)	U	10/20/2016
G92087-16-5	UNILEVER PLC ORD GBP0.031111		B	27,762.000	1,129,463	40.684	1,129,463	1,150,917		39,387		157,259		157,259	(225,274)	U	10/15/2015
907818-10-8	UNION PACIFIC CORP			19,114.000	1,981,740	103.680	1,981,740	1,882,351		43,102		487,025		487,025		L	10/15/2015
V96194-12-7	UNITED OVERSEAS BANK		B	61,939.000	874,615	14.121	874,615	982,516		24,023		56,250		56,250	(18,872)	U	09/29/2016
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			15,935.000	1,826,788	114.640	1,826,788	1,624,290		45,292		266,657	1,131	265,526		L	08/18/2016
911363-10-9	UNITED RENTALS INC			2,939.000	310,300	105.580	310,300	310,282				17	5,150	(5,132)		L	12/23/2016
913017-10-9	UNITED TECHNOLOGIES CORP			30,042.000	3,293,204	109.620	3,293,204	3,134,175		46,266		258,780	14,633	244,147		L	12/19/2016
91324P-10-2	UNITEDHEALTH GROUP INC			26,116.000	4,179,605	160.040	4,179,605	3,011,961		52,522		934,632	11,498	923,134		L	12/23/2016
902973-30-4	US BANCORP			37,918.000	1,947,848	51.370	1,947,848	1,794,111	10,617	23,190		180,917		180,917		L	12/22/2016
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN		B	12,440.000	180,610	14.518	180,610	335,296				336,603	1,248,200	(911,597)	99,336	U	04/06/2016
91913Y-10-0	VALERO ENERGY CORP			20,636.000	1,409,852	68.320	1,409,852	1,164,759		31,432		45,204	9,174	36,030		L	12/19/2016
92047W-10-1	VALVOLINE INC			37,220.000	800,230	21.500	800,230	798,378		1,720		1,852	63,204	(61,353)		L	12/19/2016
92276F-10-0	VENTAS INC			13,145.000	821,825	62.520	821,825	794,221		10,187		27,605		27,605		L	11/30/2016
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			9,011.000	731,423	81.170	731,423	748,634				(17,211)		(17,211)		L	11/30/2016
92343V-10-4	VERIZON COMMUNICATIONS			97,156.000	5,186,187	53.380	5,186,187	4,653,344		187,480		628,732	9,060	619,672		L	12/19/2016
92532W-10-3	VERSUM MATERIALS INC			11,755.000	329,963	28.070	329,963	274,204				55,759		55,759		L	11/30/2016
92532F-10-0	VERTEX PHARMACEUTICALS			6,867.000	505,892	73.670	505,892	757,120				(316,351)		(316,351)		L	11/30/2016
918204-10-8	VF CORP			15,784.000	842,076	53.350	842,076	1,124,368		24,150		(140,478)		(140,478)		L	09/24/2015
92553P-20-1	VIACOM INC NEW CL B			11,171.000	392,102	35.100	392,102	452,536	2,234	12,470		222,590	281,955	(59,365)		L	11/30/2016
F5879X-10-8	VINCI		B	18,564.000	1,266,850	68.242	1,266,850	1,116,869		24,004		112,559		112,559	(42,058)	L	11/30/2016
92826C-83-9	VISA INC			59,372.000	4,632,203	78.020	4,632,203	4,092,852		31,145		58,243	37,336	20,907		L	12/19/2016
F97982-10-6	VIVENDI EUR5.50		B	31,198.000	594,119	19.044	594,119	754,073		58,941		(66,688)		(66,688)	(12,256)	L	09/24/2015
G93882-19-2	VODAFONE GROUP PLC		B	548,919.000	1,355,528	2.469	1,355,528	1,786,019	32,261	85,866		(182,742)		(182,742)	(249,735)	L	10/15/2015
928856-30-1	VOLVO AB-B SHS NPV		B	49,525.000	580,043	11.712	580,043	537,842		13,021		151,233		151,233	(46,224)	U	11/30/2016
929042-10-9	VORNADO RLTY TR			10,746.000	1,121,560	104.370	1,121,560	1,000,392		23,066		50,910		50,910		L	11/30/2016
929089-10-0	VOYA FINANCIAL INC			16,031.000	628,736	39.220	628,736	548,028		93		80,708	10,064	70,644		L	12/19/2016
929160-10-9	VULCAN MAT LS CO COM			8,154.000	1,020,473	125.150	1,020,473	1,023,001				(2,528)	2,957	(5,484)		L	12/21/2016
931427-10-8	WALGREENS BOOTS ALLIANCE			40,568.000	3,357,408	82.760	3,357,408	3,198,915		36,056		(27,304)	50,296	(77,600)		L	12/19/2016
931142-10-3	WAL-MART STORES			34,157.000	2,360,932	69.120	2,360,932	2,488,161	17,079	59,033		226,914	11,202	215,712		L	11/30/2016
94106L-10-9	WASTE MGMT INC DEL			17,529.000	1,242,981	70.910	1,242,981	919,508		25,401		265,136	4,850	260,286		L	08/18/2016
92939U-10-6	WEC ENERGY GROUP INC			14,329.000	840,396	58.650	840,396	802,567				37,829		37,829		L	11/30/2016
949746-10-1	WELLS FARGO CO			120,011.000	6,613,806	55.110	6,613,806	6,159,755		157,179		172,012	67,130	104,882		L	12/23/2016
950400-10-4	WELLTOWER INC			11,141.000	745,667	66.930	745,667	783,362		37,601		(11,531)		(11,531)		L	09/30/2015
Q95870-10-3	WESFARMERS		B	34,740.000	1,060,041	30.514	1,060,041	1,179,942		48,848		14,806		14,806	(6,461)	U	10/15/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
958102-10-5	WESTERN DIGITAL CORP.			22,731.000	1,544,571	67.950	1,544,571	1,322,214	11,366	12,713		451,293	301,679	149,614		L	12/19/2016
958254-10-4	WESTERN GAS PARTNERS UNITS			374.000	21,976	58.760	21,976						488	(488)		L	12/27/2016
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP		B	124,161.000	843,309	6.792	843,309	855,981		25,220		(6,318)		(6,318)	(5,940)	U	11/30/2016
Q97417-10-1	WESTPAC BANKING CORP		B	70,443.000	1,662,854	23.606	1,662,854	1,840,588		86,685		(41,360)		(41,360)	(5,125)	U	11/30/2016
962166-10-4	WEYERHAEUSER CO			24,467.000	736,212	30.090	736,212	788,390		27,038		429		429		L	11/30/2016
G9606P-19-7	WHITBREAD		B	13,916.000	649,294	46.658	649,294	989,093		16,590		(132,598)		(132,598)	(120,787)	U	09/24/2015
966244-10-5	WHITEWAVE FOOD CO CLASS A			9,206.000	511,854	55.600	511,854	353,854				153,648		153,648		L	12/10/2015
966387-10-2	WHITING PETROLEUM CORP			1,732.000	20,819	12.020	20,819	20,819					803	(803)		L	12/27/2016
966837-10-6	WHOLE FOODS MKT INC			27,424.000	843,562	30.760	843,562	836,402		697		7,160	24,183	(17,023)		L	12/19/2016
969457-10-0	WILLIAMS COS INC			170,568.000	5,311,488	31.140	5,311,488	5,043,278		58,275		268,210	366	267,844		L	12/27/2016
96949L-10-5	WILLIAMS PARTNERS UNITS			572.000	21,753	38.030	21,753	21,723				30	37	(7)		L	12/27/2016
G96629-10-3	WILLIS TOWERS WATSON PLC			5,946.000	727,077	122.280	727,077	739,504	2,854			(12,427)		(12,427)		U	11/30/2016
Y9586L-10-9	WILMAR INTERNATIONAL		B	199,100.000	494,752	2.485	494,752	489,618		11,597		99,127		99,127	(16,989)	U	05/18/2015
G9736L-12-4	WOLSELEY PLC		B	16,509.000	1,012,215	61.313	1,012,215	1,001,352		21,950		319,931		319,931	(205,833)	U	09/24/2015
980228-10-0	WOODSIDE PETROLEUM		B	32,215.000	726,865	22.563	726,865	681,828		11,791		51,009		51,009	(14,533)	U	11/30/2016
Q98418-10-8	WOOL WORTHS LIMITED		B	39,917.000	696,584	17.451	696,584	687,943		14,561		109,225	104,252	4,973	(6,259)	U	11/30/2016
G9788D-10-3	WPP PLC		B	47,494.000	1,065,736	22.439	1,065,736	961,785		29,672		184,231		184,231	(212,616)	U	09/24/2015
98212B-10-3	WPX ENERGY INC			1,440.000	20,981	14.570	20,981	20,981					619	(619)		L	12/27/2016
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			11,886.000	907,734	76.370	907,734	874,223		3,196		33,303	6,472	26,831		L	12/19/2016
98389B-10-0	XCEL ENERGY INC			21,168.000	861,538	40.700	861,538	722,351	7,197	28,365		101,395		101,395		L	09/24/2015
984121-10-3	XEROX CORP COM			52,078.000	454,641	8.730	454,641	454,641	4,036	15,754		108,906	207,854	(98,948)		L	09/24/2015
G98294-10-4	XL GROUP LTD		D	23,688.000	882,615	37.260	882,615	867,764	3,462	280		14,851	2,881	11,970		L	12/19/2016
984332-10-6	YAHOO INC COM			52,460.000	2,028,628	38.670	2,028,628	2,190,674				152,129		152,129		L	12/19/2016
988498-10-1	YUM! BRANDS INC			16,421.000	1,039,942	63.330	1,039,942	925,901		23,738		143,822		143,822		L	11/30/2016
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			5,594.000	577,301	103.200	577,301	588,021	1,343	5,258		3,412		3,412		L	09/24/2015
98978V-10-3	ZOETIS INC			15,546.000	832,177	53.530	832,177	684,282		5,907		87,213		87,213		L	09/04/2015
H9870Y-10-5	ZURICH INSURANCE GROUP AG		B	3,355.000	925,608	275.889	925,608	872,988				126,625		126,625	(22,440)	U	10/20/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					946,800,940	XXX	946,800,940	892,000,264	1,193,591	16,506,577		74,186,692	24,464,226	49,722,466	(11,398,316)	XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY			100,000.000		0.000		15,000,000								K	02/02/2005
020018-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	520,141,282	5,201.413	520,141,282	132,347,181				12,562,152		12,562,152		K	12/30/1999
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			1,000.000	1,032,682	1,032.682	1,032,682	100,000				2,184		2,184		K	05/14/2001
020018-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT LTD.			20,000.000	125,304	6.265	125,304	376,490				(86,196)		(86,196)		K	05/08/2014
020058-10-9	ALLSTATE SETTLEMENT CORPORATION			1,000.000	19,844,817	19,844.817	19,844,817	14,164,696				1,296,704		1,296,704		K	01/01/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					541,144,085	XXX	541,144,085	161,988,367				13,774,843		13,774,843		XXX	XXX
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A		D	1,262,422.630	27,886,916	22.090	27,886,916	24,622,054				2,636,714	62,101	2,574,613		V	11/04/2016
46432F-84-2	ISHARES CORE MSCI EAFE ETF		C	556,859.000	29,864,348	53.630	29,864,348	28,895,414		885,110		968,935	1,718,077	(749,142)		L	04/27/2016
464287-20-0	ISHARES CORE S&P 500 ETF			0.000		224.990				2,963						L	12/22/2015
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK			830,000.000	42,570,700	51.290	42,570,700	36,366,450		799,525		4,033,800		4,033,800		L	08/12/2015
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF		C	904,053.000	45,058,002	49.840	45,058,002	43,774,957		1,219,826		(81,560)		(81,560)		L	12/22/2016
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET			41,522.000	2,869,170	69.100	2,869,170	2,802,320		27,515		66,850	12,289	54,561		L	07/14/2016
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			468,007.000	63,110,744	134.850	63,110,744	54,948,517		820,228		9,647,205	127,280	9,519,925		L	12/09/2016
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	LS		109,558.000	14,773,896	134.850	14,773,896	12,773,871		203,164		2,447,526		2,447,526		L	11/18/2014
9299999. Subtotal - Mutual Funds					226,133,776	XXX	226,133,776	204,183,583		3,958,331		19,719,471	1,919,748	17,799,723		XXX	XXX
9799999 - Total Common Stocks					1,714,078,801	XXX	1,714,078,801	1,258,172,213	1,193,591	20,464,908		107,681,006	26,383,973	81,297,033	(11,398,316)	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,733,105,986	XXX	1,733,786,716	1,277,603,805	1,274,421	21,019,083		107,694,291	26,383,973	81,279,062	(11,445,319)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 241 , the total $ value (included in Column 8) of all such issues $ 254,350,261

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-RT-7	TREASURY BOND		11/09/2016	Various		8,977,734	10,000,000	53,193
912810-RU-4	TREASURY BOND		12/14/2016	Various		13,971,621	14,500,000	22,635
912828-C7-3	TREASURY NOTE		01/01/2016	CHARTER NATIONAL LIFE		1,639,694	1,640,000	3,058
912828-P2-0	TREASURY NOTE		12/27/2016	CITIGROUP GLOBAL MARKETS		44,898,047	45,000,000	137,568
912828-Q4-5	TREASURY NOTE		12/29/2016	Various		79,850,391	80,000,000	171,875
912828-R5-1	TREASURY NOTE		12/28/2016	Various		49,851,563	50,000,000	34,856
912828-R7-7	TREASURY NOTE		07/21/2016	MORGAN STANLEY		22,781,250	22,500,000	43,955
912828-S6-8	TREASURY NOTE		09/28/2016	Various		39,017,227	39,000,000	8,438
912828-T4-2	TREASURY NOTE		12/28/2016	Various		49,585,938	50,000,000	92,720
912828-T8-3	TREASURY NOTE		12/28/2016	Various		99,125,000	100,000,000	122,238
912828-U7-3	TREASURY NOTE		12/30/2016	Various		38,124,725	38,216,000	27,428
912828-U8-1	TREASURY NOTE		12/30/2016	BANK OF AMERICA/MERRILL LYNCH		38,159,915	38,044,000	6,306
912828-XK-1	TREASURY NOTE		01/01/2016	CHARTER NATIONAL LIFE		497,278	500,000	2,021
912810-DZ-8	U S TREAS BDS		01/01/2016	CHARTER NATIONAL LIFE		780,737	725,000	24,304
912810-EK-0	U S TREAS BDS		01/01/2016	CHARTER NATIONAL LIFE		306,851	275,000	8,440
912810-EP-9	U S TREAS BDS		01/01/2016	CHARTER NATIONAL LIFE		4,311,759	3,625,000	97,557
912810-ED-6	US TREASURY N/B		01/01/2016	CHARTER NATIONAL LIFE		118,833	105,000	3,222
742651-DJ-8	PRIVATE EXPORT FUNDING		12/01/2016	ALLSTATE LIFE REINSURANCE		5,484,920	5,000,000	99,139
0599999. Subtotal - Bonds - U.S. Governments						497,483,482	499,130,000	958,951
90131H-CA-1	21ST CENTURY FOX AMERICA INC		11/15/2016	JPMORGAN CHASE & CO.		1,497,105	1,500,000	
88579Y-AV-3	3M CO		10/24/2016	Various		13,676,913	13,827,000	32,839
002824-BF-6	ABBOTT LABORATORIES		11/17/2016	BANK OF AMERICA/MERRILL LYNCH		2,233,260	2,250,000	
002824-BG-4	ABBOTT LABORATORIES		11/17/2016	BANK OF AMERICA/MERRILL LYNCH		2,235,600	2,250,000	
002824-BH-2	ABBOTT LABORATORIES		11/17/2016	BANK OF AMERICA/MERRILL LYNCH		3,308,028	3,334,000	
00287Y-AU-3	ABBVIE INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH		4,492,170	4,500,000	
00287Y-AX-7	ABBVIE INC		05/09/2016	JPMORGAN CHASE & CO.		3,999,480	4,000,000	
00404A-AM-1	ACADIA HEALTHCARE CO INC		07/05/2016	EXCHANGE		4,157,310	4,160,000	104,404
00449#-AD-7	ACCRUENT LLC 2ND LIEN (BABSON)		09/23/2016	BABSON CAPITAL MANAGEMENT LLC		4,950,000	5,000,000	
BA5QKX-QU-6	ACCURIDE CORP TLB		12/05/2016	RBC DOMINION SECURITIES		6,547,500	6,750,000	
00507U-AR-2	ACTAVIS FUNDING SCS		01/22/2016	MORGAN STANLEY		5,044,100	5,000,000	63,250
00507V-AG-4	ACTIVISION BLIZZARD INC		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		2,996,340	3,000,000	
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		10/11/2016	Various		7,018,063	7,000,000	49,326
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		11/10/2016	EXCHANGE		2,284,954	2,284,954	
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	D	02/05/2016	CITIGROUP GLOBAL MARKETS		2,400,000	2,500,000	12,526
00130H-BW-4	AES CORP		11/16/2016	DEUTSCHE BANK AG		1,975,000	2,000,000	11,000
00130H-BX-2	AES CORP		05/11/2016	MORGAN STANLEY		1,875,000	1,875,000	
00817Y-AS-7	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		4,996,000	5,000,000	
00817Y-AT-5	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		4,996,250	5,000,000	
00817Y-AU-2	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		2,999,700	3,000,000	
00817Y-AV-0	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		9,985,400	10,000,000	
001192-AM-5	AGL CAPITAL CORP		05/13/2016	MORGAN STANLEY		6,971,860	7,000,000	
00913R-AB-2	AIR LIQUIDE FINANCE SA	D	10/31/2016	Various		4,466,880	4,500,000	2,625
009158-AS-5	AIR PRODUCTS & CHEMICALS		08/17/2016	WELLS FARGO		11,772,669	11,726,000	49,640
00928Q-AN-1	AIRCASTLE LTD		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		821,250	750,000	1,260
00928Q-AP-6	AIRCASTLE LTD		05/10/2016	Various		5,386,263	5,335,000	8,290
009363-AN-2	AIRGAS INC		05/27/2016	BANK OF AMERICA		(15,000)		
009363-AP-7	AIRGAS INC		05/27/2016	BANK OF AMERICA		(22,500)		
013093-AA-7	ALBERTSONS COMPANIES LLC		08/23/2016	Various		7,736,385	7,350,000	79,280
013093-AC-3	ALBERTSONS COMPANIES LLC		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		2,350,000	2,350,000	
013817-AU-5	ALCOA INC		01/20/2016	Various		396,600	407,000	10,941
013817-AV-3	ALCOA INC		02/09/2016	Various		1,611,000	1,800,000	30,675
018581-AJ-7	ALLIANCE DATA SYSTEMS CORPORATION		10/24/2016	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000	
019736-AD-9	ALLISON TRANSMISSION INC		09/15/2016	Various		5,045,291	5,000,000	
02005N-BF-6	ALLY FINANCIAL INC		12/05/2016	CITIGROUP GLOBAL MARKETS		6,843,800	7,000,000	118,354
02005N-BG-4	ALLY FINANCIAL INC		04/06/2016	CITIGROUP GLOBAL MARKETS		2,983,260	3,000,000	
02079K-AB-3	ALPHABET INC		04/28/2016	EXCHANGE		9,613,752	9,250,000	54,633
02079K-AC-1	ALPHABET INC		09/23/2016	Various		14,756,750	15,000,000	27,195
02155F-AC-9	ALTICE US FINANCE I CORP		04/19/2016	JPMORGAN CHASE & CO.		3,650,000	3,650,000	
00164V-AC-7	AMC NETWORKS INC		04/13/2016	RBC DOMINION SECURITIES		4,533,750	4,500,000	73,031
00164V-AD-5	AMC NETWORKS INC		08/08/2016	Various		15,115,000	15,000,000	137,014
02343U-AA-3	AMCOR FINANCE (USA) INC	C	06/21/2016	Various		36,476,106	36,085,000	34,162
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	12/01/2016	ALLSTATE LIFE REINSURANCE		3,219,894	3,000,000	25,417
02368*-AD-4	AMERICAN ACADEMY HLDGS LLC TLB		05/19/2016	NXT CAPITAL		6,435,000	6,500,000	
02376R-AA-0	AMERICAN AIRLINES GROUP INC		12/20/2016	Various		1,643,750	1,600,000	31,808
02406P-AL-4	AMERICAN AXLE & MFG INC		02/04/2016	BANK OF AMERICA/MERRILL LYNCH		4,402,875	4,425,000	92,833

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02474R-AC-7	AMERICAN BLDRS & CONT RESTMT TL		10/31/2016	EXCHANGE		2,888,031	2,888,055	
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SU		07/06/2016	RBC DOMINION SECURITIES		482,438	465,000	1,931
02666Q-D7-5	AMERICAN HONDA FINANCE	C	12/01/2016	ALLSTATE LIFE REINSURANCE		552,605	500,000	6,354
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION	C	07/07/2016	BNP CAPITAL MARKETS		10,746,453	10,750,000	
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		12/13/2016	WELLS FARGO		340,000	340,000	
03027X-AG-5	AMERICAN TOWER CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		5,047,795	5,000,000	
03027X-AH-3	AMERICAN TOWER CORP		01/08/2016	CITIGROUP GLOBAL MARKETS		1,497,795	1,500,000	
030981-AJ-3	AMERIGAS PARTNERS L.P.		06/21/2016	BANK OF AMERICA/MERRILL LYNCH		11,005,000	11,000,000	
030981-AK-0	AMERIGAS PARTNERS LP/AMERIGAS FINA		12/13/2016	WELLS FARGO		690,000	690,000	
03076C-AF-3	AMERIPRISE FINANCIAL INC		12/01/2016	ALLSTATE LIFE REINSURANCE		5,254,535	5,000,000	25,556
031162-AZ-3	AMGEN INC		12/01/2016	ALLSTATE LIFE REINSURANCE		3,234,030	3,000,000	57,000
031162-CH-1	AMGEN INC		08/10/2016	CITIGROUP GLOBAL MARKETS		14,962,350	15,000,000	
031652-BG-4	AMKOR TECHNOLOGY INC		06/21/2016	OPPENHEIMER & CO., INC.		395,000	400,000	5,879
00175P-AA-1	AMN HEALTHCARE INC		10/05/2016	SUNTRUST INVESTMENT SERVICES, INC.		2,274,063	2,250,000	1,993
032654-AN-5	ANALOG DEVICES INC		11/30/2016	CREDIT SUISSE		2,235,735	2,250,000	
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	07/27/2016	Various		25,961,243	25,250,000	131,525
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	BARCLAYS		4,991,650	5,000,000	
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	12/27/2016	EXCHANGE		27,105,617	25,542,000	431,021
03690A-AA-4	ANTERO MIDSTREAM PART FI		09/12/2016	JPMORGAN CHASE & CO.		603,000	600,000	90
03674X-AC-0	ANTERO RESOURCES CORP		07/26/2016	STIFEL CAPITAL MARKETS		595,313	625,000	5,161
03674X-AF-3	ANTERO RESOURCES CORP		09/16/2016	Various		3,502,018	3,500,000	54,297
037411-AV-7	APACHE CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		5,400,985	5,000,000	72,833
03749J-AC-2	APCO HOLDINGS LLC TL		02/05/2016	SUNTRUST CAPITAL MARKETS		12,125,000	12,500,000	
037833-BS-8	APPLE INC		03/17/2016	JPMORGAN CHASE & CO.		51,673,440	51,000,000	87,188
037833-CB-4	APPLE INC		07/28/2016	GOLDMAN, SACHS & CO.		11,488,500	11,500,000	
037833-CC-2	APPLE INC		07/28/2016	GOLDMAN, SACHS & CO.		2,995,830	3,000,000	
038522-AK-4	ARAMARK SERVICES INC		03/31/2016	EXCHANGE		85,000	85,000	1,258
038522-AL-2	ARAMARK SERVICES INC		08/23/2016	Various		2,734,688	2,625,000	41,587
038522-AM-0	ARAMARK SERVICES INC		10/19/2016	Various		9,742,725	9,655,000	64,068
03938L-AX-2	ARCELORMITTAL	D	11/08/2016	Various		1,170,250	1,100,000	20,985
03938L-AZ-7	ARCELORMITTAL SA	D	09/13/2016	GOLDMAN, SACHS & CO.		953,750	900,000	10,719
BA50HJ-AG-1	ARCH COAL INC. EXIT TL		10/05/2016	EXCHANGE		1,828,677	1,810,571	
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	D	08/23/2016	Various		5,028,906	5,000,000	18,693
042735-BE-9	ARROW ELECTRONICS INC		12/01/2016	ALLSTATE LIFE REINSURANCE		4,852,460	5,000,000	33,333
044209-AF-1	ASHLAND INC		06/28/2016	CREDIT SUISSE		3,960,000	4,000,000	71,778
044209-AM-6	ASHLAND INC		07/27/2016	Various		2,767,875	2,700,000	74,326
045054-AC-7	ASHTEAD CAPITAL INC	C	10/05/2016	Various		4,380,688	4,275,000	45,305
04649V-AQ-3	ASURION LLC REPLACEMENT B-2 TL		12/14/2016	EXCHANGE		433,486	458,859	
00206R-CY-6	AT&T INC		03/25/2016	EXCHANGE		10,000,006	10,000,000	14,444
053332-AP-7	AUTOZONE INC		03/16/2016	Various		4,237,656	4,233,000	24,252
053332-AR-3	AUTOZONE INC		04/19/2016	BARCLAYS		10,248,200	10,000,000	6,319
053773-BB-2	AVIS BUDGET CAR RENTAL LLC		03/14/2016	Various		9,280,000	9,250,000	
053807-AT-0	AVNET INC		11/29/2016	BANK OF AMERICA/MERRILL LYNCH		1,047,680	1,050,000	
058498-AS-5	BALL CORP		06/27/2016	JPMORGAN CHASE & CO.		1,458,750	1,500,000	7,500
058498-AT-3	BALL CORP		11/16/2016	OPPENHEIMER & CO., INC.		4,475,888	4,335,000	88,506
06051G-FW-4	BANK OF AMERICA CORP		04/14/2016	BANK OF AMERICA/MERRILL LYNCH		749,828	750,000	
06051G-FZ-7	BANK OF AMERICA CORP		10/18/2016	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000	
06051G-GC-7	BANK OF AMERICA CORP		11/21/2016	BANK OF AMERICA/MERRILL LYNCH		2,250,000	2,250,000	
06406F-AB-9	BANK OF NEW YORK MELLON CORP		04/25/2016	BANK OF AMERICA/MERRILL LYNCH		4,997,650	5,000,000	
06406F-AD-5	BANK OF NEW YORK MELLON CORP/THE		08/09/2016	GOLDMAN, SACHS & CO.		1,497,390	1,500,000	
07177M-AD-5	BAXALTA INC		06/07/2016	EXCHANGE		14,996,065	15,000,000	196,458
07177M-AG-8	BAXALTA INC		06/07/2016	EXCHANGE		4,498,202	4,500,000	41,250
071813-BQ-1	BAXTER INTERNATIONAL INC		08/10/2016	CITIGROUP GLOBAL MARKETS		4,995,200	5,000,000	
07274E-AF-0	BAYER US FINANCE LLC	C	03/31/2016	BARCLAYS		15,703,500	15,000,000	221,250
07274E-AG-8	BAYER US FINANCE LLC	C	03/16/2016	Various		9,762,848	9,391,000	143,506
079860-AA-0	BELLSOUTH LLC		04/19/2016	CREDIT SUISSE		4,634,955	4,500,000	
081437-AJ-4	BEMIS COMPANY INC		10/24/2016	Various		7,570,940	7,550,000	18,083
095370-AB-8	BLUE CUBE SPINCO INC		10/05/2016	EXCHANGE		2,310,362	2,075,000	95,536
095370-AD-4	BLUE CUBE SPINCO INC		10/05/2016	EXCHANGE		2,150,000	2,150,000	101,528
05565E-AD-7	BMW US CAPITAL LLC	C	04/06/2016	Various		24,010,740	24,000,000	
05565E-AF-2	BMW US CAPITAL LLC	C	04/05/2016	Various		11,998,330	12,000,000	
05565E-AL-9	BMW US CAPITAL LLC	C	09/08/2016	GOLDMAN, SACHS & CO.		749,145	750,000	
05565E-AM-7	BMW US CAPITAL LLC	C	09/08/2016	GOLDMAN, SACHS & CO.		21,433,565	21,500,000	
097023-BQ-7	BOEING CO		05/16/2016	BANK OF AMERICA/MERRILL LYNCH		31,034,115	31,500,000	
097023-BR-5	BOEING CO		05/16/2016	BANK OF AMERICA/MERRILL LYNCH		19,771,600	20,000,000	

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097023-AU-9	BOEING COMPANY		12/01/2016	ALLSTATE LIFE REINSURANCE		6,417,720	5,000,000	90,174
09739D-AC-4	BOISE CASCADE CO		12/07/2016	WELLS FARGO		1,478,003	1,474,000	5,713
097751-AY-7	BOMBARDIER INC	A	10/18/2016	OPPENHEIMER & CO., INC.		3,384,375	3,750,000	21,563
097751-BF-7	BOMBARDIER INC	A	06/21/2016	OPPENHEIMER & CO., INC.		752,250	850,000	22,127
097751-BJ-9	BOMBARDIER INC	A	10/17/2016	MORGAN STANLEY		903,750	1,000,000	833
097751-BM-2	BOMBARDIER INC	A	07/06/2016	Various		2,402,000	2,750,000	60,365
097751-BP-5	BOMBARDIER INC	A	11/16/2016	BANK OF AMERICA/MERRILL LYNCH		2,277,023	2,300,000	
09788H-AG-6	BOND PHARMACY INC. (ADV INFUSION)		05/25/2016	DIRECT		12,343,750	12,500,000	
103304-BL-4	BOYD GAMING CORP		04/13/2016	Various		9,478,595	9,175,000	20,010
05565Q-BJ-6	BP CAPITAL MARKETS PLC	D	12/01/2016	ALLSTATE LIFE REINSURANCE		2,827,160	2,666,000	28,493
05565Q-DG-0	BP CAPITAL MARKETS PLC	D	11/21/2016	BNP CAPITAL MARKETS		4,500,000	4,500,000	
07330N-AL-9	BRANCH BANKING AND TRUST COMPANY		05/05/2016	DEUTSCHE BANK AG		9,990,900	10,000,000	
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		06/21/2016	JPMORGAN CHASE & CO.		4,979,450	5,000,000	
115637-AN-0	BROWN-FORMAN CORPORATION		10/25/2016	MIZUHO SECURITIES USA INC.		4,503,190	4,504,000	12,886
118230-AQ-4	BUCKEYE PARTNERS LP		10/27/2016	BARCLAYS		1,793,592	1,800,000	
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		06/28/2016	BANK OF AMERICA/MERRILL LYNCH		1,828,750	1,750,000	22,167
067383-AE-9	C R BARD INC		05/04/2016	BANK OF AMERICA/MERRILL LYNCH		14,997,300	15,000,000	
12685J-AA-3	CABLE ONE INC		08/08/2016	CANTOR FITZGERALD		2,868,063	2,725,000	23,815
128195-AN-4	CALATLANTIC GROUP INC		12/06/2016	Various		9,735,688	9,800,000	34,885
129500-AB-0	CALERES INC		08/25/2016	Various		996,663	975,000	16,037
131347-CF-1	CALPINE CORP		06/10/2016	BANK OF AMERICA/MERRILL LYNCH		728,438	750,000	7,188
131347-CJ-3	CALPINE CORP		04/14/2016	Various		372,656	375,000	4,469
131347-CK-0	CALPINE CORP		05/24/2016	DEUTSCHE BANK AG		5,750,000	5,750,000	
13342B-AE-5	CAMERON INTL CORP		04/06/2016	J. P. MORGAN SECURITIES, INC.		(30,000)		
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	03/11/2016	CITIGROUP GLOBAL MARKETS		6,894,910	6,900,000	3,338
14042R-BS-9	CAPITAL ONE NA		09/08/2016	JPMORGAN CHASE & CO.		9,999,700	10,000,000	
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		12/05/2016	BANK OF MONTREAL		10,890,000	11,000,000	
149123-BV-2	CATERPILLAR INC		12/01/2016	ALLSTATE LIFE REINSURANCE		5,279,200	5,000,000	2,167
124900-AB-7	CCL INDUSTRIES INC	A	10/31/2016	Various		18,854,758	18,980,000	70,433
1248EP-BM-4	CCO HOLDINGS LLC		05/24/2016	EXCHANGE		3,702,973	3,700,000	58,506
1248EP-BR-3	CCO HOLDINGS LLC		04/14/2016	BANK OF AMERICA/MERRILL LYNCH		5,301,125	5,300,000	
1248EP-BP-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		03/02/2016	OPPENHEIMER & CO., INC.		3,112,500	3,000,000	8,813
15089Q-AD-6	CELANESE US HOLDINGS LLC		04/19/2016	Various		2,025,000	2,000,000	6,681
15135U-AG-4	CENOVUS ENERGY INC	A	04/11/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		132,450	150,000	738
15135U-AH-2	CENOVUS ENERGY INC	A	04/29/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		587,600	765,000	1,954
15135B-AD-3	CENTENE CORP		06/09/2016	CITIGROUP GLOBAL MARKETS		508,750	500,000	1,913
15135B-AF-8	CENTENE CORPORATION		07/19/2016	EXCHANGE		807,014	800,000	19,750
15135B-AH-4	CENTENE CORPORATION		10/18/2016	RBC DOMINION SECURITIES		1,082,500	1,000,000	11,229
15135B-AJ-0	CENTENE CORPORATION		10/26/2016	BARCLAYS		400,000	400,000	
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRI		05/13/2016	WELLS FARGO		9,987,500	10,000,000	
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI		08/08/2016	DEUTSCHE BANK AG		9,988,400	10,000,000	
153527-AL-0	CENTRAL GARDEN & PET COMPANY		10/18/2016	Various		2,160,000	2,000,000	53,083
12527G-AA-1	CF INDUSTRIES INC		10/27/2016	Various		7,684,713	7,250,000	190,543
12527G-AB-9	CF INDUSTRIES INC		10/19/2016	Various		3,734,778	3,350,000	113,381
12527G-AC-7	CF INDUSTRIES INC		10/20/2016	GOLDMAN, SACHS & CO.		952,500	1,000,000	13,752
12527G-AD-5	CF INDUSTRIES INC		10/21/2016	Various		2,598,750	2,925,000	58,008
12527G-AH-6	CF INDUSTRIES INC		11/10/2016	MORGAN STANLEY		1,864,463	1,876,000	
161175-AX-2	CHARTER COMMUNICATIONS OPERATING L		12/07/2016	EXCHANGE		5,016,988	5,000,000	66,609
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		12/07/2016	EXCHANGE		1,260,960	1,250,000	20,770
163851-AB-4	CHEMOURS COMPANY		12/14/2016	JPMORGAN CHASE & CO.		1,388,750	1,375,000	8,603
163851-AD-0	CHEMOURS COMPANY		12/20/2016	Various		733,780	800,000	2,703
16412X-AA-3	CHENIERE CORPUS CHRISTI HOLDINGS L		05/12/2016	MORGAN STANLEY		500,000	500,000	
16412X-AB-1	CHENIERE CORPUS CHRISTI HOLDINGS L		12/05/2016	GOLDMAN, SACHS & CO.		290,000	290,000	
17275R-BC-5	CISCO SYSTEMS INC		02/22/2016	JPMORGAN CHASE & CO.		5,995,440	6,000,000	
17275R-BH-4	CISCO SYSTEMS INC		09/13/2016	BANK OF AMERICA/MERRILL LYNCH		29,938,200	30,000,000	
125577-BC-9	CIT GROUP INC		04/20/2016	OPPENHEIMER & CO., INC.		1,065,000	1,000,000	4,417
125581-GQ-5	CIT GROUP INC		06/16/2016	OPPENHEIMER & CO., INC.		2,789,250	2,700,000	35,875
172967-KK-6	CITIGROUP INC		03/22/2016	CITIGROUP GLOBAL MARKETS		4,992,800	5,000,000	
172967-KV-2	CITIGROUP INC		07/26/2016	CITIGROUP GLOBAL MARKETS		4,996,500	5,000,000	
172967-KY-6	CITIGROUP INC		10/17/2016	CITIGROUP GLOBAL MARKETS		749,558	750,000	
174610-AN-5	CITIZENS FINANCIAL GROUP INC		07/25/2016	CREDIT SUISSE		4,997,400	5,000,000	
184496-AL-1	CLEAN HARBORS INC		06/24/2016	EXCHANGE		2,004,533	2,000,000	6,549
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		06/02/2016	CITIGROUP GLOBAL MARKETS		3,624,300	3,835,000	78,973
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC		03/14/2016	JPMORGAN CHASE & CO.		4,972,350	5,000,000	
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC		10/18/2016	BARCLAYS		3,231,833	3,250,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12594K-AA-0	CNH INDUSTRIAL NV		08/10/2016	Various		6,031,250	6,000,000	
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED		12/01/2016	ALLSTATE LIFE REINSURANCE		5,028,195	5,000,000	3,167
191216-BW-9	COCA-COLA CO		05/25/2016	CITIGROUP GLOBAL MARKETS		9,998,200	10,000,000	
191216-BZ-2	COCA-COLA CO		08/29/2016	JPMORGAN CHASE & CO.		14,982,600	15,000,000	
191216-AV-2	COCA-COLA CO/THE		12/01/2016	ALLSTATE LIFE REINSURANCE		3,130,647	3,000,000	24,750
191216-BA-7	COCA-COLA CO/THE		08/17/2016	BANK OF AMERICA/MERRILL LYNCH		15,053,550	15,000,000	67,563
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		11/28/2016	BARCLAYS		301,125	300,000	4,076
198280-AD-1	COLUMBIA PIPELINE GROUP INC		05/16/2016	EXCHANGE		3,003,478	3,000,000	45,375
20030N-BR-1	COMCAST CORP		03/15/2016	Various		4,649,020	4,576,000	8,739
20030N-BS-9	COMCAST CORP		03/22/2016	WELLS FARGO		5,143,050	5,000,000	16,188
20030N-AR-2	COMCAST CORPORATION		11/07/2016	MIZUHO SECURITIES USA INC.		5,818,010	5,500,000	76,293
20030N-AU-5	COMCAST CORPORATION		11/01/2016	TD SECURITIES		2,138,375	2,032,000	60,096
203372-AM-9	COMMSCOPE INC		11/07/2016	CITIGROUP GLOBAL MARKETS		208,000	200,000	4,431
20337Y-AA-5	COMMSCOPE INC		12/08/2016	Various		4,205,000	4,000,000	93,333
20605P-AG-6	CONCHO RESOURCES INC		12/13/2016	BANK OF AMERICA/MERRILL LYNCH		980,000	980,000	
20653P-AA-0	CONCORDIA INTERNATIONAL CORP	A	10/20/2016	Various		691,200	690,000	958
209111-EZ-2	CONS EDISON CO OF NY		12/01/2016	ALLSTATE LIFE REINSURANCE		3,217,953	3,000,000	61,558
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		10/05/2016	EXCHANGE		1,959,698	1,959,698	
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		10/26/2016	MIZUHO SECURITIES USA INC.		5,024,790	4,500,000	133,594
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW		11/07/2016	MIZUHO SECURITIES USA INC.		7,349,535	6,900,000	43,729
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		11/10/2016	JPMORGAN CHASE & CO.		743,468	750,000	
209115-AC-8	CONSOLIDATED EDISON INC		05/11/2016	BARCLAYS		2,248,628	2,250,000	
212015-AH-4	CONTINENTAL RESOURCES		03/21/2016	Various		553,438	650,000	9,868
212015-AQ-4	CONTINENTAL RESOURCES INC		03/03/2016	CITIGROUP GLOBAL MARKETS		272,000	400,000	5,281
220517-AA-4	CORTES NP ACQUISITION CORP		12/14/2016	Various		6,048,375	5,925,000	62,784
22160K-AE-5	COSTCO WHOLESALE CORPORATION		11/17/2016	MIZUHO SECURITIES USA INC.		15,018,150	15,000,000	73,594
22164E-AC-9	COTIVITI CORP TLB		09/28/2016	EXCHANGE		972,933	980,000	
22409*-AE-1	CP OPCO LLC (CLASSIC PARTY) REVOL		11/25/2016	DIRECT		762,690	762,690	
22409*-AB-7	CP OPCO LLC TERM LOAN A		12/27/2016	Various		1,106,253	1,135,344	
22409*-AC-5	CP OPCO LLC TERM LOAN B1		12/27/2016	Various		460,939	473,060	
22409*-AD-3	CP OPCO LLC TERM LOAN C		12/27/2016	Various		2,145,308	3,345,824	
225310-AK-7	CREDIT ACCEPTANCE CORP		04/18/2016	EXCHANGE		626,333	625,000	4,225
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		547,200	570,000	2,755
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		09/16/2016	Various		848,778	912,000	18,508
22819K-AA-8	CROWN AMERICAS LLC		11/10/2016	Various		499,375	500,000	2,479
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		04/26/2016	Various		1,077,689	1,050,000	8,727
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP		08/22/2016	CITIGROUP GLOBAL MARKETS		1,499,580	1,500,000	
126307-AQ-0	CSC HOLDINGS LLC		09/09/2016	JPMORGAN CHASE & CO.		500,000	500,000	
126408-HE-6	CSX CORP		10/13/2016	CITIGROUP GLOBAL MARKETS		19,919,200	20,000,000	
126650-CQ-1	CVS HEALTH CORP		06/13/2016	EXCHANGE		750,000	750,000	1,188
126650-CS-7	CVS HEALTH CORP		06/13/2016	EXCHANGE		2,572,786	2,493,333	4,156
126650-CT-5	CVS HEALTH CORP		05/16/2016	BARCLAYS		4,986,050	5,000,000	
126650-CU-2	CVS HEALTH CORP		05/16/2016	BARCLAYS		4,956,950	5,000,000	
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	03/21/2016	INVESTEC		3,824,211	3,824,211	
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	05/19/2016	INVESTEC		8,137,722	8,137,722	
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	10/31/2016	INVESTEC		10,000,000	10,000,000	
23422R-AA-0	DAKOTA SUB MERGER INC		12/15/2016	Various		1,572,263	1,600,000	11,497
235822-AA-1	DANA FINANCING LUXEMBOURG SARL		05/24/2016	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	
235825-AE-6	DANA HOLDING CORP		02/09/2016	Various		2,467,500	2,750,000	23,146
23636T-AB-6	DANONE SA	D	10/26/2016	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	
23636T-AD-2	DANONE SA	D	10/26/2016	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
23636T-AE-0	DANONE SA	D	10/26/2016	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		07/12/2016	Various		4,173,750	4,000,000	41,111
23307*-AC-6	DC ARENA LP		11/30/2016	SCHEDULED PAY UP				
242370-AD-6	DEAN FOODS CO		07/14/2016	Various		1,161,750	1,100,000	23,544
24823U-AH-1	DENBURY RESOURCES INC		05/04/2016	Various		220,750	450,000	4,792
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	09/13/2016	RBC DOMINION SECURITIES		9,983,900	10,000,000	
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	09/13/2016	RBC DOMINION SECURITIES		49,997,000	50,000,000	
25243Y-AT-6	DIAGEO CAPITAL PLC	D	08/18/2016	Various		10,248,650	10,250,000	36,516
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		06/08/2016	JPMORGAN CHASE & CO.		950,000	950,000	
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		06/10/2016	Various		3,475,000	3,450,000	
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM		05/26/2016	Various		8,258,205	8,250,000	
25271C-AM-4	DIAMOND OFFSHORE DRILLING INC		03/30/2016	MORGAN STANLEY		126,000	175,000	2,566
25278X-AC-3	DIAMONDBACK ENERGY INC		11/10/2016	JPMORGAN CHASE & CO.		599,250	600,000	713
25278X-AF-6	DIAMONDBACK ENERGY INC		12/15/2016	CREDIT SUISSE		704,093	710,000	

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25470X-AQ-8	DISH DBS CORP		08/05/2016	BANK OF AMERICA/MERRILL LYNCH		616,500	600,000	8,456
25470X-AW-5	DISH DBS CORP		12/12/2016	BANK OF AMERICA/MERRILL LYNCH		2,075,000	2,000,000	9,792
25470X-AY-1	DISH DBS CORP		10/26/2016	JPMORGAN CHASE & CO.		898,000	800,000	23,767
256746-AB-4	DOLLAR TREE INC		08/02/2016	EXCHANGE		1,011,815	1,000,000	24,118
25746U-BT-5	DOMINION RESOURCES INC		03/02/2016	WELLS FARGO		900,630	900,000	1,766
25746U-BU-2	DOMINION RESOURCES INC		05/23/2016	CITIGROUP GLOBAL MARKETS		2,252,228	2,250,000	4,056
25746U-CJ-6	DOMINION RESOURCES INC/VA		08/04/2016	MIZUHO SECURITIES USA INC.		748,928	750,000	
260003-AH-1	DOVER CORP		09/14/2016	GOLDMAN, SACHS & CO.		3,373,057	3,175,000	1,923
260543-CF-8	DOW CHEMICAL CO/THE		03/31/2016	BARCLAYS		3,271,200	3,000,000	48,125
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC		09/07/2016	JPMORGAN CHASE & CO.		1,495,140	1,500,000	
26138E-AV-1	DR PEPPER SNAPPLE GROUP INC		12/05/2016	CREDIT SUISSE		1,499,400	1,500,000	
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC		12/05/2016	CREDIT SUISSE		2,998,860	3,000,000	
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC		12/05/2016	CREDIT SUISSE		9,995,600	10,000,000	
233331-AX-5	DTE ENERGY COMPANY		09/29/2016	WELLS FARGO		4,993,750	5,000,000	
233331-AY-3	DTE ENERGY COMPANY		09/29/2016	WELLS FARGO		749,228	750,000	
26442C-AJ-3	DUKE ENERGY CAROLINAS		12/01/2016	ALLSTATE LIFE REINSURANCE		3,220,221	3,000,000	59,483
26442C-AQ-7	DUKE ENERGY CAROLINAS LLC		03/15/2016	Various		14,663,915	14,739,000	7,165
26441C-AR-6	DUKE ENERGY CORP		08/09/2016	BARCLAYS		3,749,625	3,750,000	
26442E-AA-8	DUKE ENERGY OHIO INC		12/01/2016	ALLSTATE LIFE REINSURANCE		3,237,894	3,000,000	27,250
26442E-AD-2	DUKE ENERGY OHIO INC		12/01/2016	ALLSTATE LIFE REINSURANCE		7,862,610	7,500,000	71,250
23341M-AC-5	DUNN PAPER TLB		10/14/2016	BNP PARIBAS SECURITIES CORP		5,940,000	6,000,000	
26817R-AN-8	DYNEGY INC		11/30/2016	Various		1,082,025	1,110,000	2,948
26817R-AP-3	DYNEGY INC		11/16/2016	Various		5,440,425	5,735,000	17,177
26817R-AS-7	DYNEGY INC		11/10/2016	Various		1,481,200	1,550,000	6,667
263534-BT-5	E.I. DU PONT DE NEMOURS		11/02/2016	JPMORGAN CHASE & CO.		10,752,100	10,000,000	186,667
26969P-AA-6	EAGLE MATERIALS INC		09/15/2016	JPMORGAN CHASE & CO.		2,171,500	2,150,000	12,900
278642-AP-8	EBAY INC		03/02/2016	WELLS FARGO		2,247,683	2,250,000	
278865-AV-2	ECOLAB INC		10/13/2016	CREDIT SUISSE		6,977,950	7,000,000	
278865-AW-0	ECOLAB INC		10/13/2016	CITIGROUP GLOBAL MARKETS		1,045,265	1,050,000	
281020-AF-4	EDISON INTERNATIONAL		09/14/2016	GOLDMAN, SACHS & CO.		7,966,906	7,766,000	3,236
268317-AS-3	ELECTRICITE DE FRANCE SA	D	12/01/2016	ALLSTATE LIFE REINSURANCE		2,506,340	2,500,000	12,083
532457-AX-6	ELI LILLY & CO		12/01/2016	ALLSTATE LIFE REINSURANCE		2,073,366	2,000,000	19,000
532457-BF-4	ELI LILLY AND CO		03/09/2016	Various		5,085,080	5,005,000	48,528
26867L-AC-4	EMD FINANCE LLC	C	04/13/2016	BARCLAYS		1,251,175	1,250,000	1,712
29103D-AA-4	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.		4,998,150	5,000,000	
29103D-AD-8	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.		2,997,090	3,000,000	
292480-AG-5	ENABLE MIDSTREAM PARTNERS LP		02/17/2016	CANTOR FITZGERALD		934,450	1,340,000	7,865
29250N-AL-9	ENBRIDGE INC	A	11/21/2016	DEUTSCHE BANK AG		1,043,238	1,050,000	
29271L-AA-2	ENDO FINANCE CO		02/04/2016	BANK OF AMERICA/MERRILL LYNCH		4,519,500	4,600,000	17,633
29273A-AA-4	ENERGIZER SPINCO INC		10/19/2016	Various		4,120,000	4,000,000	48,583
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP		02/24/2016	JPMORGAN CHASE & CO.		269,310	376,000	4,174
29364W-AY-4	ENTERGY LOUISIANA LLC		09/28/2016	GOLDMAN, SACHS & CO.		14,936,550	15,000,000	
29365T-AE-4	ENTERGY TEXAS INC		03/08/2016	GOLDMAN, SACHS & CO.		9,980,800	10,000,000	
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		04/04/2016	JPMORGAN CHASE & CO.		2,996,940	3,000,000	
64189P-AA-1	ENVISION HEALTHCARE CORP		11/16/2016	Various		803,750	800,000	
29413X-AA-5	ENVIVA PARTNERS LP/ENVIVA PARTNERS		11/30/2016	Various		1,186,300	1,180,000	1,445
26881L-AF-9	EP MINERALS LLC TERM LOAN		06/29/2016	BANK OF MONTREAL		2,369,614	2,406,813	
294429-AK-1	EQUIFAX INC		05/05/2016	BANK OF AMERICA/MERRILL LYNCH		2,248,920	2,250,000	
29444U-AP-1	EQUINIX INC		05/23/2016	CITIGROUP GLOBAL MARKETS		1,052,500	1,000,000	23,160
26884T-AP-7	ERAC USA FINANCE LLC		12/01/2016	ALLSTATE LIFE REINSURANCE		5,037,560	5,000,000	15,833
26884T-AQ-5	ERAC USA FINANCE LLC		05/23/2016	MITSUBISHI UFJ SECURITIES (USA)		7,489,650	7,500,000	
26884T-AR-3	ERAC USA FINANCE LLC		05/23/2016	RBC DOMINION SECURITIES		7,475,550	7,500,000	
26884T-AT-9	ERAC USA FINANCE LLC		10/11/2016	MIZUHO SECURITIES USA INC.		12,227,338	12,250,000	
26884A-BF-9	ERP OPERATING LP		10/04/2016	RBC DOMINION SECURITIES		1,490,115	1,500,000	
26907Y-AA-2	ESH HOSPITALITY INC		12/19/2016	Various		11,157,625	11,300,000	219,020
29736R-AH-3	ESTEE LAUDER COMPANIES INC		05/05/2016	JPMORGAN CHASE & CO.		6,498,440	6,500,000	
30040W-AA-6	EVERSOURCE ENERGY		03/07/2016	BANK OF AMERICA/MERRILL LYNCH		4,989,450	5,000,000	
30161N-AT-8	EXELON CORP		04/04/2016	BARCLAYS		899,784	900,000	
30219G-AE-8	EXPRESS SCRIPTS HOLDING		04/01/2016	CANTOR FITZGERALD		3,261,960	3,000,000	55,813
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO		02/22/2016	CREDIT SUISSE		2,245,275	2,250,000	
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO		06/29/2016	CREDIT SUISSE		14,993,850	15,000,000	
30257W-AA-4	FAGE INTERNATIONAL SA/FAGE USA DAI	D	07/27/2016	CITIGROUP GLOBAL MARKETS		400,000	400,000	
315292-AR-3	FERRELLGAS LP		07/12/2016	EXCHANGE		172,068	190,000	962
31677Q-BG-3	FIFTH THIRD BANK (OHIO)		06/09/2016	DEUTSCHE BANK AG		4,996,250	5,000,000	
32008D-AA-4	FIRST DATA CORP		03/23/2016	BANK OF AMERICA/MERRILL LYNCH		14,546,956	14,535,000	250,325

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32008D-AB-2	FIRST DATA CORP		06/14/2016	BANK OF AMERICA/MERRILL LYNCH		1,473,750	1,500,000	48,396
32007U-BR-9	FIRST DATA CORP 2021C NEW DOLLARTL		04/26/2016	Various		2,570,288	2,572,542	
337932-AC-1	FIRSTENERGY CORP		04/15/2016	JPMORGAN CHASE & CO.		3,247,345	2,588,000	82,178
33766J-AD-5	FIRSTENERGY SOLUTIONS CO		12/07/2016	Various		645,000	1,500,000	29,494
33766J-AF-0	FIRSTENERGY SOLUTIONS CO		12/13/2016	Various		1,617,770	4,126,000	92,165
337738-AP-3	FISERV INC		12/01/2016	ALLSTATE LIFE REINSURANCE		10,219,300	10,000,000	
302445-AD-3	FLIR SYSTEMS INC		06/01/2016	BANK OF AMERICA/MERRILL LYNCH		2,248,448	2,250,000	
343498-AB-7	FLOWERS FOODS INC		09/23/2016	DEUTSCHE BANK AG		1,492,095	1,500,000	
345370-CR-9	FORD MOTOR COMPANY		12/05/2016	GOLDMAN, SACHS & CO.		750,000	750,000	
349553-AJ-6	FORTIS INC	A	09/29/2016	GOLDMAN, SACHS & CO.		2,992,350	3,000,000	
349553-AL-1	FORTIS INC	A	09/29/2016	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
34959J-AA-6	FORTIVE CORP		06/06/2016	MORGAN STANLEY		1,198,716	1,200,000	
34959J-AB-4	FORTIVE CORP		06/08/2016	Various		7,575,814	7,550,000	
34959J-AC-2	FORTIVE CORP		07/06/2016	Various		31,440,192	30,425,000	32,375
30190Q-AA-7	FOUNDATION BUILDING MATERIALS LLC		08/10/2016	GOLDMAN, SACHS & CO.		1,098,000	1,080,000	660
354613-AG-6	FRANKLIN RESOURCES INC		12/01/2016	ALLSTATE LIFE REINSURANCE		2,680,590	2,500,000	3,533
35671D-AW-5	FREEPORT-MCMORAN C & G		01/28/2016	Various		1,532,300	1,820,000	15,338
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/18/2016	Various		231,000	300,000	258
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		12/05/2016	Various		422,500	500,000	5,617
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/03/2016	Various		122,830	142,000	1,621
35671D-BJ-3	FREEPORT-MCMORAN INC		11/17/2016	Various		691,250	800,000	690
35671D-BP-9	FREEPORT-MCMORAN INC		12/13/2016	EXCHANGE		987,943	980,000	
35671D-BR-5	FREEPORT-MCMORAN INC		12/13/2016	EXCHANGE		430,584	450,000	
35671D-BT-1	FREEPORT-MCMORAN INC		12/13/2016	EXCHANGE		741,221	780,000	
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		323,250	300,000	5,185
35906A-AK-4	FRONTIER COMMUNICATIONS		11/16/2016	CITIGROUP GLOBAL MARKETS		1,612,875	1,700,000	14,875
35906A-AN-8	FRONTIER COMMUNICATIONS		11/10/2016	CITIGROUP GLOBAL MARKETS		404,938	475,000	3,119
35906A-AH-1	FRONTIER COMMUNICATIONS CORP		11/29/2016	GOLDMAN, SACHS & CO.		519,375	500,000	5,549
35906A-AT-5	FRONTIER COMMUNICATIONS CORP		06/07/2016	EXCHANGE		141,000	141,000	2,850
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		10/18/2016	Various		1,787,000	1,700,000	16,538
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		10/21/2016	Various		4,479,375	4,300,000	50,539
30288@-AA-6	FTS HLDGS 2ND LN TL FINTECH (BBSN)		08/03/2016	BABSON CAPITAL MANAGEMENT LLC		4,950,000	5,000,000	
364725-BC-4	GANNETT CO INC		04/15/2016	RBC DOMINION SECURITIES		3,620,430	3,498,000	82,835
361448-AY-9	GATX CORPORATION		09/08/2016	CITIGROUP GLOBAL MARKETS		4,965,750	5,000,000	
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING C		12/01/2016	Various		27,028,617	29,617,000	97,315
369550-AV-0	GENERAL DYNAMICS CORP		08/18/2016	BARCLAYS		3,012,503	3,007,000	8,186
369550-AU-2	GENERAL DYNAMICS CORPORATION		04/13/2016	Various		6,967,118	6,862,000	65,618
369550-AW-8	GENERAL DYNAMICS CORPORATION		10/04/2016	Various		29,768,500	30,000,000	14,323
369550-AX-6	GENERAL DYNAMICS CORPORATION		10/24/2016	JPMORGAN CHASE & CO.		10,675,491	10,959,000	48,516
36962G-5J-9	GENERAL ELEC CAP CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		1,578,749	1,432,000	8,139
369604-BC-6	GENERAL ELECTRIC CO		11/28/2016	Various		15,603,750	15,000,000	382,813
369604-BD-4	GENERAL ELECTRIC CO		04/19/2016	BANK OF AMERICA/MERRILL LYNCH		15,777,880	15,195,000	14,815
37045X-BB-1	GENERAL MOTORS FINANCIAL CO INC		07/19/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		1,021,500	1,000,000	603
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/25/2016	JPMORGAN CHASE & CO.		1,498,935	1,500,000	
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		06/29/2016	CITIGROUP GLOBAL MARKETS		8,733,988	8,750,000	
37185L-AE-2	GENESIS ENERGY LP		10/21/2016	RBC DOMINION SECURITIES		306,000	300,000	3,402
37185L-AF-9	GENESIS ENERGY LP		11/10/2016	Various		806,950	820,000	17,784
373334-KF-7	GEORGIA POWER CO		03/02/2016	BANK OF AMERICA/MERRILL LYNCH		2,993,850	3,000,000	
375558-BK-8	GILEAD SCIENCES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		2,233,868	2,250,000	
375558-BL-6	GILEAD SCIENCES INC		09/15/2016	JPMORGAN CHASE & CO.		1,494,690	1,500,000	
377372-AD-9	GLAXOSMITHKLINE CAPITAL	C	12/01/2016	ALLSTATE LIFE REINSURANCE		3,170,022	3,000,000	7,533
377373-AD-7	GLAXOSMITHKLINE CAPITAL	D	04/13/2016	Various		17,860,705	17,085,000	214,199
361841-AG-4	GLP CAPITAL LP FIN II		04/11/2016	JPMORGAN CHASE & CO.		90,000	90,000	
361841-AH-2	GLP CAPITAL LP FIN II		05/03/2016	Various		3,748,853	3,648,000	2,834
38141G-VT-8	GOLDMAN SACHS & CO		04/20/2016	GOLDMAN, SACHS & CO.		1,047,081	1,050,000	
38141G-VU-5	GOLDMAN SACHS & CO		04/20/2016	GOLDMAN, SACHS & CO.		2,998,050	3,000,000	
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE		11/10/2016	GOLDMAN, SACHS & CO.		1,496,115	1,500,000	
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		05/24/2016	STIFEL CAPITAL MARKETS		2,810,638	2,733,000	4,518
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		08/09/2016	BANK OF AMERICA/MERRILL LYNCH		5,865,625	5,850,000	286
398433-AH-5	GRIFFON CORPORATION		07/21/2016	EXCHANGE		9,661,857	9,780,000	199,675
398545-AA-1	GRINDING MEDIA INC		12/02/2016	MORGAN STANLEY		700,000	700,000	
398905-AK-5	GROUP 1 AUTOMOTIVE INC		07/08/2016	BARCLAYS		997,500	1,000,000	5,833
398905-AL-3	GROUP 1 AUTOMOTIVE INC.		10/13/2016	BANK OF AMERICA/MERRILL LYNCH		1,005,000	1,000,000	17,938
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		04/19/2016	DEUTSCHE BANK AG		2,996,040	3,000,000	
410345-AJ-1	HANESBRANDS INC		10/03/2016	Various		5,283,125	5,250,000	25,951

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
410345-AL-6	HANESBRANDS INC		12/05/2016	Various		16,351,490	16,305,000	92,390
41283L-AG-0	HARLEY-DAVIDSON FINANCIAL SERVICES		01/05/2016	JPMORGAN CHASE & CO.		4,999,400	5,000,000	
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES		01/05/2016	JPMORGAN CHASE & CO.		4,994,400	5,000,000	
404119-AJ-8	HCA INC		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		322,875	300,000	4,188
404119-BS-7	HCA INC		06/28/2016	Various		598,875	575,000	18,213
404119-BT-5	HCA INC		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		5,625,000	5,625,000	
404119-BU-2	HCA INC		08/10/2016	Various		1,490,613	1,490,000	
421924-BK-6	HEALTHSOUTH CORP		05/24/2016	BANK OF AMERICA/MERRILL LYNCH		1,789,375	1,750,000	7,267
421924-BT-7	HEALTHSOUTH CORP		06/01/2016	Various		4,682,165	4,625,000	37,874
42824C-AU-3	HEWLETT PACKARD ENTERPRISE CO		12/28/2016	EXCHANGE		11,993,357	12,000,000	78,850
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		12/28/2016	EXCHANGE		9,975,185	10,000,000	99,361
42958Q-AE-6	HIGGINBOTHAM INSURANCE AGENCY TL		12/13/2016	SUNTRUST CAPITAL MARKETS		2,487,500	2,500,000	
431475-AA-0	HILL-ROM HOLDINGS INC		12/07/2016	Various		4,318,250	4,150,000	80,540
43283Q-AA-8	HILTON GRAND VACATIONS BORROWER LL		11/18/2016	GOLDMAN, SACHS & CO.		957,110	950,000	
438516-BA-3	HONEYWELL INTERNATIONAL		12/01/2016	ALLSTATE LIFE REINSURANCE		10,836,480	10,000,000	106,250
438516-BK-1	HONEYWELL INTERNATIONAL INC		10/24/2016	MORGAN STANLEY		1,500,000	1,500,000	
438516-BL-9	HONEYWELL INTERNATIONAL INC		10/24/2016	JPMORGAN CHASE & CO.		8,469,400	8,500,000	
443628-AF-9	HUDBAY MINERALS INC	A	12/01/2016	BARCLAYS		150,000	150,000	
443628-AG-7	HUDBAY MINERALS INC	A	12/01/2016	BARCLAYS		150,000	150,000	
446150-AJ-3	HUNTINGTON BANCSHARES INC		03/09/2016	GOLDMAN, SACHS & CO.		1,497,045	1,500,000	
446150-AK-0	HUNTINGTON BANCSHARES INC		08/04/2016	GOLDMAN, SACHS & CO.		748,868	750,000	
44891A-AE-7	HYUNDAI CAPITAL AMERICA	C	03/14/2016	CITIGROUP GLOBAL MARKETS		4,996,550	5,000,000	
44891A-AG-2	HYUNDAI CAPITAL AMERICA	C	06/07/2016	BANK OF AMERICA/MERRILL LYNCH		9,992,900	10,000,000	
459200-GJ-4	IBM CORP		04/19/2016	Various		5,328,900	5,000,000	30,083
451102-AX-5	ICAHN ENTERPRISES LP		09/29/2016	Various		1,371,875	1,375,000	9,688
451102-BF-3	ICAHN ENTERPRISES LP		09/09/2016	Various		6,995,438	7,475,000	120,617
452308-AJ-8	ILLINOIS TOOL WORKS INC		12/01/2016	ALLSTATE LIFE REINSURANCE		3,298,761	3,000,000	31,250
452308-AX-7	ILLINOIS TOOL WORKS INC		10/31/2016	JPMORGAN CHASE & CO.		19,937,000	20,000,000	
45672N-AG-6	INFOR (US) INC		03/17/2016	EXCHANGE		1,500,000	1,500,000	33,042
458140-AL-4	INTEL CORP		08/17/2016	WELLS FARGO		5,027,350	5,000,000	12,563
458140-AW-0	INTEL CORP		05/12/2016	JPMORGAN CHASE & CO.		2,994,720	3,000,000	
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA		03/23/2016	GOLDMAN, SACHS & CO.		943,750	925,000	
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		24,968,250	25,000,000	
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.		3,986,600	4,000,000	
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY		06/21/2016	Various		11,146,175	10,915,000	191,944
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		12/07/2016	Various		2,901,250	2,750,000	61,615
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP		04/20/2016	BANK OF AMERICA/MERRILL LYNCH		212,750	200,000	783
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		04/01/2016	Various		1,092,500	1,000,000	8,323
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC		06/16/2016	Various		4,235,000	4,250,000	2,688
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		12/27/2016	Various		107,805,405	915,876	
24422E-QR-3	JOHN DEERE CAPITAL CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		1,838,422	1,750,000	15,084
24422E-TG-4	JOHN DEERE CAPITAL CORP		04/08/2016	GOLDMAN, SACHS & CO.		5,104,300	5,000,000	15,167
478045-AA-5	JOHN SEVIER COMB CYCLE		12/01/2016	ALLSTATE LIFE REINSURANCE		4,918,756	4,689,581	81,955
478160-BL-7	JOHNSON & JOHNSON		11/02/2016	MIZUHO SECURITIES USA INC.		10,022,200	10,000,000	51,875
478160-BS-2	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
478160-BT-0	JOHNSON & JOHNSON		04/19/2016	Various		10,094,500	10,000,000	29,042
478160-BY-9	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.		10,984,490	11,000,000	
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC		12/28/2016	EXCHANGE		7,087,912	7,100,000	86,778
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		12/28/2016	EXCHANGE		6,993,908	6,476,000	94,010
46625H-RL-6	JPMORGAN CHASE & CO		05/11/2016	JPMORGAN CHASE & CO.		748,005	750,000	
48125L-RH-7	JPMORGAN CHASE BANK NA		09/20/2016	JPMORGAN CHASE & CO.		11,500,000	11,500,000	
48125L-RJ-3	JPMORGAN CHASE BANK NA		09/20/2016	JPMORGAN CHASE & CO.		11,500,000	11,500,000	
485170-AU-8	KANSAS CITY SOUTHERN		07/27/2016	EXCHANGE		4,427,619	4,500,000	21,150
487836-BS-6	KELLOGG COMPANY		11/07/2016	BANK OF AMERICA/MERRILL LYNCH		1,122,988	1,124,000	
49269T-AB-5	KETTLE CUSINE LLC TL		07/28/2016	DIRECT		7,425,000	7,500,000	
49327M-2N-3	KEYBANK NA/CLEVELAND OH		03/03/2016	KEYCORP		749,633	750,000	
493738-AC-2	KIA MOTORS CORP	D	04/15/2016	Various		5,028,750	5,000,000	
494386-AB-1	KIMBERLY-CLARK DE MEXICO SA DE CV	D	12/01/2016	ALLSTATE LIFE REINSURANCE		9,960,640	10,000,000	55,944
496902-AN-7	KINROSS GOLD CORP	A	12/20/2016	Various		1,503,000	1,620,000	12,227
50077L-AG-1	KRAFT HEINZ FOODS CO		08/26/2016	EXCHANGE		17,805,774	17,825,000	53,475
50077L-AH-9	KRAFT HEINZ FOODS CO		08/26/2016	EXCHANGE		3,747,338	3,750,000	15,750
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	C	09/08/2016	BARCLAYS		669,500	650,000	4,550
501797-AL-8	L BRANDS INC		03/23/2016	Various		12,451,752	12,000,000	314,722
501797-AM-6	L BRANDS INC		06/13/2016	BANK OF AMERICA/MERRILL LYNCH		7,500,000	7,500,000	
502413-BE-6	L-3 COMMUNICATIONS CORP		11/29/2016	BANK OF AMERICA/MERRILL LYNCH		746,168	750,000	

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512807-AR-9	LAM RESEARCH CORP		05/23/2016	JPMORGAN CHASE & CO.		2,997,480	3,000,000	
513075-BL-4	LAMAR MEDIA CORP.		09/02/2016	EXCHANGE		3,745,216	3,500,000	17,330
513272-AB-0	LAMB WESTON HLD		11/14/2016	Various		4,514,588	4,595,000	4,978
51509G-AB-9	LANDS END TLB		05/11/2016	BANK OF AMERICA		1,645,000	2,000,000	
526057-BV-5	LENNAR CORP		06/21/2016	CANTOR FITZGERALD		1,485,000	1,500,000	4,750
526057-BW-3	LENNAR CORP		07/15/2016	Various		1,526,918	1,500,000	16,643
526057-BX-1	LENNAR CORP		02/26/2016	CITIGROUP GLOBAL MARKETS		250,000	250,000	
526057-BN-3	LENNAR CORPORATION		08/23/2016	CITIGROUP GLOBAL MARKETS		1,474,460	1,391,000	18,537
526107-AD-9	LENNOX INTERNATIONAL INC.		11/01/2016	JPMORGAN CHASE & CO.		14,313,221	14,330,000	944
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		11/07/2016	WELLS FARGO		306,750	300,000	3,306
52729B-BH-5	LEVEL 3 FINANCING INC		04/15/2016	BANK OF AMERICA/MERRILL LYNCH		3,090,000	3,000,000	21,948
52729B-BL-6	LEVEL 3 FINANCING INC		11/29/2016	Various		14,589,584	14,500,000	99,969
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		02/29/2016	BABSON CAPITAL MANAGEMENT LLC		6,171,875	6,250,000	
53219L-AP-4	LIFEPOINT HEALTH INC		06/22/2016	Various		12,511,250	12,500,000	6,943
539830-AY-5	LOCKHEED MARTIN CORP		03/11/2016	CITIGROUP GLOBAL MARKETS		7,413,039	7,100,000	661
548661-DM-6	LOWE S COMPANIES INC		04/11/2016	WELLS FARGO		15,927,040	16,000,000	
548661-CT-2	LOWE'S COMPANIES INC		03/11/2016	CITIGROUP GLOBAL MARKETS		3,221,010	3,000,000	47,188
561233-AA-5	MALLINCKRODT INTERNATIONAL FINANCE		10/21/2016	BANK OF AMERICA/MERRILL LYNCH		2,491,125	2,555,000	34,688
561233-AD-9	MALLINCKRODT INTERNATIONAL FINANCE		06/15/2016	OPPENHEIMER & CO., INC.		37,650	40,000	406
571903-AV-5	MARRIOTT INTERNATIONAL INC		12/27/2016	EXCHANGE		29,892,396	30,000,000	343,750
57169*-AV-9	MARS INC SR UNSEC NTS SER L		09/27/2016	JPMORGAN CHASE & CO.		18,000,000	18,000,000	
574599-BG-0	MASCO CORP		04/18/2016	BANK OF AMERICA/MERRILL LYNCH		141,215	122,000	869
574599-BL-9	MASCO CORP		03/10/2016	RBC DOMINION SECURITIES		1,990,480	2,000,000	
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		09/30/2016	SCHEDULED PAY UP		91,107	91,107	
57629W-CC-2	MASSMUTUAL GLOBAL FUNDING II		10/05/2016	MORGAN STANLEY		4,997,250	5,000,000	
577081-BA-9	MATTEL INC		08/02/2016	BANK OF AMERICA/MERRILL LYNCH		1,498,230	1,500,000	
579780-AF-4	MCCORMICK & CO		08/17/2016	RBC DOMINION SECURITIES		5,310,650	5,000,000	53,507
58013M-EX-8	MCDONALDS CORPORATION		03/30/2016	JEFFERIES & COMPANY, INC.		7,811,985	7,550,000	66,325
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		1,841,875	1,750,000	52,372
585055-AS-5	MEDTRONIC INC		12/01/2016	ALLSTATE LIFE REINSURANCE		3,210,279	3,000,000	28,183
G5963#-AG-8	MEGGITT PLC SERIES A SENIOR NOTE	D	07/06/2016	BANK OF AMERICA/MERRILL LYNCH		17,000,000	17,000,000	
59001A-AQ-5	MERITAGE HOMES CORP		12/19/2016	WELLS FARGO		326,250	300,000	4,725
59217G-BS-7	MET LIFE GLOBAL FUNDING I		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		9,995,300	10,000,000	
59217G-BT-5	METROPOLITAN LIFE GLOBAL FUNDING I		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000	
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		1,497,510	1,500,000	
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		12/12/2016	DEUTSCHE BANK AG		2,997,990	3,000,000	
55303W-AA-5	MGM GROWTH PROPERTIES LLC		12/12/2016	Various		11,888,375	11,552,000	3,451
55303X-AA-3	MGM GROWTH PROPERTIES OPERATING PA		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		4,726,250	4,700,000	5,125
552953-CB-5	MGM RESORTS INTERNATIONAL		01/12/2016	BANK OF AMERICA/MERRILL LYNCH		345,625	350,000	5,359
552953-CC-3	MGM RESORTS INTERNATIONAL		07/06/2016	Various		1,292,750	1,225,000	14,017
552953-CD-1	MGM RESORTS INTERNATIONAL		10/24/2016	Various		6,252,840	6,258,000	2,254
594088-AM-8	MICHAELS STORES INC 2016 TLB1		09/28/2016	EXCHANGE		2,410,591	2,410,588	
595112-BG-7	MICRON TECHNOLOGY INC		03/03/2016	GOLDMAN, SACHS & CO.		2,100,000	2,500,000	20,703
595112-BH-5	MICRON TECHNOLOGY INC		04/20/2016	Various		6,881,556	6,825,000	
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		11/28/2016	STIFEL CAPITAL MARKETS		677,310	642,000	12,996
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/06/2016	MORGAN STANLEY		450,000	450,000	
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/06/2016	MORGAN STANLEY		750,000	750,000	
60855R-AG-5	MOLINA HEALTHCARE INC		11/30/2016	Various		2,587,130	2,581,000	29,446
60871R-AF-7	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA/MERRILL LYNCH		9,796,276	9,800,000	
60871R-AG-5	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA/MERRILL LYNCH		9,984,500	10,000,000	
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE		10/19/2016	CREDIT SUISSE		7,483,800	7,500,000	
60920L-AB-0	MONDELEZ INTERNATIONAL HOLDINGS NE		10/19/2016	CREDIT SUISSE		3,750,000	3,750,000	
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDINGS NE		10/19/2016	MIZUHO SECURITIES USA INC.		9,963,100	10,000,000	
61746B-EA-0	MORGAN STANLEY		04/18/2016	MORGAN STANLEY		9,966,400	10,000,000	
61746B-EC-6	MORGAN STANLEY		10/19/2016	MORGAN STANLEY		1,500,000	1,500,000	
55342U-AF-1	MPT OPERATING PARTNERSHIP LP		02/19/2016	BANK OF AMERICA/MERRILL LYNCH		2,974,375	2,950,000	531
626717-AD-4	MURPHY OIL CORP		05/04/2016	OPPENHEIMER & CO., INC.		306,625	350,000	6,128
626717-AF-9	MURPHY OIL CORP		08/04/2016	Various		575,875	650,000	9,297
626717-AH-5	MURPHY OIL CORPORATION		08/12/2016	JPMORGAN CHASE & CO.		200,000	200,000	
62854A-AC-8	MYLAN NV		05/31/2016	DEUTSCHE BANK AG		8,739,850	8,750,000	
63254A-AR-9	NATIONAL AUSTRALIA BANK LTD (NEW	D	07/05/2016	BANK OF AMERICA/MERRILL LYNCH		1,495,725	1,500,000	
78442F-ET-1	NAVIENT CORP		10/20/2016	Various		1,032,250	1,100,000	2,382
62886E-AS-7	NCR CORP		08/03/2016	BANK OF AMERICA/MERRILL LYNCH		418,000	400,000	3,754
64110L-AJ-5	NETFLIX INC		02/09/2016	EXCHANGE		2,013,225	2,000,000	34,833
64110L-AL-0	NETFLIX INC		02/09/2016	EXCHANGE		1,000,000	1,000,000	18,604

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64110L-AM-8	NETFLIX INC		10/24/2016	MORGAN STANLEY		700,000	700,000	
64952W-BF-9	NEW YORK LIFE GLOBAL FDG		04/14/2016	BANK OF AMERICA/MERRILL LYNCH		1,108,668	1,100,000	7,764
64952W-CB-7	NEW YORK LIFE GLOBAL FUNDING		04/06/2016	MIZUHO SECURITIES USA INC.		5,542,687	5,520,000	37,551
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING		04/07/2016	Various		23,018,980	23,000,000	
65120F-AA-2	NEWCREST FINANCE PTY LTD	D	10/27/2016	Various		2,236,116	2,100,000	41,978
651229-AT-3	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		14,996,550	15,000,000	
651229-AV-8	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.		3,748,838	3,750,000	
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/28/2016	CITIGROUP GLOBAL MARKETS		9,989,900	10,000,000	
62912X-AB-0	NGPL PIPECO LLC		08/24/2016	RBC DOMINION SECURITIES		1,772,100	1,690,000	10,153
65409M-AL-5	NIELSEN & BAINBRIDGE (NBG HOME) TL		06/28/2016	Antares Holdings LP		6,201,267	6,263,906	
65409Y-BD-6	NIELSEN FINANCE CLASS B3 TERM LOAN		10/04/2016	EXCHANGE		1,951,650	1,955,000	
65409Q-BB-7	NIELSEN FINANCE LLC		08/23/2016	JPMORGAN CHASE & CO.		2,590,625	2,500,000	45,486
654106-AF-0	NIKE INC		10/18/2016	CITIGROUP GLOBAL MARKETS		16,975,860	17,000,000	
65441C-AB-9	NINE WEST HOLDINGS INC TL		05/09/2016	MORGAN STANLEY DEAN WITTER		2,209,236	3,567,252	
654740-AL-3	NISSAN MOTOR ACCEPTANCE CORP	C	03/02/2016	BANK OF AMERICA/MERRILL LYNCH		19,983,800	20,000,000	
65504L-AP-2	NOBLE HOLDING INTERNATIONAL LTD	D	12/16/2016	Various		1,449,248	1,480,000	
65504L-AF-4	NOBLE HOLDING INTL LTD	D	03/30/2016	BANK OF AMERICA/MERRILL LYNCH		63,000	90,000	382
655844-BS-6	NORFOLK SOUTHERN CORP		05/31/2016	BANK OF AMERICA/MERRILL LYNCH		5,481,410	5,500,000	
666807-BK-7	NORTHROP GRUMMAN CORP		11/28/2016	JPMORGAN CHASE & CO.		14,975,850	15,000,000	
66977W-AN-9	NOVA CHEMICALS CORP	A	08/03/2016	Various		5,917,500	6,000,000	44,042
66977W-AP-4	NOVA CHEMICALS CORP	A	11/16/2016	Various		17,213,445	17,416,000	274,933
66989H-AD-0	NOVARTIS CAPITAL CORP	C	12/01/2016	ALLSTATE LIFE REINSURANCE		5,379,470	5,000,000	22,611
670001-AC-0	NOVELIS CORP		09/15/2016	Various		1,406,875	1,400,000	131
629377-BU-5	NRG ENERGY INC		06/28/2016	MORGAN STANLEY		486,250	500,000	9,753
629377-BZ-4	NRG ENERGY INC		07/08/2016	Various		5,287,813	5,250,000	10,069
629377-CB-6	NRG ENERGY INC		08/10/2016	Various		2,133,250	2,125,000	1,017
62943W-AB-5	NRG YIELD OPERATING LLC		08/23/2016	Various		2,347,500	2,250,000	1,680
62943W-AC-3	NRG YIELD OPERATING LLC		08/17/2016	Various		6,498,750	6,500,000	764
BA50HA-S8-9	NSM SUB HLDGS TL (BABSON)		10/11/2016	BABSON CAPITAL MANAGEMENT LLC		8,965,530	9,148,500	
67021C-AL-1	NSTAR ELECTRIC CO		05/23/2016	CITIGROUP GLOBAL MARKETS		4,982,600	5,000,000	
629738-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		07/12/2016	MIHI, LLC		7,018,125	7,125,000	
67020Y-AL-4	NUANCE COMMUNICATIONS INC		12/08/2016	BARCLAYS		4,041,730	4,080,000	
67054L-AB-3	NUMERICABLE GROUP SA	D	06/10/2016	Various		744,623	750,000	8,667
67054L-AC-1	NUMERICABLE GROUP SA	D	05/03/2016	Various		2,144,750	2,200,000	30,660
67053N-AG-9	NUMERICABLE US LLC TLB7	D	04/22/2016	J. P. MORGAN SECURITIES, INC.		1,980,000	2,000,000	
67066G-AD-6	NVIDIA CORPORATION		09/13/2016	GOLDMAN, SACHS & CO.		3,742,575	3,750,000	
683715-AA-4	OPEN TEXT CORP	A	07/07/2016	Various		3,864,375	3,750,000	82,813
683715-AB-2	OPEN TEXT CORP	A	12/15/2016	Various		2,010,000	1,950,000	8,201
68389X-BK-0	ORACLE CORPORATION		06/29/2016	JPMORGAN CHASE & CO.		9,483,470	9,500,000	
68389X-BL-8	ORACLE CORPORATION		06/29/2016	JPMORGAN CHASE & CO.		7,248,768	7,250,000	
685218-AC-3	ORANGE SA	D	10/25/2016	BANK OF AMERICA/MERRILL LYNCH		2,246,715	2,250,000	
68557N-AC-7	ORBITAL ATK INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		2,901,250	2,750,000	60,920
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		09/22/2016	Various		5,260,460	4,991,000	83,074
12505F-AF-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		10/21/2016	BANK OF AMERICA/MERRILL LYNCH		2,107,500	2,000,000	13,219
690742-AF-8	OWENS CORNING		08/03/2016	WELLS FARGO		4,979,350	5,000,000	
69371R-N2-8	PACCAR FINANCIAL CORP		05/05/2016	JPMORGAN CHASE & CO.		9,994,100	10,000,000	
69371R-N4-4	PACCAR FINANCIAL CORP		08/04/2016	MITSUBISHI UFJ SECURITIES (USA)		748,995	750,000	
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		02/23/2016	MORGAN STANLEY		9,973,400	10,000,000	
694308-HQ-3	PACIFIC GAS AND ELECTRIC CO		11/28/2016	JPMORGAN CHASE & CO.		1,200,000	1,200,000	
69980#-AB-1	PARIS PRESENTS INC. 2ND LIEN TL		11/02/2016	BNP PARIBAS SECURITIES CORP		2,450,000	2,500,000	
70109H-AH-8	PARKER-HANNIFIN CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		1,057,597	1,000,000	2,444
701885-AD-7	PARSLEY ENERGY LLC		12/06/2016	CREDIT SUISSE		490,000	490,000	
709599-AW-4	PENSKE TRUCK LEASING CO LP		10/26/2016	JPMORGAN CHASE & CO.		2,990,850	3,000,000	
709629-AK-5	PENTAIR FINANCE SA		04/08/2016	JPMORGAN CHASE & CO.		7,315,778	7,340,000	10,704
713448-DK-1	PEPSICO INC		10/03/2016	CITIGROUP GLOBAL MARKETS		3,300,000	3,300,000	
714295-AB-8	PERRIGO CO		03/11/2016	MITSUBISHI UFJ SECURITIES (USA)		1,639,758	1,635,000	14,465
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO		03/11/2016	Various		2,322,586	2,300,000	1,342
71656L-BP-5	PETROLEOS MEXICANOS	D	12/06/2016	MORGAN STANLEY		2,237,535	2,250,000	
717081-DX-8	PFIZER INC		05/31/2016	JPMORGAN CHASE & CO.		9,985,300	10,000,000	
71713U-AQ-5	PHARMACIA CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		2,336,290	2,132,000	
718172-BS-7	PHILIP MORRIS INTERNATIONAL INC		02/18/2016	GOLDMAN, SACHS & CO.		9,917,200	10,000,000	
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC		02/18/2016	GOLDMAN, SACHS & CO.		12,895,350	13,000,000	
72147K-AC-2	PILGRIMS PRIDE CORP		12/05/2016	Various		12,295,765	12,157,000	177,707
72165N-AV-1	PILOT TRAVEL CENTERS LLC TLB		06/06/2016	BANK OF AMERICA		1,389,518	1,396,500	
723470-AL-7	PINNACLE FOODS FINANCE LLC		10/07/2016	EXCHANGE		1,347,946	1,250,000	16,727

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724479-AK-6	PITNEY BOWES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		4,487,580	4,500,000	
69353R-EX-2	PNC BANK NATIONAL ASSOCIATION		07/26/2016	BARCLAYS		4,993,000	5,000,000	
69354P-AA-9	PNK ENTERTAINMENT INC		04/21/2016	Various		9,016,245	9,000,000	
737446-AG-9	POST HOLDINGS INC		12/05/2016	WELLS FARGO		5,707,296	5,472,000	157,776
73755L-AN-7	POTASH CORPORATION OF SASKATCHEWAN	A	12/01/2016	GOLDMAN, SACHS & CO.		749,130	750,000	
74005P-AU-8	PRAXAIR INC		12/01/2016	ALLSTATE LIFE REINSURANCE		5,343,515	5,000,000	66,250
740212-AH-8	PRECISION DRILLING CORPORATION	A	11/01/2016	CREDIT SUISSE		320,000	320,000	
74166N-AA-2	PRIME SECURITY ONE MS IN		05/02/2016	EXCHANGE		11,469,272	13,342,000	
74166M-AA-4	PRIME SECURITY SERVICES BORROWER L		04/20/2016	DEUTSCHE BANK AG		800,000	800,000	
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC		11/03/2016	CREDIT SUISSE		748,905	750,000	
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II		04/11/2016	CREDIT SUISSE		3,989,360	4,000,000	
742718-EE-5	PROCTER & GAMBLE CO		08/17/2016	BANK OF AMERICA/MERRILL LYNCH		12,387,515	12,185,000	52,531
742718-EN-5	PROCTER & GAMBLE CO		01/28/2016	CITIGROUP GLOBAL MARKETS		9,998,100	10,000,000	
742718-EP-0	PROCTER & GAMBLE CO		01/28/2016	CITIGROUP GLOBAL MARKETS		7,970,800	8,000,000	
742718-ER-6	PROCTER & GAMBLE COMPANY		10/31/2016	MORGAN STANLEY		29,957,700	30,000,000	
743315-AR-4	PROGRESSIVE CORPORATION (THE)		08/22/2016	CREDIT SUISSE		5,997,900	6,000,000	
69362B-BB-7	PSEG POWER LLC		06/06/2016	BARCLAYS		2,994,570	3,000,000	
74456Q-BP-0	PUBLIC SERVICE ELECTRIC AND GAS CA		02/29/2016	MITSUBISHI UFJ SECURITIES (USA)		3,993,680	4,000,000	
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		09/07/2016	WELLS FARGO		3,986,840	4,000,000	
745867-AX-9	PULTE GROUP INC		07/26/2016	JPMORGAN CHASE & CO.		2,700,000	2,700,000	
745867-AP-6	PULTE HOMES INC		04/14/2016	CANTOR FITZGERALD		2,030,000	2,000,000	54,542
745867-AT-8	PULTE HOMES INC		03/10/2016	CANTOR FITZGERALD		1,950,000	2,000,000	10,000
745867-AW-1	PULTEGROUP INC		08/11/2016	Various		15,206,063	14,950,000	59,904
74834L-AZ-3	QUEST DIAGNOSTICS INC		05/23/2016	GOLDMAN, SACHS & CO.		7,479,225	7,500,000	
748767-AF-7	QUINTILES TRANSNATIONAL CORP		08/23/2016	Various		3,131,875	3,000,000	38,052
912920-AK-1	QWEST CORPORATION		07/12/2016	CANTOR FITZGERALD		520,638	485,000	11,086
75281A-AT-6	RANGE RESOURCES CORPORATION		10/03/2016	Various		500,500	500,000	979
75281A-AV-1	RANGE RESOURCES CORPORATION		09/16/2016	EXCHANGE		177,410	180,000	
75281A-AZ-2	RANGE RESOURCES CORPORATION		11/18/2016	Various		462,664	500,000	2,326
755111-BY-6	RAYTHEON CO		04/13/2016	WELLS FARGO		2,123,000	2,000,000	21,525
755111-BT-7	RAYTHEON COMPANY		04/14/2016	BNP CAPITAL MARKETS		5,319,600	5,000,000	1,736
7591EP-AK-6	REGIONS FINANCIAL CORPORATION		05/10/2016	DEUTSCHE BANK AG		1,519,035	1,500,000	12,667
760759-AR-1	REPUBLIC SERVICES INC		06/20/2016	BANK OF AMERICA/MERRILL LYNCH		4,989,250	5,000,000	
76173F-AS-6	REYNOLDS GROUP HLDG 2016 US TL		08/05/2016	EXCHANGE		3,754,363	3,750,689	
761735-AT-6	REYNOLDS GROUP ISSUER INC		06/14/2016	CREDIT SUISSE		560,000	560,000	
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		02/09/2016	RBC DOMINION SECURITIES		735,000	750,000	14,016
771196-BK-7	ROCHE HOLDINGS INC	C	02/22/2016	CITIGROUP GLOBAL MARKETS		9,900,400	10,000,000	
77578J-AB-4	ROLLS ROYCE CORP	D	03/11/2016	CITIGROUP GLOBAL MARKETS		3,514,833	3,484,000	53,325
776743-AC-0	ROPER TECHNOLOGIES INC		12/08/2016	BANK OF AMERICA/MERRILL LYNCH		748,823	750,000	
776743-AD-8	ROPER TECHNOLOGIES INC		12/08/2016	BANK OF AMERICA/MERRILL LYNCH		749,880	750,000	
74966U-AN-0	RPI FINANCE TRUST TERM LOAN B5		10/14/2016	EXCHANGE		2,098,740	2,109,287	
78355H-KB-4	RYDER SYSTEM INC		02/17/2016	WELLS FARGO		1,199,016	1,200,000	
783764-AR-4	RYLAND GROUP		05/03/2016	WELLS FARGO		2,065,000	2,000,000	10,451
78409V-AH-7	S&P GLOBAL INC		07/29/2016	EXCHANGE		17,134,811	17,068,000	194,386
78409V-AJ-3	S&P GLOBAL INC		07/29/2016	EXCHANGE		2,220,462	2,210,000	33,426
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		07/21/2016	RBC DOMINION SECURITIES		1,045,000	1,000,000	11,340
785592-AM-8	SABINE PASS LIQUEFACTION LLC		01/15/2016	EXCHANGE		3,494,035	3,500,000	73,281
785592-AP-1	SABINE PASS LIQUEFACTION LLC		06/08/2016	CREDIT SUISSE		1,000,000	1,000,000	
785592-AR-7	SABINE PASS LIQUEFACTION LLC		09/19/2016	BANK OF AMERICA/MERRILL LYNCH		150,000	150,000	
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I		08/04/2016	Various		3,337,600	3,128,000	29,016
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		05/16/2016	CITIGROUP GLOBAL MARKETS		7,974,000	8,000,000	
80105N-AG-0	SANOFI-AVENTIS	D	03/09/2016	JPMORGAN CHASE & CO.		17,920,517	16,475,000	302,042
78388J-AU-0	SBA COMMUNICATIONS CORPORATION		08/03/2016	DEUTSCHE BANK AG		1,246,875	1,250,000	
80908U-AC-2	SCIQUEST INC TL		08/22/2016	Antares Holdings LP		4,975,000	5,000,000	
810186-AL-0	SCOTTS MIRACLE-GRO CO		04/20/2016	Various		3,692,500	3,500,000	99,750
810186-AN-6	SCOTTS MIRACLE-GRO CO/THE		12/14/2016	Various		1,792,425	1,780,000	117
81180W-AR-2	SEAGATE HDD CAYMAN		06/30/2016	EXCHANGE		1,994,761	2,000,000	7,854
81211K-AX-8	SEALED AIR CORP		12/08/2016	Various		3,137,500	3,000,000	36,514
81211K-AW-0	SEALED AIR CORPORATION		06/15/2016	MORGAN STANLEY		4,388,125	4,250,000	11,496
81708#-AA-9	SENECA GENERATION SR SECD NTS		04/27/2016	BARCLAYS		15,000,000	15,000,000	
817565-CB-8	SERVICE CORP INTERNATIONAL		05/23/2016	WELLS FARGO		2,820,918	2,693,000	4,423
78412F-AP-9	SESI LLC		05/27/2016	STIFEL CAPITAL MARKETS		394,900	440,000	14,543
824348-AP-1	SHERWIN-WILLIAMS CO		09/01/2016	JPMORGAN CHASE & CO.		8,396,187	8,377,000	24,795
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE		09/19/2016	BARCLAYS		4,995,950	5,000,000	
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		09/19/2016	BARCLAYS		4,994,600	5,000,000	

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82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE		09/19/2016	BARCLAYS		4,999,350	5,000,000	
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	04/05/2016	CANTOR FITZGERALD		5,084,650	5,000,000	39,118
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	09/06/2016	GOLDMAN, SACHS & CO.		9,990,900	10,000,000	
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	09/06/2016	GOLDMAN, SACHS & CO.		29,830,800	30,000,000	
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	D	12/01/2016	Various		9,350,000	10,000,000	33,229
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		09/01/2016	SCHEDULED PAY UP		96,344	96,344	
827048-AR-0	SILGAN HOLDINGS INC		06/15/2016	BANK OF AMERICA/MERRILL LYNCH		1,556,250	1,500,000	31,854
828807-CY-1	SIMON PROPERTY GROUP LP		11/15/2016	CITIGROUP GLOBAL MARKETS		1,496,055	1,500,000	
828807-DA-2	SIMON PROPERTY GROUP LP		11/15/2016	BANK OF AMERICA/MERRILL LYNCH		1,495,080	1,500,000	
82967N-AN-8	SIRIUS XM RADIO INC		04/19/2016	BANK OF AMERICA/MERRILL LYNCH		210,500	200,000	2,588
82967N-AU-2	SIRIUS XM RADIO INC		10/18/2016	BANK OF AMERICA/MERRILL LYNCH		2,603,125	2,500,000	2,240
82967N-AW-8	SIRIUS XM RADIO INC		06/01/2016	BANK OF AMERICA/MERRILL LYNCH		992,500	1,000,000	1,941
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		08/12/2016	Various		8,702,000	8,700,000	15,844
78442F-EJ-3	SLM CORPORATION		08/24/2016	CANTOR FITZGERALD		1,086,250	1,000,000	34,222
837004-BY-5	SOUTH CAROLINA ELEC&GAS		12/01/2016	ALLSTATE LIFE REINSURANCE		4,271,016	4,000,000	17,500
842434-CQ-3	SOUTHERN CALIFORNIA GAS CO		05/31/2016	WELLS FARGO		9,980,600	10,000,000	
842587-CV-7	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MARKETS		4,981,900	5,000,000	
843646-AU-4	SOUTHERN POWER COMPANY		11/10/2016	MIZUHO SECURITIES USA INC.		1,478,430	1,500,000	
844895-AX-0	SOUTHWEST GAS CORPORATION		09/26/2016	BANK OF AMERICA/MERRILL LYNCH		524,411	526,000	
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		10/05/2016	JPMORGAN CHASE & CO.		452,984	450,000	1,800
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		10/05/2016	JPMORGAN CHASE & CO.		2,246,963	2,250,000	
84762L-AU-9	SPECTRUM BRANDS INC		06/22/2016	Various		1,240,299	1,198,000	21,395
85205T-AG-5	SPIRIT AEROSYSTEMS INC		06/09/2016	Various		5,126,500	5,000,000	6,951
852061-AQ-3	SPRINT NEXTEL CORP		10/07/2016	DEUTSCHE BANK AG		3,232,500	3,000,000	24,500
78469X-AD-9	SPX FLOW INC		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		330,000	330,000	
78469X-AE-7	SPX FLOW INC		11/22/2016	BANK OF AMERICA/MERRILL LYNCH		2,217,925	2,200,000	8,235
78467K-C#-2	SSE PLC SR UNSEC NTS	D	09/06/2016	RBS SECURITIES INC		49,000,000	49,000,000	
853496-AB-3	STANDARD INDUSTRIES INC		08/23/2016	Various		10,747,813	10,375,000	66,477
854502-AE-1	STANLEY BLACK & DECKER INC		11/07/2016	JPMORGAN CHASE & CO.		1,500,000	1,500,000	
85520B-AK-3	STAR WEST GENERATION LLC TLB - ADV		08/29/2016	CITIBANK		335,000	500,000	
855244-AJ-8	STARBUCKS CORP		02/01/2016	GOLDMAN, SACHS & CO.		1,499,145	1,500,000	
857449-AB-8	STATE STREET CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		3,189,105	3,000,000	20,125
857477-AV-5	STATE STREET CORP		05/16/2016	BANK OF AMERICA/MERRILL LYNCH		4,997,400	5,000,000	
857477-AW-3	STATE STREET CORP		05/16/2016	BANK OF AMERICA/MERRILL LYNCH		4,993,000	5,000,000	
863667-AB-7	STRYKER CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		4,244,644	4,000,000	66,111
863667-AK-7	STRYKER CORP		03/03/2016	GOLDMAN, SACHS & CO.		749,130	750,000	
863667-AM-3	STRYKER CORP		03/11/2016	Various		27,070,633	27,020,000	9,568
865622-CC-6	SUMITOMO MITSUI BANKING CORPORATIO	D	10/11/2016	GOLDMAN, SACHS & CO.		1,500,000	1,500,000	
86562M-AH-3	SUMITOMO MITSUI FINANCIAL GROUP IN	D	10/11/2016	GOLDMAN, SACHS & CO.		1,500,000	1,500,000	
86614R-AK-3	SUMMIT MATERIALS LLC		11/08/2016	EXCHANGE		500,000	500,000	2,715
BA50ET-E2-9	SUNDIAL GROUP HLDGS INITIAL TL		03/10/2016	BRIGHTWOOD LOAN SERVICES LLC (BRTWD)		7,425,000	7,500,000	
86765L-AC-1	SUNOCO LP		10/05/2016	EXCHANGE		4,370,000	4,370,000	42,729
86765L-AF-4	SUNOCO LP		10/05/2016	EXCHANGE		573,616	570,000	17,615
86765L-AG-2	SUNOCO LP		11/29/2016	EXCHANGE		7,238,507	7,075,000	5,011
86787G-AC-6	SUNTRUST BANK		04/19/2016	GOLDMAN, SACHS & CO.		5,307,550	5,000,000	106,729
871829-BB-2	SYSCO CORP		03/30/2016	Various		15,700,462	15,672,000	898
74966N-AA-4	TALEN ENERGY SUPPLY LLC		02/10/2016	CREDIT SUISSE		196,250	250,000	996
87422V-AA-6	TALEN ENERGY SUPPLY LLC		02/10/2016	CITIGROUP GLOBAL MARKETS		680,000	1,000,000	13,542
87612B-AZ-5	TARGA RESOURCES PARTNERS LP		09/22/2016	WELLS FARGO		250,000	250,000	
87612B-BC-5	TARGA RESOURCES PARTNERS LP		09/22/2016	WELLS FARGO		500,000	500,000	
87612E-AZ-9	TARGET CORP		04/13/2016	Various		15,070,500	14,250,000	106,756
87612E-BA-3	TARGET CORP		12/01/2016	ALLSTATE LIFE REINSURANCE		2,947,851	3,000,000	50,000
87612E-BE-5	TARGET CORP		04/04/2016	BARCLAYS		4,999,550	5,000,000	
87815V-AG-8	TEAMHEALTH HOLDINGS INC		03/31/2016	Various		9,265,625	8,750,000	177,222
878742-AV-7	TECK RESOURCES LIMITED	A	09/09/2016	OPPENHEIMER & CO., INC.		995,950	1,070,000	6,730
878742-AW-5	TECK RESOURCES LIMITED	A	11/18/2016	OPPENHEIMER & CO., INC.		299,250	300,000	6,667
878742-AY-1	TECK RESOURCES LIMITED	A	08/05/2016	Various		662,000	800,000	750
878744-AB-7	TECK RESOURCES LIMITED	A	11/17/2016	OPPENHEIMER & CO., INC.		641,625	700,000	6,825
878742-BA-2	TECK RESOURCES LTD	A	06/16/2016	Various		708,250	700,000	933
878742-BC-8	TECK RESOURCES LTD	A	05/26/2016	JPMORGAN CHASE & CO.		2,877,500	2,790,000	
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC		12/12/2016	Various		2,038,625	2,000,000	22,153
880349-AR-6	TENNECO INC		10/05/2016	BANK OF AMERICA/MERRILL LYNCH		5,190,250	5,100,000	40,181
881609-BA-8	TESORO CORP		02/04/2016	DEUTSCHE BANK AG		1,636,250	1,750,000	31,889
881609-BB-6	TESORO CORP		12/15/2016	GOLDMAN, SACHS & CO.		700,000	700,000	
881609-BC-4	TESORO CORP		12/15/2016	GOLDMAN, SACHS & CO.		290,000	290,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88160Q-AN-3	TESORO LOGISTICS LP		11/29/2016	RBC DOMINION SECURITIES		700,000	700,000	
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2016	BARCLAYS		5,999,460	6,000,000	
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2016	BARCLAYS		7,487,625	7,500,000	
587118-AE-0	THE MENS WEARHOUSE INC		12/06/2016	Various		475,925	530,000	12,746
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		07/20/2016	DIRECT		3,327,578	3,361,190	
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		07/20/2016	DIRECT		6,441,459	6,506,524	
70259#-AA-5	THE PASHA GROUP		12/29/2016	DIRECT		(506,000)		
883556-BN-1	THERMO FISHER SCIENTIFIC INC		04/04/2016	BANK OF AMERICA/MERRILL LYNCH		2,487,800	2,500,000	
887317-BB-0	TIME WARNER INC		11/29/2016	CITIGROUP GLOBAL MARKETS		11,081,173	11,124,000	
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	12/30/2016	Various		1,235,879	1,235,908	
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	12/30/2016	Various		3,134,318	3,134,328	
872540-AQ-2	TJX COMPANIES INC		09/07/2016	DEUTSCHE BANK AG		11,910,480	12,000,000	
87264A-AM-7	T-MOBILE USA INC		06/27/2016	STIFEL CAPITAL MARKETS		1,281,250	1,250,000	24,792
87264A-AP-0	T-MOBILE USA INC		03/03/2016	JPMORGAN CHASE & CO.		3,105,000	3,000,000	28,708
87264A-AQ-8	T-MOBILE USA INC		11/16/2016	Various		1,486,186	1,400,000	6,383
891906-AC-3	TOTAL SYSTEM SERVICES INC		03/14/2016	JPMORGAN CHASE & CO.		4,986,500	5,000,000	
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/14/2016	BANK OF AMERICA/MERRILL LYNCH		9,977,600	10,000,000	
89233P-4C-7	TOYOTA MOTOR CREDIT CORP	C	12/01/2016	ALLSTATE LIFE REINSURANCE		5,372,280	5,000,000	102,500
89236T-BB-0	TOYOTA MOTOR CREDIT CORP	C	10/25/2016	CITIGROUP GLOBAL MARKETS		10,156,800	10,000,000	58,917
89236T-CX-1	TOYOTA MOTOR CREDIT CORP	C	04/05/2016	CITIGROUP GLOBAL MARKETS		14,996,400	15,000,000	
89236T-CZ-6	TOYOTA MOTOR CREDIT CORP	C	04/05/2016	JPMORGAN CHASE & CO.		7,486,125	7,500,000	
87264N-AB-3	TPF II POWER LLC TL		12/16/2016	MORGAN STANLEY DEAN WITTER		(4,661)		
893647-AW-7	TRANSDIGM INC		07/11/2016	OPPENHEIMER & CO., INC.		516,250	500,000	14,917
893647-BA-4	TRANSDIGM INC		06/13/2016	Various		4,212,625	4,225,000	2,045
89364M-BF-0	TRANSDIGM INC TRANCHE F TL		06/15/2016	EXCHANGE		3,783,017	3,816,897	
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		03/10/2016	BABSON CAPITAL MANAGEMENT LLC		1,036,297	1,052,078	
89469A-AC-8	TREEHOUSE FOODS INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,365,625	1,250,000	2,292
87265H-AE-9	TRI POINTE GROUP INC		05/23/2016	CITIGROUP GLOBAL MARKETS		3,977,480	4,000,000	
962178-AN-9	TRI POINTE HOLDINGS INC		04/20/2016	CITIGROUP GLOBAL MARKETS		151,125	150,000	3,182
BA50HS-M3-7	TRIALCARD INCORPORATED TLB		10/26/2016	DIRECT		12,375,000	12,500,000	
87306R-AB-4	TVC ALBANY INC OXFORD TL		12/22/2016	DIRECT		7,425,000	7,500,000	
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		07/28/2016	GOLDMAN, SACHS & CO.		222,750	225,000	
90388@-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S		03/01/2016	SCHEDULED PAY UP		133,838	133,838	
904764-AT-4	UNILEVER CAPITAL CORP	C	07/25/2016	JPMORGAN CHASE & CO.		4,960,200	5,000,000	
911312-AK-2	UNITED PARCEL SERVICE		12/01/2016	ALLSTATE LIFE REINSURANCE		3,233,628	3,000,000	25,625
911312-AY-2	UNITED PARCEL SERVICE INC		10/19/2016	GOLDMAN, SACHS & CO.		14,994,600	15,000,000	
911365-BB-9	UNITED RENTALS (NORTH AMERICA) INC		06/27/2016	Various		4,280,625	4,250,000	24,557
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		04/29/2016	BANK OF AMERICA/MERRILL LYNCH		3,500,000	3,500,000	
911365-AX-2	UNITED RENTALS NORTH AM		03/18/2016	Various		3,060,000	3,000,000	45,938
913017-CH-0	UNITED TECHNOLOGIES CORPORATION		10/27/2016	GOLDMAN, SACHS & CO.		8,981,910	9,000,000	
913017-CJ-6	UNITED TECHNOLOGIES CORPORATION		10/27/2016	GOLDMAN, SACHS & CO.		1,491,435	1,500,000	
913017-CK-3	UNITED TECHNOLOGIES CORPORATION		10/27/2016	GOLDMAN, SACHS & CO.		3,750,000	3,750,000	
91324P-CU-4	UNITEDHEALTH GROUP INC		02/22/2016	WELLS FARGO		9,969,500	10,000,000	
91324P-CX-8	UNITEDHEALTH GROUP INC		12/15/2016	BANK OF AMERICA/MERRILL LYNCH		744,398	750,000	
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	D	04/04/2016	BANK OF AMERICA/MERRILL LYNCH		4,471,150	4,460,000	50,794
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		10/31/2016	BNP PARIBAS SECURITIES CORP		4,730,313	4,750,000	
91529Y-AM-8	UNUM GROUP		05/04/2016	JPMORGAN CHASE & CO.		1,496,730	1,500,000	
91159H-HA-1	US BANCORP		12/01/2016	ALLSTATE LIFE REINSURANCE		10,754,720	10,000,000	8,021
90331H-MV-2	US BANK NA CINCINNATI		01/26/2016	U.S. BANCORP		3,000,000	3,000,000	
90331H-MY-6	US BANK NA/ MINNEAPOLIS MN		04/21/2016	U.S. BANCORP		9,972,200	10,000,000	
90290M-AB-7	US FOODS INC		12/14/2016	Various		2,800,560	2,722,000	50,431
90327Q-CY-3	USAA CAPITAL CORP		05/23/2016	DEUTSCHE BANK AG		9,989,100	10,000,000	
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	A	07/20/2016	GOLDMAN, SACHS & CO.		197,225	230,000	1,941
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO		07/20/2016	GOLDMAN, SACHS & CO.		197,450	220,000	443
92343V-AX-2	VERIZON COMMUNICATIONS		12/01/2016	ALLSTATE LIFE REINSURANCE		10,741,660	10,000,000	76,667
92343V-CH-5	VERIZON COMMUNICATIONS INC		03/21/2016	JPMORGAN CHASE & CO.		10,219,300	10,000,000	24,063
92343V-DF-8	VERIZON COMMUNICATIONS INC		07/27/2016	MIZUHO SECURITIES USA INC.		2,999,730	3,000,000	
92343V-DG-6	VERIZON COMMUNICATIONS INC		07/27/2016	Various		5,635,503	5,655,000	
92553P-AP-7	VIACOM INC		12/13/2016	JPMORGAN CHASE & CO.		641,496	826,000	9,135
92553P-BA-9	VIACOM INC		12/12/2016	Various		2,196,105	2,288,000	6,825
92553P-BB-7	VIACOM INC		09/29/2016	MORGAN STANLEY		1,492,215	1,500,000	
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	12/12/2016	CITIGROUP GLOBAL MARKETS		985,000	1,000,000	21,875
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC	D	11/28/2016	Various		592,500	600,000	19,708
92826C-AA-0	VISA INC		08/17/2016	WELLS FARGO		2,614,612	2,605,000	5,905
92826C-AB-8	VISA INC		04/06/2016	Various		13,675,673	13,320,000	95,238

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92826C-AD-4	VISA INC		04/19/2016	CREDIT SUISSE		10,509,500	10,000,000	112,000
91829K-AA-1	VPI ESCROW CORP		02/02/2016	JPMORGAN CHASE & CO.		409,063	425,000	8,279
931142-BB-8	WAL MART STORES INC		08/18/2016	MORGAN STANLEY		15,547,350	15,000,000	191,038
931427-AN-8	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH		8,745,100	8,750,000	
931142-CJ-0	WAL-MART STORES INC		12/01/2016	ALLSTATE LIFE REINSURANCE		2,106,890	2,000,000	34,156
25468P-DJ-2	WALT DISNEY CO		03/30/2016	Various		7,401,368	7,250,000	27,472
25468P-CL-8	WALT DISNEY COMPANY/THE		12/01/2016	ALLSTATE LIFE REINSURANCE		5,316,755	5,000,000	
949746-RS-2	WELLS FARGO & CO		02/26/2016	WELLS FARGO		5,748,678	5,750,000	
949746-SA-0	WELLS FARGO & COMPANY		07/18/2016	WELLS FARGO		7,243,185	7,250,000	
94974B-GU-8	WELLS FARGO & COMPANY		12/01/2016	WELLS FARGO		2,495,250	2,500,000	
95081Q-AL-8	WESCO DISTRIBUTION INC		06/02/2016	GOLDMAN, SACHS & CO.		1,150,000	1,150,000	
952355-AQ-8	WEST CORP		06/09/2016	WELLS FARGO		3,100,000	3,100,000	
95235L-AX-8	WEST CORP 2016 REPLACE TLB-12		07/14/2016	WELLS FARGO		1,492,500	1,500,000	
95709T-AN-0	WESTAR ENERGY INC		06/23/2016	Various		11,924,680	12,000,000	2,833
958102-AJ-4	WESTERN DIGITAL CORP		07/12/2016	Various		6,461,406	6,375,000	
958254-AD-6	WESTERN GAS PARTNERS LP		10/06/2016	MORGAN STANLEY		770,820	750,000	1,930
960410-AC-2	WESTJET AIRLINES LTD	A	06/13/2016	MORGAN STANLEY		1,497,960	1,500,000	
960413-AL-6	WESTLAKE CHEMICAL CORP		09/12/2016	EXCHANGE		975,263	1,000,000	3,083
960413-AN-2	WESTLAKE CHEMICAL CORP		09/12/2016	EXCHANGE		21,694,659	22,166,000	342,188
966244-AA-3	WHITEWAVE FOODS CO		07/05/2016	JEFFERIES & COMPANY, INC.		1,078,750	1,000,000	14,483
969457-BW-9	WILLIAMS COS INC		07/26/2016	GOLDMAN, SACHS & CO.		776,000	800,000	3,539
96950F-AJ-3	WILLIAMS PARTNERS LP		07/21/2016	MORGAN STANLEY		1,378,518	1,416,000	21,214
96950H-AD-2	WILLIAMS PARTNERS LP		01/28/2016	Various		1,603,540	1,604,000	323
976656-CF-3	WISC ELEC POWER		10/26/2016	MIZUHO SECURITIES USA INC.		5,040,850	5,000,000	32,111
92933B-AM-6	WMG ACQUISITION CORP		10/13/2016	CREDIT SUISSE		1,500,000	1,500,000	
92929L-AP-3	WMG ACQUISITION CORP TLC		11/21/2016	EXCHANGE		2,198,267	2,212,399	
98389B-AR-1	XCEL ENERGY INC		03/03/2016	BARCLAYS		4,027,400	4,000,000	35,567
98389B-AS-9	XCEL ENERGY INC		03/03/2016	BARCLAYS		1,499,580	1,500,000	
98389B-AU-4	XCEL ENERGY INC		11/28/2016	BARCLAYS		1,497,090	1,500,000	
984121-CK-7	XEROX CORP		10/14/2016	JPMORGAN CHASE & CO.		743,895	750,000	2,750
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL		06/09/2016	MORGAN STANLEY DEAN WITTER		(6,665)		
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	C	07/01/2016	CITIGROUP GLOBAL MARKETS		1,015,000	1,000,000	8,972
98954N-AA-7	ZIGGO SECURED FINANCE BV	D	09/16/2016	CREDIT SUISSE		8,500,000	8,500,000	
059523-BB-5	BAFC 2007-5 7A5 RMBS		04/01/2016	SCHEDULED PAY UP			84,644	
16678R-FD-4	CCMFC_06-1A RMBS		11/25/2016	SCHEDULED PAY UP			44,970	
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2016	SCHEDULED PAY UP			1,957	
225458-6G-8	CSFB 2005-9 5A9 RMBS		05/01/2016	SCHEDULED PAY UP			171	
225470-Q8-9	CSMC 2006-3 5A5 RMBS		05/01/2016	SCHEDULED PAY UP			12	
12667G-US-0	CWALT 2005-29 CB A6 RMBS		06/01/2016	SCHEDULED PAY UP			194,812	
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2016	SCHEDULED PAY UP			461,758	
02151N-AB-8	CWALT_07-18CB RMBS		12/25/2016	SCHEDULED PAY UP			476,833	
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2016	SCHEDULED PAY UP			193,223	
126694-X3-7	CWHL 2006-9 A10 RMBS		08/01/2016	SCHEDULED PAY UP			765,047	
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2016	SCHEDULED PAY UP			159,723	
12543P-AK-9	CWHL_06-21 RMBS		10/01/2016	SCHEDULED PAY UP			125,885	
12666R-AF-7	CWL_06-9 RMBS		07/01/2016	SCHEDULED PAY UP			392,617	
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		11/01/2016	SCHEDULED PAY UP			7,721	
38012T-AC-6	GMACM_06-HE3 RMBS		12/01/2016	SCHEDULED PAY UP			58,227	
36245E-AG-3	GSAMP_06-HE7 RMBS		12/27/2016	SCHEDULED PAY UP			173,643	
46628G-AF-6	JPALT RMBS		04/01/2016	SCHEDULED PAY UP			1,366	
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		08/01/2016	SCHEDULED PAY UP			663	
52520M-FB-4	LMT 2006-1 1A5 RMBS		10/01/2016	SCHEDULED PAY UP			1,800	
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2016	SCHEDULED PAY UP			15,215	
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		08/01/2016	SCHEDULED PAY UP			15	
61748H-VW-8	MSMT 2006-2 6PT RMBS		12/01/2016	SCHEDULED PAY UP			20	
76110W-PD-2	RASC 2002-KS4 RMBS		11/01/2016	SCHEDULED PAY UP			1,089	
86359D-SR-9	SASC 2005-17 5A1 RMBS		11/01/2016	SCHEDULED PAY UP			230	
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		10/01/2016	SCHEDULED PAY UP			22	
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2016	SCHEDULED PAY UP			2,379	
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		11/01/2016	SCHEDULED PAY UP			3	
94983P-AA-6	WFMBS_06-AR4 RMBS		09/01/2016	SCHEDULED PAY UP			7,687	
07387B-EG-4	BSCMS_05-PW10 CMBS		05/01/2016	SCHEDULED PAY UP			9,678	
52108M-DS-9	LBUBS_06-C1 CMBS		09/11/2016	SCHEDULED PAY UP			137,994	
BA50LL-AA-4	AFCAL_2016-B CLO ABS		12/22/2016	DIRECT		139,562,000	139,562,000	
BA50LL-AB-2	AFCAL_2016-C CLO ABS		12/22/2016	DIRECT		110,253,000	110,253,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BA5DLL-AC-0	AFCAL_2016-SUB CLO ABS		12/22/2016	DIRECT		29,308,000	29,308,000	
02209S-AN-3	ALTRIA GROUP INC ABS		04/15/2016	Various		17,691,259	17,026,000	94,588
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		09/19/2016	MORGAN STANLEY		1,500,000	1,500,000	
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		09/19/2016	MORGAN STANLEY		900,000	900,000	
87342R-AA-2	BELL_16-1A ABS		10/11/2016	CREDIT SUISSE		3,052,266	3,000,000	15,328
20824X-AA-7	CONN_16-B ABS		09/28/2016	CREDIT SUISSE		7,499,662	7,500,000	
26208B-AN-0	DRIVE_16-C ABS		11/16/2016	DEUTSCHE BANK AG		3,999,216	4,000,000	
27034M-AB-0	EARN_16-D ABS		10/25/2016	BARCLAYS		4,248,660	4,250,000	
438778-AA-0	HATS_16-1A ABS		12/07/2016	WELLS FARGO		4,999,900	5,000,000	
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II ABS		12/01/2016	ALLSTATE LIFE REINSURANCE		5,100,420	5,000,000	26,000
58768L-AD-5	MBALT_15-A ABS		03/22/2016	Various		41,002,617	41,000,000	14,453
637432-KT-1	NATIONAL RURAL UTIL COOP ABS		12/01/2016	ALLSTATE LIFE REINSURANCE		1,567,583	1,500,000	27,250
68504L-AA-9	ONGLT_16-A ABS		10/18/2016	BANK OF AMERICA/MERRILL LYNCH		3,999,547	4,000,000	
718172-BN-8	PHILIP MORRIS INTERNATIONAL INC ABS		08/18/2016	BARCLAYS		13,081,926	13,035,000	47,071
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING ABS		04/12/2016	DEUTSCHE BANK AG		10,000,000	10,000,000	
761713-BF-2	REYNOLDS AMERICAN INC ABS		04/13/2016	Various		15,295,509	14,000,000	196,000
761713-BG-0	REYNOLDS AMERICAN INC ABS		04/19/2016	Various		18,778,059	16,881,000	271,268
78403D-AK-6	SBA TOWER TRUST ABS		06/30/2016	BARCLAYS		8,500,000	8,500,000	
78471F-AA-0	SCLP_2016-3 ABS		10/06/2016	JPMORGAN CHASE & CO.		3,749,923	3,750,000	
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		10/20/2016	GOLDMAN, SACHS & CO.		5,999,900	6,000,000	
87226V-AD-8	TCFAT_16-PT1D ABS		12/08/2016	CITIGROUP GLOBAL MARKETS		3,999,421	4,000,000	
90931L-AA-6	UNITED AIR 2016-1 AA PTT ABS ABS		06/06/2016	MORGAN STANLEY		7,000,000	7,000,000	
90932E-AA-1	UNITED AIRLINES INC ABS		09/13/2016	CREDIT SUISSE		1,500,000	1,500,000	
90346W-AB-9	US AIRWAYS INC ABS		02/11/2016	CANTOR FITZGERALD		1,403,529	1,403,529	19,279
918290-AA-5	VSTNA_16-A ABS		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		6,499,332	6,500,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,590,737,185	4,466,691,406	16,966,220
29250N-AN-5	ENBRIDGE INC	A	12/12/2016	JPMORGAN CHASE & CO.		3,000,000	3,000,000	
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC		10/27/2016	JPMORGAN CHASE & CO.		1,500,000	1,500,000	
4899999. Subtotal - Bonds - Hybrid Securities						4,500,000	4,500,000	
8399997. Total - Bonds - Part 3						5,092,720,667	4,970,321,406	17,925,171
8399998. Total - Bonds - Part 5						2,836,132,856	2,495,821,587	4,085,061
8399999. Total - Bonds						7,928,853,523	7,466,142,993	22,010,232
BA5HA-M1-0	CP OPCO INC. PREFERRED BLS		08/31/2016	EXCHANGE	460.940		1.00	
S50767-05-2	HENKEL VORZUG	B	11/30/2016	UNION BANK OF SWITZERLAND	4,683.000	542,972	1.00	
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	11/30/2016	Various	1,683.000	85,392	0.10	
BA5H9-LW-6	QLIK PARENT INC.		08/22/2016	DIRECT	10,469.250	10,469,250	1.00	
SBZC0L-D2-8	ROLLS-ROYCE PREF C SHARE	B	11/01/2016	DISTRIBUTION	2,670,346.000	4,017	1.00	
S54971-68-4	VOLKSWAGEN AG PFD NON VTG PRF NPV	B	11/30/2016	Various	1,093.000	141,222	1.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						11,242,853	XXX	
8999997. Total - Preferred Stocks - Part 3						11,242,853	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						11,242,853	XXX	
88579Y-10-1	3M COMPANY		12/19/2016	Various	13,415.000	2,208,663		
00287Y-10-9	ABBVIE INC		12/19/2016	Various	19,019.000	1,144,507		
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.	B	11/30/2016	Various	61,842.000	826,913		
G1151C-10-1	ACCENTURE PLC		12/19/2016	Various	8,967.000	1,084,842		
00507V-10-9	ACTIVISION BLIZZARD INC		11/30/2016	Various	20,602.000	754,239		
G0084W-10-1	ADIENT PLC	D	11/30/2016	Various	7,310.100	366,624		
00724F-10-1	ADOBE SYS INC		11/30/2016	Various	1,495.000	153,701		
00773T-10-1	ADVANSIX INC		12/12/2016	Various	15,576.680	287,416		
N00927-29-8	AEGON	B	11/30/2016	Various	25,687.860	132,786		
SBVRZ8-L1-3	AENA SA	B	11/30/2016	Various	4,642.000	616,022		
009158-10-6	AIR PRODUCTS & CHEM		11/30/2016	Various	4,011.000	591,233		
N01803-10-0	AKZO N.V.	B	11/30/2016	Various	2,694.390	167,774		
013872-10-6	ALCOA CORP		11/01/2016	DISTRIBUTION	4,457.660	97,302		
015351-10-9	ALEXION PHARMACEUTICAL INC		12/19/2016	Various	5,867.000	745,581		
G0177J-10-8	ALLERGAN PLC		11/30/2016	Various	444.000	86,269		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		12/23/2016	Various	1,794.000	416,320		
02079K-30-5	ALPHABET INC CLASS A		12/19/2016	Various	1,664.000	1,298,694		
02079K-10-7	ALPHABET INC CLASS C		11/30/2016	Various	1,644.000	1,240,746		
02209S-10-3	ALTRIA GROUP INC.		12/23/2016	Various	14,105.000	938,910		
023135-10-6	AMAZON COM INC		12/19/2016	Various	1,072.000	812,675		

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
023608-10-2	AMEREN CORP		09/30/2016	Various	5,543.000	285,636		
026874-78-4	AMERICAN INTL GROUP INC		12/19/2016	Various	22,024.000	1,404,905		
03027X-10-0	AMERICAN TOWER CORP		09/20/2016	MORGAN STANLEY	868.000	95,511		
03076C-10-6	AMERIPRISE FINL INC		12/19/2016	Various	8,164.000	921,577		
03073E-10-5	AMERISOURCEBERGEN CORP		12/23/2016	Various	5,366.000	420,576		
031162-10-0	AMGEN INC		12/19/2016	Various	6,453.000	948,932		
032095-10-1	AMPHENOL CORP.		08/18/2016	Various	4,937.000	294,682		
032511-10-7	ANADARKO PETE CORP		12/27/2016	Various	3,805.000	263,862		
B63151-12-8	ANHEUSER BUSCH INBEV SA NV	B	10/20/2016	EXCHANGE	17,995.000	1,988,744		
03674X-10-6	ANTERO RESOURCES CORP		12/19/2016	Various	17,048.000	441,532		
036752-10-3	ANTHEM INC		12/19/2016	Various	3,361.000	457,496		
Q09504-13-7	ANZ NATIONAL BANK	B	11/30/2016	JPMORGAN CHASE & CO.	20,911.000	438,937		
G0408V-10-2	AON PLC		08/18/2016	Various	2,471.000	268,807		
037411-10-5	APACHE CORP		12/27/2016	Various	1,509.000	99,587		
037833-10-0	APPLE INC.		12/19/2016	Various	14,202.000	1,577,415		
038222-10-5	APPLIED MATERIALS INC		12/19/2016	Various	31,210.000	943,627		
03965L-10-0	ARCONIC INC INC		11/01/2016	EXCHANGE	13,373.000	293,130		
04238R-10-6	ARMSTRONG FLOORING INC		04/04/2016	DISTRIBUTION	3,128.000	38,155		
04247X-10-2	ARMSTRONG WORLD IND		12/19/2016	Various	3,803.000	162,941		
363576-10-9	ARTHUR J GALLAGHER & CO		09/26/2016	Various	7,202.000	367,521		
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	11/30/2016	Various	20,900.000	682,696		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	B	10/20/2016	JPMORGAN CHASE & CO.	20,000.000	259,820		
00206R-10-2	AT&T INC		12/21/2016	Various	17,304.000	716,984		
W10020-11-8	ATLAS COPCO A ORD	B	11/30/2016	GOLDMAN, SACHS & CO.	2,761.000	83,440		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		12/21/2016	Various	8,174.000	779,807		
053332-10-2	AUTOZONE INC		12/21/2016	Various	1,586.000	1,252,789		
053484-10-1	AVALONBAY CMNTYS INC		09/30/2016	Various	2,604.000	496,874		
053611-10-9	AVERY DENNISON CORP		12/19/2016	Various	10,764.000	772,248		
G0683Q-10-9	AVIVA ORD GBP0.25	B	11/30/2016	Various	16,543.000	92,390		
060505-10-4	BANK AMER CORP COM		12/23/2016	Various	179,198.000	3,950,101		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	B	11/30/2016	Various	8,377.000	458,957		
063671-10-1	BANK OF MONTREAL	B	11/30/2016	RBC DOMINION SECURITIES	1,423.000	93,692		
067383-10-9	BARD (C.R.) INC.		11/30/2016	Various	4,607.000	984,534		
071813-10-9	BAXTER INTL INC		09/30/2016	Various	4,575.000	214,735		
S5019-06-1	BBVA(BILB-VIZ-ARG) EURO.49		10/03/2016	STOCK DIV.	5,527.430	41,103		
075887-10-9	BECTON DICKINSON		11/30/2016	Various	3,501.000	597,738		
075896-10-0	BED BATH & BEYOND INC		11/30/2016	CREDIT SUISSE	4,399.000	197,119		
081437-10-5	BEMIS CO INC		08/18/2016	Various	5,780.000	294,632		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		11/30/2016	Various	2,781.000	437,841		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	B	11/30/2016	JPMORGAN CHASE & CO.	24,063.000	433,984		
09062X-10-3	BIOGEN INC		12/19/2016	Various	2,210.000	679,441		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		12/19/2016	Various	4,937.000	445,308		
09247X-10-1	BLACKROCK INC		11/30/2016	CREDIT SUISSE	2,696.000	999,650		
F1058Q-23-8	BNP PARIBAS S.A.	B	11/30/2016	CREDIT SUISSE	2,972.000	172,705		
097023-10-5	BOEING CO		12/19/2016	Various	5,010.000	761,869		
101121-10-1	BOSTON PPTYS INC		09/20/2016	Various	700.000	95,224		
G12793-10-8	BP PLC	B	11/30/2016	CREDIT SUISSE	47,527.000	272,822		
Q6634U-10-6	BRAMBLES	B	11/30/2016	JPMORGAN CHASE & CO.	9,713.000	84,539		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	09/20/2016	Various	12,204.000	767,981		
Y09827-10-9	BROADCOM LTD	D	04/06/2016	Various	9,612.490	1,098,852		
SBYNDN-Q0-7	BROOKFIELD BUSINESS PARTNERS LIMIT	B	06/20/2016	DISTRIBUTION	636.640	16,059		
115637-20-9	BROWN FORM AN CORP CLASS B		12/19/2016	Various	19,290.000	1,036,679		
12673P-10-5	CA INC		08/18/2016	Various	19,159.000	629,517		
127097-10-3	CABOT OIL + GAS CORP COM		11/30/2016	Various	3,646.000	80,650		
13057Q-10-7	CALIFORNIA RESOURCES CORP		04/12/2016	Various	1,687.140	567		
131347-30-4	CALPINE CORP		12/23/2016	Various	42,963.000	523,854		
136069-10-1	CANADIAN IMP BANK COM NPV	B	11/30/2016	RBC DOMINION SECURITIES	5,280.000	416,164		
14040H-10-5	CAPITAL ONE FINL CORP		12/19/2016	Various	27,620.000	2,265,366		
14149Y-10-8	CARDINAL HEALTH INC		11/30/2016	Various	1,208.000	85,780		
F13923-11-9	CARREFOUR EUR2.50	B	11/30/2016	MORGAN STANLEY	4,791.000	112,420		
149123-10-1	CATERPILLAR INC		11/30/2016	CREDIT SUISSE	2,588.000	247,309		
12504L-10-9	CBRE GROUP INC		12/23/2016	Various	31,171.000	969,665		
124857-20-2	CBS CORP C LASS B		12/19/2016	Various	13,740.000	842,708		
136385-10-1	CDN NAT RES COM NPV	B	11/30/2016	Various	12,633.000	419,468		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	11/30/2016	RBC DOMINION SECURITIES	1,275.000	85,161		

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151020-10-4	CELGENE CORP.		12/19/2016	Various	7,188.000	822,666		
15135U-10-9	CENOVUS ENERGY INC	B	11/30/2016	RBC DOMINION SECURITIES	6,760.000	104,422		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	11/30/2016	CREDIT SUISSE	1,500.000	245,908		
156782-10-4	CERNER CORP		11/30/2016	Various	1,668.000	83,033		
808513-10-5	CHARLES SCHWAB		12/23/2016	Various	11,573.000	455,333		
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		11/30/2016	Various	6,481.410	1,578,606		
16411R-20-8	CHENIERE ENERGY INC		06/27/2016	Various	3,271.000	112,487		
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	B	11/30/2016	Various	43,500.000	288,254		
166764-10-0	CHEVRON CORP		11/30/2016	CREDIT SUISSE	3,710.000	413,888		
H1467J-10-4	CHUBB LTD		09/20/2016	Various	12,699.440	1,448,732		
171340-10-2	CHURCH & DWIGHT CO.		09/26/2016	Various	13,196.000	632,889		
125509-10-9	CIGNA CORP		12/19/2016	Various	3,995.000	529,296		
172062-10-1	CINCINNATI FINL CORP		11/30/2016	Various	12,168.000	933,772		
172908-10-5	CINTAS COR P COM		12/19/2016	Various	9,111.000	1,055,387		
17275R-10-2	CISCO SYS INC		12/19/2016	Various	43,055.000	1,304,136		
125581-80-1	CIT GROUP INC		12/19/2016	Various	128,133.000	4,927,777		
172967-42-4	CITIGROUP INC		12/14/2016	Various	53,504.000	3,120,272		
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	11/30/2016	MORGAN STANLEY	29,000.000	353,310		
Y1660Q-10-4	CLP HOLDINGS LTD	B	09/09/2016	GOLDMAN, SACHS & CO.	8,500.000	88,210		
12572Q-10-5	CME GROUP INC.		12/23/2016	Various	3,031.000	369,172		
BA50H0-A6-4	CMIA PEARL LIMITED	D	07/21/2016	DIRECT	8,932,500.000	9,000,000		
SBD4D9-42-3	COCA COLA EUROPEAN PARTNERS PLC	B	10/03/2016	EXCHANGE	18,372.000	694,277		
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	12/23/2016	Various	15,461.000	495,421		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		12/23/2016	Various	16,601.000	932,301		
194162-10-3	COLGATE PALMOLIVE CO		12/21/2016	Various	12,012.000	808,307		
20030N-10-1	COMCAST CORP NEW CL A		12/23/2016	Various	13,303.000	915,832		
D172W1-27-9	COMMERZBANK AG	B	03/31/2016	Various	48,969.000	429,736		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	11/30/2016	JPMORGAN CHASE & CO.	1,700.000	98,788		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	11/30/2016	CREDIT SUISSE	1,541.000	100,525		
20605P-10-1	CONCHO RESOURCES INC		12/27/2016	Various	4,888.000	688,672		
20825C-10-4	CONOCOPHILLIPS		11/30/2016	CREDIT SUISSE	6,102.000	296,069		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		12/19/2016	Various	13,406.000	2,060,038		
212015-10-1	CONTINENTAL RESOURCES INC OK		12/27/2016	Various	428.000	22,460		
219350-10-5	CORNING IN C COM		12/19/2016	Various	33,909.000	815,811		
22160K-10-5	COSTCO WHS L CORP NEW COM		12/13/2016	Various	1,710.000	273,806		
BA50HA-M2-8	CP OPCO COMMON STOCK BLS		08/31/2016	EXCHANGE	92.000			
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	11/30/2016	MORGAN STANLEY	8,770.000	99,079		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	11/30/2016	UNION BANK OF SWITZERLAND	8,401.000	111,502		
22576C-10-1	CRESCENT POINT ENERGY	B	11/30/2016	Various	17,018.000	231,289		
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	05/31/2016	JPMORGAN CHASE & CO.	3,343.000	101,347		
126408-10-3	CSX CORP		12/23/2016	Various	11,128.000	406,077		
231021-10-6	CUMMINS IN C COM		11/30/2016	Various	616.000	87,336		
126650-10-0	CVS HEALTH CORPORATION		12/23/2016	Various	4,732.000	376,720		
SBD6GN-D6-5	CYBG CDI PLC	B	02/03/2016	DISTRIBUTION	15,856.250	54,203		
23331A-10-9	D R HORTON INC COM		12/23/2016	Various	13,168.000	375,508		
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	02/05/2016	DEUTSCHE BANK AG	1,200.000	76,462		
J11718-11-1	DAIWA SECURITIES	B	11/30/2016	JPMORGAN CHASE & CO.	18,000.000	108,589		
K22272-11-4	DANSKE BANK	B	01/22/2016	JPMORGAN CHASE & CO.	3,051.000	79,338		
V27915-10-3	DBS GROUP HOLDINGS LTD	B	11/30/2016	UNION BANK OF SWITZERLAND	7,300.000	89,441		
23311P-10-0	DCP MIDSTREAM PARTNERS UNITS		12/27/2016	Various	580.000	22,678		
244199-10-5	DEERE & CO.		12/19/2016	Various	9,012.000	884,858		
24703L-10-3	DELL TECHNOLOGIES CLASS V INC		09/20/2016	Various	4,932.560	191,280		
G27823-10-6	DELPHI AUTOMOTIVE PLC		12/19/2016	Various	6,386.000	435,649		
247361-70-2	DELTA AIR LINES, INC.		12/19/2016	Various	35,153.000	1,680,679		
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	B	11/30/2016	Various	5,283.000	83,279		
SBDC5M-F2-3	DEUTSCHE BOERSE AG	B	08/11/2016	EXCHANGE	12,359.000	1,006,159		
25179M-10-3	DEVON ENERGY CORP.		12/27/2016	Various	2,734.000	131,402		
G42089-11-3	DIAGEO	B	09/20/2016	Various	11,524.000	322,780		
25278X-10-9	DIAMONDBACK ENERGY INC		12/27/2016	Various	396.000	40,990		
253868-10-3	DIGITAL REALTY TRUST INC		11/30/2016	Various	8,668.000	800,316		
254709-10-8	DISCOVER FINL SVCS		12/19/2016	Various	15,962.000	1,097,030		
25470M-10-9	DISH NETWORK CORP		11/30/2016	Various	1,500.000	86,175		
254687-10-6	DISNEY WALT CO		12/19/2016	Various	4,524.000	449,665		
R1812S-10-5	DNB ASA	B	11/30/2016	CREDIT SUISSE	9,999.000	147,287		
256746-10-8	DOLLAR TREE INC		11/30/2016	Various	7,162.000	631,402		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
25746U-10-9	DOMINION RES INC VA		12/23/2016	Various	5,127.000	388,583		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/30/2016	Various	4,237.000	411,754		
233331-10-7	DTE ENERGY CO		11/30/2016	Various	1,504.000	140,007		
263534-10-9	DU PONT (E.I.) DE NEMOURS		11/30/2016	CREDIT SUISSE	1,377.000	101,361		
26441C-20-4	DUKE ENERGY HLDG CORP		12/13/2016	Various	5,618.000	426,251		
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	11/30/2016	MORGAN STANLEY	1,375.000	87,910		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	11/30/2016	Various	2,000.000	171,416		
G29183-10-3	EATON CORP PLC		11/30/2016	CREDIT SUISSE	2,686.000	178,646		
278642-10-3	EBAY INC		12/19/2016	Various	50,386.000	1,479,404		
278865-10-0	ECOLAB INC		08/03/2016	Various	1,058.000	128,369		
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/30/2016	Various	5,658.000	468,765		
S63072-00-3	EISAI LTD	B	11/30/2016	Various	9,400.000	545,216		
285512-10-9	ELECTRONIC ARTS INC		11/30/2016	Various	10,510.000	832,812		
291011-10-4	EMERSON ELEC CO		12/02/2016	Various	2,309.000	130,334		
292480-10-0	ENABLE MIDSTREAM PARTNERS LP UNITS		12/27/2016	Various	1,434.000	22,508		
29250N-10-5	ENBRIDGE INC	B	11/30/2016	Various	7,522.000	319,680		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	11/30/2016	Various	54,267.000	230,782		
T3643A-14-5	ENI SPA	B	05/31/2016	JPMORGAN CHASE & CO.	7,652.000	116,948		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/27/2016	Various	1,524.000	41,197		
26875P-10-1	EOG RESOURCES INC COM		12/27/2016	Various	7,249.000	749,246		
26884L-10-9	EQT CORPORATION		12/27/2016	Various	1,522.000	105,654		
294429-10-5	EQUIFAX INC COM		11/30/2016	Various	8,777.000	1,004,528		
29444U-70-0	EQUINIX REIT INC		11/30/2016	Various	2,573.000	871,629		
W26049-11-9	ERICSSON NAMN-AKTIER B	B	11/30/2016	Various	16,318.000	83,941		
30161N-10-1	EXELON CORP COM		11/30/2016	Various	6,076.000	197,531		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		11/30/2016	CREDIT SUISSE	1,107.000	83,999		
315616-10-2	F5 NETWORKS INC		12/19/2016	Various	6,442.000	909,113		
30303M-10-2	FACEBOOK INC		12/19/2016	Various	9,659.000	1,174,529		
J13440-10-2	FANUC LTD JPY50	B	11/30/2016	JPMORGAN CHASE & CO.	800.000	135,539		
31428X-10-6	FEDEX CORP		11/30/2016	Various	448.000	85,868		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		12/21/2016	Various	5,636.000	429,927		
316773-10-0	FIFTH THIRD BANCORP		12/19/2016	Various	40,060.000	1,042,934		
337738-10-8	FISERV INC COM		12/23/2016	Various	4,029.000	432,378		
339041-10-5	FLEETCOR TECHNOLOGIES I		12/19/2016	Various	7,326.000	1,095,227		
344849-10-4	FOOT LOCKER INC		12/19/2016	Various	7,745.000	537,354		
349553-10-7	FORTIS INC COM	B	11/30/2016	RBC DOMINION SECURITIES	36,708.000	1,093,105		
34959J-10-8	FORTIVE CORP		12/19/2016	Various	28,191.500	1,355,453		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		12/19/2016	Various	6,156.000	333,912		
351858-10-5	FRANCO NEVADA CORP	B	11/30/2016	CIBC WORLD MARKETS	10,650.000	618,042		
354613-10-1	FRANKLIN RES INC		11/30/2016	CREDIT SUISSE	4,217.000	165,559		
35671D-85-7	FREEPORT MCMORAN INC		11/30/2016	Various	6,033.000	92,607		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	11/30/2016	CREDIT SUISSE	1,087.000	84,867		
J14208-10-2	FUJI FILM HLDGS CO NPV	B	02/05/2016	DEUTSCHE BANK AG	2,000.000	77,580		
SB1WGG-93-8	GEBERIT AG	B	11/30/2016	Various	2,661.000	1,051,443		
369550-10-8	GENERAL DYNAMICS CORP		12/19/2016	Various	11,206.000	1,865,175		
369604-10-3	GENERAL EL EC CO COM		11/11/2016	Various	52,758.000	1,614,908		
370334-10-4	GENERAL MLS INC		12/13/2016	Various	13,065.000	821,236		
S45957-39-6	GENMAB	B	05/31/2016	Various	6,914.000	1,249,886		
375558-10-3	GILEAD SCIENCES INC		12/19/2016	Various	8,822.000	660,953		
G39420-10-7	GLENCORE INTERNATIONAL PLC	B	11/30/2016	Various	78,134.000	272,654		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/19/2016	Various	4,975.000	1,091,067		
38983D-30-0	GREAT AJAX CORP		06/10/2016	FBR CAPITAL MARKETS LT INC	50,010.000	662,633		
39138C-10-6	GREAT-WEST LIFECO INC	B	11/30/2016	RBC DOMINION SECURITIES	3,201.000	84,179		
405217-10-0	HAIN CELESTIAL GROUP INC		12/22/2016	Various	87,987.000	3,225,961		
406216-10-1	HALLIBURTON CO		11/30/2016	CREDIT SUISSE	5,241.000	278,245		
40650V-10-0	HALYARD HEALTH INC		11/30/2016	CREDIT SUISSE	6,745.000	250,577		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/19/2016	Various	18,008.000	857,561		
40412C-10-1	HCA HOLDINGS INC		12/19/2016	Various	15,666.000	1,132,767		
40414L-10-9	HCP INC		11/30/2016	CREDIT SUISSE	2,938.000	86,759		
S77925-59-2	HEINEKEN NV	B	11/30/2016	Various	5,867.000	440,141		
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	11/30/2016	GOLDMAN, SACHS & CO.	2,889.000	83,835		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		11/30/2016	Various	8,824.000	184,805		
J20454-12-0	HITACHI	B	11/30/2016	CREDIT SUISSE	44,000.000	235,282		
H36940-13-0	HOLCIM	B	06/27/2016	Various	9,819.000	571,243		
436440-10-1	HOLOGIC, INC.		12/19/2016	Various	12,329.000	476,906		

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437076-10-2	HOME DEPOT INC		12/23/2016	Various	15,761.000	2,089,619		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/19/2016	Various	6,203.000	720,281		
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/10/2016	STOCK DIV.	33,270.000	63,424		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	11/30/2016	MORGAN STANLEY	25,500.000	670,650		
40434L-10-5	HP INC		11/30/2016	CREDIT SUISSE	7,369.000	113,483		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	11/30/2016	CREDIT SUISSE	40,184.000	318,908		
444859-10-2	HUMANA INC COM		11/30/2016	Various	421.000	89,521		
445658-10-7	HUNT TRANSPORT SVC		12/21/2016	Various	3,211.000	315,973		
446150-10-4	HUNTINGTON BANCSHARES INC		12/19/2016	Various	50,694.000	577,956		
44967H-10-1	ILG INC		11/30/2016	Various	26,674.000	463,244		
452308-10-9	ILLINOIS TOOL WKS INC		12/19/2016	Various	10,122.000	1,240,954		
452327-10-9	ILLUMINA INC		02/05/2016	Various	954.000	150,294		
453038-40-8	IMPERIAL OIL LTD		11/30/2016	RBC DOMINION SECURITIES	5,508.000	188,393		
G4721W-10-2	IMPERIAL TOBACCO GROUP	B	11/30/2016	Various	18,564.000	796,245		
45337C-10-2	INCYTE CORPORATION		11/30/2016	Various	4,595.000	470,023		
D35415-10-4	INFINEON TECHNOLOGIES AG	B	11/30/2016	Various	49,508.000	828,735		
SBZ573-90-5	ING GROEP NV	B	07/27/2016	EXCHANGE	109,929.000	1,387,202		
45823T-10-6	INTACT FINACIAL GROUP	B	11/30/2016	CIBC WORLD MARKETS	9,338.000	649,340		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		02/05/2016	DEUTSCHE BANK AG	287.000	70,031		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/30/2016	Various	3,929.000	634,330		
460146-10-3	INTERNATIONAL PAPER CO		11/30/2016	CREDIT SUISSE	2,035.000	99,145		
46113M-10-8	INTERVAL LEISURE GROUP		05/13/2016	DISTRIBUTION	3,433.770	43,289		
T55067-10-1	INTESA SANPAOLO EUR0.52	B	02/05/2016	Various	76,058.000	218,551		
461202-10-3	INTUIT INC.		11/30/2016	CREDIT SUISSE	1,742.000	198,031		
46120E-60-2	INTUITIVE SURGICAL INC		11/30/2016	Various	489.000	294,479		
W48102-12-8	INVESTOR B	B	11/30/2016	Various	17,425.000	587,943		
G4984A-11-0	ITV PLC ORD GBP0.10	B	01/22/2016	JPMORGAN CHASE & CO.	20,967.000	77,945		
G50736-10-0	JARDINE MATHESON (USD)	D	11/30/2016	UNION BANK OF SWITZERLAND	8,900.000	482,381		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		12/23/2016	Various	5,394.000	571,508		
478160-10-4	JOHNSON & JOHNSON		08/18/2016	Various	6,867.000	811,415		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		10/31/2016	Various	28,965.740	1,266,731		
480200-10-7	JONES LANG LASALLE INC.		12/19/2016	Various	4,675.000	498,171		
46625H-10-0	JP MORGAN CHASE & CO		12/22/2016	Various	48,236.000	4,004,038		
48203R-10-4	JUNIPER NETWORKS INC		12/19/2016	Various	55,614.000	1,494,112		
G52416-10-7	KERRY A	B	11/30/2016	Various	2,002.000	141,928		
494368-10-3	KIMBERLY-CLARK CORP		12/23/2016	Various	4,362.000	502,482		
49456B-10-1	KINDER MORGAN INC DEL		11/30/2016	Various	9,540.000	211,788		
S64937-45-1	KIRIN HOLDINGS CO	B	11/30/2016	Various	34,900.000	570,768		
X4551T-10-5	KONE B	B	04/06/2016	JPMORGAN CHASE & CO.	2,153.000	98,774		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	07/25/2016	EXCHANGE	40,439.530	740,426		
501044-10-1	KROGER CO		12/23/2016	Various	11,191.000	391,698		
J36662-13-8	KUBOTA CORP	B	02/05/2016	DEUTSCHE BANK AG	6,000.000	79,554		
502424-10-4	L-3 COMMUNICATIONS		12/19/2016	Various	6,669.000	1,041,887		
F01764-10-3	L'AIR LIQUIDE S.A.	B	11/30/2016	Various	2,071.000	189,806		
513272-10-4	LAMB WESTON HOLDINGS INC		11/30/2016	Various	13,943.000	415,693		
517834-10-7	LAS VEGAS SANDS CORP		11/30/2016	CREDIT SUISSE	2,707.000	169,648		
524660-10-7	LEGGETT & PLATT INC		09/30/2016	Various	7,624.000	392,225		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		11/30/2016	Various	9,946.000	547,726		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	C	11/30/2016	CREDIT SUISSE	4,124.000	125,576		
G5480U-15-3	LIBERTY LILAC GROUP C	D	06/21/2016	DISTRIBUTION	2,970.620	136,487		
535678-10-6	LINEAR TEC HNOLOGY CORP COM		11/30/2016	Various	8,778.000	548,888		
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	11/30/2016	CREDIT SUISSE	334,085.000	241,553		
539481-10-1	LOBLAW COS LTD COM	B	11/30/2016	RBC DOMINION SECURITIES	1,633.000	84,759		
539830-10-9	LOCKHEED MARTIN CORP		12/19/2016	Various	5,991.000	1,513,524		
F58149-13-3	L'OREAL CMN STK	B	11/30/2016	MORGAN STANLEY	971.000	165,887		
BA50L4-HB-3	LTR GROUP HOLDINGS LLC CLASS B		11/29/2016	EXCHANGE	2,605.260	1,612,654		
BA50L4-HC-1	LTR GROUP HOLDINGS LLC CLASS B		11/29/2016	EXCHANGE	5,789.470			
BA50L4-HD-9	LTR GROUP HOLDINGS LLC CLASS B		11/29/2016	EXCHANGE	3,047.090			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/19/2016	Various	16,933.000	1,455,574		
55261F-10-4	M & T BANK CORP		12/23/2016	Various	2,423.000	375,116		
565849-10-6	MARATHON OIL CORP		12/27/2016	Various	1,244.000	22,533		
56585A-10-2	MARATHON PETROLEUM CORP		11/30/2016	Various	2,471.000	116,186		
570535-10-4	MARKEL CORP		11/30/2016	Various	1,235.000	1,109,450		
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	11/30/2016	CREDIT SUISSE	26,899.000	110,468		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/19/2016	Various	17,631.400	1,349,170		

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571748-10-2	MARSH + MCLENNAN COS INC		08/19/2016	Various	4,550.000	303,179		
574599-10-6	MASCO CORP		12/19/2016	Various	9,780.000	315,324		
57636Q-10-4	MASTERCARD INC CLASS A		12/19/2016	Various	7,825.000	779,926		
J41551-10-2	MAZDA MOTOR CORP	B	03/07/2016	MORGAN STANLEY	5,000.000	76,173		
580135-10-1	MCDONALDS CORP		12/19/2016	Various	7,847.000	941,761		
58155Q-10-3	MCKESSON CORP		11/30/2016	CREDIT SUISSE	1,598.000	229,808		
58409L-30-6	MEDEQUITIES REALTY		11/28/2016	EXCHANGE	330,000.000	4,125,000		
58502B-10-6	MEDNAX INC		12/19/2016	Various	5,819.000	379,445		
G5960L-10-3	MEDTRONIC PLC		08/18/2016	Various	3,082.000	266,368		
58933Y-10-5	MERCK & CO. INC.		12/19/2016	Various	14,885.000	919,136		
59156R-10-8	METLIFE INC COM		12/19/2016	Various	13,901.000	705,719		
552953-10-1	MGM RESORTS INTERNATIONAL		12/19/2016	Various	27,685.000	656,066		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	12/19/2016	Various	17,014.000	813,727		
F61824-14-4	MICHELIN (CGDE) CMN STK	B	11/30/2016	CREDIT SUISSE	2,118.000	226,924		
595112-10-3	MICRON TEC HNOLOGY INC COM		11/30/2016	CREDIT SUISSE	4,322.000	84,409		
594918-10-4	MICROSOFT CORP		12/19/2016	Various	26,770.000	1,571,287		
J43830-11-6	MITSUBISHI CORPORATION	B	11/30/2016	JPMORGAN CHASE & CO.	8,300.000	180,029		
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	11/30/2016	JPMORGAN CHASE & CO.	5,900.000	81,630		
J43916-11-3	MITSUBISHI ESTATE CO	B	11/30/2016	Various	4,000.000	80,934		
J44002-12-9	MITSUBISHI HEAVY INDS	B	11/30/2016	JPMORGAN CHASE & CO.	19,000.000	84,507		
J44690-13-9	MITSUI & CO NPV	B	11/30/2016	JPMORGAN CHASE & CO.	6,200.000	83,876		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	04/06/2016	Various	8,000.000	185,803		
608190-10-4	MOHAWK INDUSTRIES INC		12/19/2016	Various	1,203.000	239,293		
60871R-20-9	MOLSON COORS BREWING CO. CL B		11/30/2016	Various	7,185.000	704,346		
61166W-10-1	MONSANTO CO		12/19/2016	Various	40,062.000	4,122,390		
617446-44-8	MORGAN STANLEY		12/14/2016	Various	31,157.000	1,323,636		
55336V-10-0	MPLX COMMON UNITS		12/27/2016	Various	638.000	21,632		
626717-10-2	MURPHY OIL CORP		12/27/2016	Various	366.000	12,001		
N59465-10-9	MYLAN NV		09/30/2016	Various	1,436.000	74,974		
637071-10-1	NATIONAL OILWELL VARCO INC		12/19/2016	Various	26,808.000	1,020,795		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	11/30/2016	JPMORGAN CHASE & CO.	11,578.000	247,479		
64110L-10-6	NETFLIX INC		12/19/2016	Various	2,719.000	338,247		
S66371-01-4	NEWCREST MINING LTD	B	11/30/2016	JPMORGAN CHASE & CO.	35,206.000	508,274		
651229-10-6	NEWELL RUBBERMAID INC		11/30/2016	Various	22,835.000	1,073,473		
651290-10-8	NEWFIELD EXPLORATION CORP		12/27/2016	Various	530.000	22,412		
65249B-10-9	NEWS CORP CLASS A		12/23/2016	Various	43,664.000	540,086		
65339F-10-1	NEXTERA ENERGY INC		12/12/2016	Various	1,729.000	214,259		
G6518L-10-8	NIELSEN HOLDINGS PLC		11/30/2016	Various	13,566.000	584,695		
J51699-10-6	NINTENDO CO LTD COM STK	B	11/30/2016	Various	2,800.000	682,522		
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	B	11/30/2016	JPMORGAN CHASE & CO.	9,100.000	195,904		
655044-10-5	NOBLE ENER GY INC COM		12/27/2016	Various	9,390.000	358,649		
S59029-41-3	NOKIA OYJ EURO.06	B	10/20/2016	Various	80,854.000	467,822		
666807-10-2	NORTHROP GRUMMAN CORP		12/19/2016	Various	5,998.000	1,427,162		
K72807-13-2	NOVO-NORDISK B ORD	B	02/05/2016	Various	3,193.000	167,993		
67066G-10-4	NVIDIA CORP		09/20/2016	MORGAN STANLEY	13,161.000	621,202		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	11/30/2016	Various	8,097.000	802,818		
674215-10-8	OASIS PETROLEUM INC		12/27/2016	Various	1,362.000	21,603		
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/30/2016	CREDIT SUISSE	1,470.000	104,899		
681919-10-6	OMNICOM GROUP		08/18/2016	Various	3,315.000	273,962		
68268N-10-3	ONEOK PARTNERS LP		12/27/2016	Various	464.000	21,604		
J61546-11-5	ONO PHARMACEUTICAL CO	B	11/30/2016	Various	15,600.000	566,760		
68389X-10-5	ORACLE CORP COM		12/19/2016	Various	50,239.000	2,035,558		
J61933-12-3	ORIX CORP COMMON STOCK	B	04/06/2016	BANK OF AMERICA/MERRILL LYNCH	5,500.000	74,793		
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	05/31/2016	Various	7,300.000	262,640		
69331C-10-8	P G & E CORP		11/30/2016	Various	1,424.000	83,731		
693718-10-8	PACCAR INC		12/19/2016	Various	8,564.000	526,439		
J41121-10-4	PANASONIC CORP	B	11/30/2016	Various	19,300.000	197,158		
69840W-10-8	PANERA BREAD COMPANY		12/19/2016	Various	1,947.000	402,686		
704326-10-7	PAYCHEX INC		12/23/2016	Various	7,042.000	429,914		
706327-10-3	PEMBINA PIPELINE CORP	B	11/30/2016	Various	16,487.000	486,281		
S46823-29-0	PERNOD RICARD NPV	B	11/30/2016	Various	5,185.000	544,525		
G97822-10-3	PERRIGO PLC		11/30/2016	Various	945.000	81,591		
717081-10-3	PFIZER INC		12/19/2016	Various	38,966.000	1,288,903		
718172-10-9	PHILIP MORRIS INTL.		11/30/2016	CREDIT SUISSE	940.000	82,983		
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	11/30/2016	GOLDMAN, SACHS & CO.	16,092.000	463,290		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
72348P-10-4	PINNACLE FOODS INC.		12/28/2016	Various	7,832.000	415,512		
723484-10-1	PINNACLE WEST CAPITAL CORP		09/30/2016	Various	3,500.000	272,725		
723787-10-7	PIONEER NA T RES CO COM		12/27/2016	Various	5,030.000	899,016		
72651A-20-7	PLAINS GP HOLDINGS CLASS A		12/27/2016	Various	1,162.000	41,425		
693475-10-5	PNC FINL SVCS GROUP INC		12/19/2016	Various	15,532.000	1,670,576		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	B	11/30/2016	RBC DOMINION SECURITIES	6,074.000	135,520		
73927C-10-0	POWER FINANCIAL CORP	B	11/30/2016	RBC DOMINION SECURITIES	14,865.000	374,997		
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	B	06/27/2016	Various	576.260	7,574		
74005P-10-4	PRAXAIR INC.		11/30/2016	Various	6,666.000	765,508		
741503-40-3	PRICELINE.COM		11/30/2016	Various	96.000	144,353		
743315-10-3	PROGRESSIVE CORP		11/30/2016	CREDIT SUISSE	19,626.000	653,546		
74340W-10-3	PROLOGIS INC		11/30/2016	Various	5,217.000	272,112		
744320-10-2	PRUDENTIAL FINL INC		11/30/2016	CREDIT SUISSE	3,247.000	326,648		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		11/30/2016	CREDIT SUISSE	2,879.000	118,931		
F7607Z-16-5	PUBLICIS GROUPE	B	11/30/2016	CREDIT SUISSE	1,308.000	84,958		
BA50H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)		08/22/2016	DIRECT	2,589,762.220	105,750		
747525-10-3	QUALCOMM INC		12/19/2016	Various	11,743.000	795,295		
747545-10-1	QUALITY CARE PROPERTIES INC		11/30/2016	Various	43,854.200	672,415		
74834L-10-0	QUEST DIAGNOSTICS INC		12/23/2016	Various	4,544.000	417,796		
75281A-10-9	RANGE RESOURCES CORP		12/27/2016	Various	622.000	21,700		
755111-50-7	RAYTHEON COMPANY		08/18/2016	Various	1,900.000	266,823		
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	11/30/2016	JPMORGAN CHASE & CO.	21,600.000	827,452		
75886F-10-7	REGENERON PHARMACEUTICALS INC		12/22/2016	Various	2,687.000	1,041,830		
G74570-12-1	RELX PLC	B	04/06/2016	Various	10,941.000	195,486		
E8471S-13-0	REPSOL YPF SA EUR1	B	12/19/2016	Various	33,567.160	357,426		
760759-10-0	REPUBLIC S VCS INC COM		12/21/2016	Various	19,807.000	1,108,627		
761713-10-6	REYNOLDS AMERICAN INC		11/30/2016	Various	19,134.000	1,035,149		
Q81437-10-7	RIO TINTO LTD	B	11/30/2016	JPMORGAN CHASE & CO.	4,967.000	211,935		
767754-10-4	RITE AID CORP.		12/28/2016	Various	1,360,966.000	10,614,577		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	B	10/20/2016	JPMORGAN CHASE & CO.	2,000.000	468,845		
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	B	04/06/2016	JPMORGAN CHASE & CO.	14,811.000	135,712		
G76312-17-5	ROLLS-ROYCE HOLDINGS PREF PLC	B	05/02/2016	DISTRIBUTION	3,070,040.000	4,739		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	11/30/2016	Various	20,758.660	506,616		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	B	02/15/2016	MERGER	32,809.950	730,281		
78409V-10-4	S&P GLOBAL INC		04/28/2016	EXCHANGE	9,299.000	853,616		
78573M-10-4	SABRE CORPORATION		12/23/2016	Various	21,787.000	548,054		
F03381-13-8	SAFRAN	B	11/30/2016	Various	3,369.000	231,477		
79466L-30-2	SALESFORCE.COM INC		12/19/2016	Various	7,642.000	563,369		
D66992-10-4	SAP AG	B	11/30/2016	Various	3,407.000	279,340		
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	09/20/2016	UNION BANK OF SWITZERLAND	38,786.000	133,489		
806857-10-8	SCHLUMBERGER LTD		11/30/2016	Various	6,891.990	515,267		
S48341-08-5	SCHNEIDER ELECTRIC	B	11/30/2016	Various	6,036.000	402,236		
G7945E-10-5	SEADRILL LTD	B	03/07/2016	MORGAN STANLEY	59,179.000	315,275		
81211K-10-0	SEALED AIR CORP		12/19/2016	Various	27,440.000	1,288,294		
J69972-10-7	SECOM CO. LTD. ORD	B	09/20/2016	BANK OF AMERICA/MERRILL LYNCH	1,200.000	89,893		
816851-10-9	SEMPRA ENERGY		12/23/2016	Various	5,802.000	593,579		
L8300G-13-5	SES	B	11/30/2016	Various	5,657.000	122,389		
G8124V-10-8	SHIRE PLC COM		07/07/2016	Various	10,143.300	649,138		
D69671-21-8	SIEMANS AG	B	11/30/2016	Various	738.000	83,454		
G81276-10-0	SIGNET JEWELERS LTD	C	12/16/2016	Various	6,371.000	572,681		
828806-10-9	SIMON PPTY GROUP INC		11/30/2016	Various	682.000	122,521		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	11/30/2016	CREDIT SUISSE	78,000.000	205,836		
J75734-10-3	SMC CORP	B	01/22/2016	JPMORGAN CHASE & CO.	400.000	88,414		
833034-10-1	SNAP ON IN C COM		09/30/2016	Various	1,833.000	301,694		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	11/30/2016	Various	1,970.000	84,814		
J76379-10-6	SONY CORP NPV	B	11/30/2016	JPMORGAN CHASE & CO.	2,800.000	80,797		
SBWSW5-D9-1	SOUTH32 LTD	B	04/06/2016	Various	40,630.000	38,790		
G84228-15-7	STANDARD CHARTERED ORD USD0.50	B	11/30/2016	Various	27,100.000	213,245		
854502-10-1	STANLEY BLACK & DECKER INC		08/18/2016	Various	2,267.000	271,912		
855244-10-9	STARBUCKS CORP		12/19/2016	Various	5,890.000	341,983		
R8413J-10-3	STATOIL ASA CMN STK	B	11/30/2016	Various	11,962.150	204,501		
863667-10-1	STRYKER CORP		08/18/2016	Various	3,132.000	357,990		
J77282-11-9	SUMITOMO CORP NPV	B	11/30/2016	JPMORGAN CHASE & CO.	17,300.000	207,245		
J77841-11-2	SUMITOMO REALTY & JPY50	B	04/06/2016	Various	10,000.000	267,687		
867224-10-7	SUNCOR ENERGY INC	B	02/10/2016	MERGER	8,559.320	181,756		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		12/27/2016	Various	1,682.000	41,184		
H8398N-10-4	SWISSCOM	B	11/30/2016	Various	384.000	163,793		
87165B-10-3	SYNCHRONY FINANCIAL		11/30/2016	Various	24,108.000	833,172		
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	11/30/2016	RBC DOMINION SECURITIES	18,655.000	471,855		
879382-10-9	TELEFONICA DE ESPANA	B	11/15/2016	STOCK DIV.	5,439.360	64,317		
R21882-10-6	TELENOR	B	11/30/2016	GOLDMAN, SACHS & CO.	9,205.000	136,024		
W9588J-10-4	TELIASONERA AB SEK3.2	B	10/20/2016	JPMORGAN CHASE & CO.	50,000.000	220,427		
Q8975N-10-5	TELSTRA CORP NPV	B	10/20/2016	MACQUARIE CAPITAL (USA) INC.	80,000.000	308,984		
G87621-10-1	TESCO	B	04/06/2016	JPMORGAN CHASE & CO.	30,967.000	82,204		
88160R-10-1	TESLA MOTORS INC		11/30/2016	Various	745.000	141,103		
881609-10-1	TESORO CORP		12/23/2016	Various	10,525.000	913,755		
88160T-10-7	TESORO LOGISTICS UNITS		12/27/2016	Various	416.000	21,459		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	11/16/2016	EXCHANGE	26,180.000	1,552,765		
882508-10-4	TEXAS INST RS INC COM		12/19/2016	Various	14,757.000	1,065,056		
H83949-14-1	THE SWATCH GROUP	B	11/30/2016	UNION BANK OF SWITZERLAND	287.000	84,214		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		08/03/2016	Various	556.000	86,746		
887317-30-3	TIME WARNER INC		11/30/2016	Various	1,530.000	140,485		
BASOEV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE	B	03/01/2016	DIRECT	2,825.000	39		
872540-10-9	TJX COMPANIES INC		12/19/2016	Various	7,381.000	567,181		
J86957-11-5	TOKYO ELECTRON	B	11/30/2016	Various	5,700.000	524,003		
S68971-43-1	TORAY INDUSTRIES	B	11/30/2016	JPMORGAN CHASE & CO.	81,000.000	660,682		
F92124-10-0	TOTAL SA EUR 2.5	B	10/20/2016	JPMORGAN CHASE & CO.	7,000.000	340,039		
89353D-10-7	TRANSCANANDA CORP	B	11/30/2016	Various	4,177.000	191,713		
Q9194A-10-6	TRANSURBAN GROUP	B	05/31/2016	GOLDMAN, SACHS & CO.	29,369.000	256,323		
89417E-10-9	TRAVELERS COS INC		12/19/2016	Various	9,870.000	1,145,447		
90384S-30-3	ULTA US		11/30/2016	Various	2,458.000	637,851		
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	B	11/30/2016	Various	382.000	84,388		
T960AS-10-1	Unicredit	B	01/22/2016	JPMORGAN CHASE & CO.	54,360.000	238,598		
N8981F-27-1	UNILEVER NV CVA NLG0.16	B	10/20/2016	JPMORGAN CHASE & CO.	7,000.000	299,580		
SBZ6CZ-43-5	UNIPER SE	B	09/20/2016	Various	4,697.500	47,656		
V96194-12-7	UNITED OVERSEAS BANK	B	09/29/2016	STOCK DIV.	1,339.860	20,840		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/18/2016	Various	2,295.000	249,009		
911363-10-9	UNITED RENTALS INC		12/23/2016	Various	2,939.000	315,432		
913017-10-9	UNITED TECHNOLOGIES CORP		12/19/2016	Various	13,864.000	1,497,513		
91324P-10-2	UNITEDHEALTH GROUP INC		12/23/2016	Various	7,746.000	1,157,227		
902973-30-4	US BANCORP		12/22/2016	MORGAN STANLEY	15,727.000	820,040		
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	B	04/06/2016	Various	4,485.000	187,921		
91913Y-10-0	VALERO ENERGY CORP		12/19/2016	Various	9,417.000	580,526		
92047W-10-1	VALVOLINE INC		12/19/2016	Various	37,220.000	861,583		
92276F-10-0	VENTAS INC		11/30/2016	Various	13,145.000	794,221		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		11/30/2016	Various	9,011.000	748,634		
92343V-10-4	VERIZON COMMUNICATIONS		12/19/2016	Various	17,770.000	904,609		
92532W-10-3	VERSUM MATERIALS INC		11/30/2016	Various	11,755.500	274,213		
92532F-10-0	VERTEX PHARMACEUTICALS		11/30/2016	Various	946.000	77,203		
92553P-20-1	VIACOM INC NEW CL B		11/30/2016	Various	2,264.000	84,855		
F5879X-10-8	VINCI	B	11/30/2016	Various	5,258.000	341,522		
92826C-83-9	VISA INC		12/19/2016	Various	6,133.000	482,612		
928856-30-1	VOLVO AB-B SHS NPV	B	11/30/2016	GOLDMAN, SACHS & CO.	7,988.000	85,314		
929042-10-9	VORNADO RLTY TR		11/30/2016	CREDIT SUISSE	1,593.000	155,716		
929089-10-0	VOYA FINANCIAL INC		12/19/2016	Various	16,031.000	558,091		
929160-10-9	VULCAN MAT LS CO COM		12/21/2016	Various	8,154.000	1,025,957		
931427-10-8	WALGREENS BOOTS ALLIANCE		12/19/2016	Various	20,794.000	1,750,925		
931142-10-3	WAL-MART STORES		11/30/2016	Various	5,309.000	383,340		
94106L-10-9	WASTE MGMT INC DEL		08/18/2016	Various	4,356.000	282,479		
92939U-10-6	WEC ENERGY GROUP INC		11/30/2016	Various	14,329.000	802,567		
949746-10-1	WELLS FARGO CO		12/23/2016	Various	18,463.000	986,023		
958102-10-5	WESTERN DIGITAL CORP.		12/19/2016	Various	17,191.000	1,062,281		
958254-10-4	WESTERN GAS PARTNERS UNITS		12/27/2016	Various	374.000	22,465		
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	B	11/30/2016	JPMORGAN CHASE & CO.	21,109.000	142,551		
Q97417-10-1	WESTPAC BANKING CORP	B	11/30/2016	JPMORGAN CHASE & CO.	8,104.000	187,234		
962166-10-4	WEYERHAEUSER CO		11/30/2016	Various	2,662.000	82,069		
966387-10-2	WHITING PETROLEUM CORP		12/27/2016	Various	1,732.000	21,621		
966837-10-6	WHOLE FOODS MKT INC		12/19/2016	Various	31,113.000	975,350		
969457-10-0	WILLIAMS COS INC		12/27/2016	Various	153,493.000	4,604,816		
96949L-10-5	WILLIAMS PARTNERS UNITS		12/27/2016	Various	572.000	21,760		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G96629-10-3	WILLIS TOWERS WATSON PLC		11/30/2016	Various	5,946.000	739,504		
980228-10-0	WOODSIDE PETROLEUM	B	11/30/2016	JPMORGAN CHASE & CO.	17,432.000	381,495		
Q98418-10-8	WOOL WORTHS LIMITED	B	11/30/2016	JPMORGAN CHASE & CO.	14,955.000	252,923		
98212B-10-3	WPX ENERGY INC		12/27/2016	Various	1,440.000	21,600		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		12/19/2016	Various	11,328.000	840,364		
G98294-10-4	XL GROUP LTD	D	12/19/2016	Various	23,688.000	870,645		
984332-10-6	YAHOO INC COM		12/19/2016	Various	18,985.000	763,121		
98850P-10-9	YUM CHINA HOLDINGS INC		11/01/2016	DISTRIBUTION	12,560.000	266,137		
988498-10-1	YUM! BRANDS INC		11/30/2016	CREDIT SUISSE	3,861.000	244,749		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	10/20/2016	JPMORGAN CHASE & CO.	1,000.000	258,621		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						282,707,120	XXX	
020018-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT LTD.		06/16/2016	DISTRIBUTION	0.000	150,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						150,000	XXX	
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	D	11/04/2016	DIRECT	357,092.620	7,323,395		
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	04/27/2016	CITIGROUP GLOBAL MARKETS	556,859.000	30,613,491		
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	12/22/2016	Various	88,018.000	4,378,613		
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		09/30/2016	Various	50,556.000	3,424,313		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/09/2016	Various	48,147.000	6,590,527		
9299999. Subtotal - Common Stocks - Mutual Funds						52,330,340	XXX	
9799997. Total - Common Stocks - Part 3						335,187,460	XXX	
9799998. Total - Common Stocks - Part 5						439,385,295	XXX	
9799999. Total - Common Stocks						774,572,755	XXX	
9899999. Total - Preferred and Common Stocks						785,815,609	XXX	
9999999 - Totals						8,714,669,131	XXX	22,010,232

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
912810-RT-7	TREASURY BOND		12/09/2016	Various		2,467,148	3,000,000	2,694,609			578		578		2,695,187		(228,039)	(228,039)	21,827	08/15/2046
912828-H7-8	TREASURY NOTE		01/07/2016	CITIGROUP GLOBAL MARKETS		49,843,750	50,000,000	49,828,125	49,828,553		2,998		2,998		49,831,552		12,198	12,198	109,375	01/31/2017
912828-M8-0	TREASURY NOTE		01/12/2016	BARCLAYS		7,862,156	7,800,000	7,747,594	7,747,882		231		231		7,748,112		114,044	114,044	18,754	11/30/2022
912828-N2-2	TREASURY NOTE		04/08/2016	BARCLAYS		46,791,992	46,250,000	46,116,309	46,116,551		12,256		12,256		46,128,808		663,185	663,185	186,390	12/15/2018
912828-N5-5	TREASURY NOTE		04/19/2016	Various		141,619,746	141,250,000	141,006,934	141,007,265		13,582		13,582		141,020,847		598,899	598,899	157,919	12/31/2017
912828-R7-7	TREASURY NOTE		09/13/2016	CITIGROUP GLOBAL MARKETS		9,055,898	9,000,000	9,112,500			(3,330)		(3,330)		9,109,170		(53,272)	(53,272)	35,840	05/31/2021
912828-TW-0	TREASURY NOTE		04/19/2016	JPMORGAN CHASE & CO.		47,531,543	47,500,000	47,225,391	47,225,799		44,893		44,893		47,270,692		260,851	260,851	168,338	10/31/2017
912828-WP-1	TREASURY NOTE		01/07/2016	MORGAN STANLEY		44,299,225	44,320,000	44,264,600	44,264,703		724		724		44,265,427		33,798	33,798	25,430	06/15/2017
912810-DW-5	US TREASURY N/B		05/15/2016	MATURED		600,000	600,000	627,188	600,846		(846)		(846)		600,000				21,750	05/15/2016
912810-DX-3	US TREASURY N/B		11/15/2016	MATURED		5,200,000	5,200,000	6,529,250	5,362,562		(162,562)		(162,562)		5,200,000				389,960	11/15/2016
912828-K6-6	WI TREASURY NOTE		01/07/2016	WELLS FARGO		49,767,578	50,000,000	49,734,375	49,734,920		3,814		3,814		49,738,734		28,844	28,844	47,390	04/30/2017
912828-M9-8	WI TREASURY NOTE		01/07/2016	CITIGROUP GLOBAL MARKETS		19,626,031	19,600,000	19,495,875	19,496,703		386		386		19,497,089		128,942	128,942	33,939	11/30/2020
912828-K4-1	WIT TREASURY NOTE		04/21/2016	WELLS FARGO		4,999,431	5,000,000	5,001,273	5,000,945		(219)		(219)		5,000,726		(1,295)	(1,295)	7,849	04/30/2017
71654Q-BC-5	PETROLEOS MEXICANOS	D	12/20/2016	SCHEDULED REDEMPTION		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				22,000	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	D	12/20/2016	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,500	12/20/2022
805649-AB-6	SAYARRA LTD		10/29/2016	SCHEDULED REDEMPTION		845,366	845,366	845,366	845,366						845,366				17,716	04/14/2022
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2016	SCHEDULED REDEMPTION		741,760	741,760	795,908	741,760						741,760				66,485	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2016	SCHEDULED REDEMPTION		300,000	300,000	325,125	308,651		(8,651)		(8,651)		300,000				27,870	09/01/2020
362157-XA-2	GOVT NATL MTG ASSOC I #156473		02/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2016	SCHEDULED REDEMPTION		798	798	829	799		(1)		(1)		798				11	09/15/2016
362167-D8-8	GOVT NATL MTG ASSOC I #185627		05/01/2016	SCHEDULED REDEMPTION		183	183	190	184						183				4	03/15/2017
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2016	SCHEDULED REDEMPTION		1,652	1,652	1,716	1,658		(7)		(7)		1,652				61	03/15/2017
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		04/01/2016	SCHEDULED REDEMPTION		1,781	1,781	1,861	1,794		(13)		(13)		1,781				48	02/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		12/01/2016	SCHEDULED REDEMPTION		11	11	11	9		2		2		11				1	01/15/2023
362208-PS-3	GOVT NATL MTG ASSOC I #300233		12/01/2016	SCHEDULED REDEMPTION		2,048	2,048	2,140	2,114		(66)		(66)		2,048				129	12/15/2020
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		12/01/2016	SCHEDULED REDEMPTION		632	632	721	705		(72)		(72)		632				28	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		12/01/2016	SCHEDULED REDEMPTION		8,095	8,095	7,278	7,197		898		898		8,095				362	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		12/01/2016	SCHEDULED REDEMPTION		2,081	2,081	2,136	2,149		(68)		(68)		2,081				139	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		12/01/2016	SCHEDULED REDEMPTION		13,301	13,301	12,229	12,193		1,108		1,108		13,301				641	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		12/01/2016	SCHEDULED REDEMPTION		484	484	497	501		(17)		(17)		484				26	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		12/01/2016	SCHEDULED REDEMPTION		1,086	1,086	1,241	1,196		(110)		(110)		1,086				47	01/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		12/01/2016	SCHEDULED REDEMPTION		412	412	426	434		(22)		(22)		412				23	01/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		12/01/2016	SCHEDULED REDEMPTION		4,717	4,717	5,166	5,256		(539)		(539)		4,717				238	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		12/01/2016	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					11/15/2030
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		12/01/2016	SCHEDULED REDEMPTION		716	716	726	733		(17)		(17)		716				36	06/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		12/01/2016	SCHEDULED REDEMPTION		28	28	30	32		(4)		(4)		28				1	04/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		12/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		12/01/2016	SCHEDULED REDEMPTION		43	43	46	47		(4)		(4)		43				2	06/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		08/01/2016	SCHEDULED REDEMPTION		2,293	2,293	2,222	2,252		41		41		2,293				84	06/15/2029
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		12/01/2016	SCHEDULED REDEMPTION		627	627	663	669		(42)		(42)		627				28	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2016	SCHEDULED REDEMPTION		59	59	62	62		(3)		(3)		59				3	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		12/01/2016	SCHEDULED REDEMPTION		103	103	109	112		(9)		(9)		103				4	10/15/2030
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		12/01/2016	SCHEDULED REDEMPTION		27	27	29	30		(3)		(3)		27				1	07/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		12/01/2016	SCHEDULED REDEMPTION		261	261	280	297		(36)		(36)		261				12	01/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		12/01/2016	SCHEDULED REDEMPTION		74	74	78	82		(8)		(8)		74				4	12/15/2030
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		12/01/2016	SCHEDULED REDEMPTION		40,487	40,487	41,144	41,646		(1,159)		(1,159)		40,487				815	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		12/01/2016	SCHEDULED REDEMPTION		25,255	25,255	24,333	25,058		197		197		25,255				1,320	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		12/01/2016	SCHEDULED REDEMPTION		121	121	120	120						121				7	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		12/01/2016	SCHEDULED REDEMPTION		535	535	613	607		(72)		(72)		535				20	05/15/2027
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		01/01/2016	SCHEDULED REDEMPTION		24	24	25	24						24					01/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		08/01/2016	SCHEDULED REDEMPTION		39	39	36	39						39				1	09/20/2016
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		12/01/2016	SCHEDULED REDEMPTION		98	98	92	97		1		1		98				4	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		12/01/2016	SCHEDULED REDEMPTION		41	41	37	40		1		1		41				2	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		12/01/2016	SCHEDULED REDEMPTION		174	174	161	172		2		2		174				8	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		12/01/2016	SCHEDULED REDEMPTION		228	228	257	248		(20)		(20)		228				9	04/20/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		12/01/2016	SCHEDULED REDEMPTION		254	254	236	252		2		2		254				12	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		12/01/2016	SCHEDULED REDEMPTION		1,763	1,763	1,588	1,727		36		36		1,763				78	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		12/01/2016	SCHEDULED REDEMPTION		385	385	435	398		(13)		(13)		385				21	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		12/01/2016	SCHEDULED REDEMPTION		353	353	328	346		7		7		353				20	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		12/01/2016	SCHEDULED REDEMPTION		768	768	718	762		6		6		768				38	08/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		12/01/2016	SCHEDULED REDEMPTION		1,611	1,611	1,501	1,554		57		57		1,611				91	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		12/01/2016	SCHEDULED REDEMPTION		4,841	4,841	4,520	4,761		80		80		4,841				268	12/20/2017
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		12/01/2016	SCHEDULED REDEMPTION		392	392	403	401		(9)		(9)		392				22	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		12/01/2016	SCHEDULED REDEMPTION		251	251	258	257		(6)		(6)		251				14	08/20/2021
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		08/01/2016	SCHEDULED REDEMPTION		496	496	458	493		3		3		496				16	09/20/2016
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2016	SCHEDULED REDEMPTION		410,271	410,271	410,271	410,271						410,271				9,132	08/01/2023
797224-AC-6	SAN CLEMENTE LEASING LLC		11/22/2016	SCHEDULED REDEMPTION		1,043,352	1,043,352	1,043,352	1,043,352						1,043,352				25,736	11/22/2022
0599999. Subtotal - Bonds - U.S. Governments						435,224,893	435,080,393	435,022,012	421,955,655		(96,026)		(96,026)		433,666,739		1,558,154	1,558,154	1,417,897	XXX
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	D	10/08/2016	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				88,333	04/08/2018
219868-BN-5	CORP ANDINA DE FOMENTO	D	01/26/2016	HSBC SECURITIES, INC.		31,792,500	27,000,000	26,952,750	26,979,448		412		412		26,979,860		4,812,640	4,812,640	335,156	06/04/2019
105756-BH-2	FED REPUBLIC OF BRAZIL	D	07/15/2016	SCHEDULED REDEMPTION		722,222	722,222	788,223	746,046		(23,824)		(23,824)		722,222				57,778	01/15/2018
51511C-AD-0	LANDWIRTSCH. RENTENBANK	D	01/15/2016	MATURED		2,500,000	2,500,000	2,492,300	2,499,943		57		57		2,500,000				39,075	01/15/2016
87973P-AB-0	TEMASEK FINANCIAL I LTD	D	02/24/2016	Various		32,174,550	25,000,000	24,757,250	24,780,762		683		683		24,781,445		7,393,105	7,393,105	343,403	11/23/2039
91086Q-AU-2	UNITED MEXICAN STATES	D	09/09/2016	CALLED @ 101.769		20,150,000	20,150,000	20,896,800	20,257,600		(70,848)		(70,848)		20,186,752		(36,752)	(36,752)	1,659,907	01/15/2017
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	D	07/01/2016	SCHEDULED REDEMPTION		1,423,374	1,423,374	1,423,374	1,423,374						1,423,374				86,684	01/01/2023
1099999. Subtotal - Bonds - All Other Governments						90,429,313	78,462,263	78,977,364	78,353,840		(93,521)		(93,521)		78,260,320		12,168,994	12,168,994	2,610,335	XXX
111746-AK-9	BROCKTON MA G O 2005		08/01/2016	CALLED @ 100.000		1,075,000	1,075,000	1,083,761	1,077,475		(474)		(474)		1,077,002		(2,002)	(2,002)	56,975	08/01/2020
416415-FY-8	HARTFORD CONN		07/07/2016	Various		1,342,020	1,130,000	1,335,491	1,314,086		(7,802)		(7,802)		1,306,284		35,737	35,737	37,775	10/01/2031
416415-FZ-5	HARTFORD CONN		02/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		381,800	325,000	381,953	376,039		(768)		(768)		375,272		6,528	6,528	6,500	10/01/2032
650366-7U-5	NEWARK NJ G O PENSION 03 CAP		07/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		306,482	400,000	108,092	239,016		8,017		8,017		247,033		59,449	59,449		04/01/2024
650366-8B-6	NEWARK NJ G O PENSION 03 CAP		03/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,641,908	3,390,000	580,673	1,295,143		15,081		15,081		1,310,223		331,685	331,685		04/01/2031
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A		04/13/2016	Various		5,085,276	6,415,000	1,844,184	4,038,089		37,395		37,395		4,075,484		1,009,792	1,009,792		06/30/2023
755553-TY-0	READING PA G O 2006 TXBL		11/15/2016	CALLED @ 100.000		2,885,000	2,885,000	2,885,000	2,885,000						2,885,000				159,541	11/15/2031
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP		04/01/2016	CALLED @ 69.447		625,022	900,000	342,999	723,674		(92,403)		(92,403)		631,270		(6,248)	(6,248)		04/01/2022
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,342,509	16,520,000	8,562,153	11,948,522		(40,955)		(40,955)		11,907,567		1,434,942	1,434,942	260,791	XXX
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		03/01/2016	CALLED @ 62.946		1,743,599	2,770,000	995,134	1,935,365		(213,641)		(213,641)		1,721,724		21,875	21,875		03/01/2025
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		12/15/2016	CALLED @ 100.000		400,000	400,000	400,000	400,000						400,000				21,080	12/15/2018
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2016	CALLED @ 100.000		440,000	440,000	434,694	439,236		21		21		439,257		743	743	30,250	02/01/2021
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B		11/01/2016	CALLED @ 100.000		1,880,000	1,880,000	1,990,168	1,889,141		(3,647)		(3,647)		1,885,494		(5,494)	(5,494)	146,640	11/01/2019
194315-AK-3	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A		01/01/2016	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				57,880	01/01/2016
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2016	CALLED @ 100.000		1,450,000	1,450,000	1,450,000	1,422,237		3,123		3,123		1,425,360		24,640	24,640	125,063	06/01/2022
24919P-GU-2	DENVER CO SCH DIST NO 1 COP 97		12/15/2016	MATURED		11,925,000	11,925,000	7,423,115	11,310,669		614,331		614,331		11,925,000					12/15/2016
271014-ZC-9	EAST BAY CALIF MUN UTIL DIST W		02/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		397,047	325,000	397,361	392,181		(498)		(498)		391,682		5,364	5,364	2,628	06/01/2035
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		10/01/2016	CALLED @ 100.000		200,000	200,000	195,294	198,722		316		316		199,038		962	962	9,860	04/01/2020
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP		05/11/2016	Various		1,124,696	1,550,000	501,503	961,942		14,410		14,410		976,352		148,344	148,344		08/15/2024
358266-CC-6	FRESNO CNTY CA PENSION 2004 A CAP		08/15/2016	Various		842,762	1,190,000	362,034	696,813		14,388		14,388		711,200		131,562	131,562		08/15/2025
469383-ZW-6	JACKSONVILLE FL EXCISE TAX 2006 C		10/01/2016	MATURED		2,725,000	2,725,000	2,725,000	2,725,000						2,725,000				139,520	10/01/2016
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		07/27/2016	Various		1,391,416	3,065,000	461,896	979,321		13,695		13,695		993,016		398,400	398,400		04/01/2034
60242N-DK-4	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		08/11/2016	Various		1,268,962	2,815,000	397,309	843,358		22,854		22,854		866,212		402,750	402,750		04/01/2035
60242N-DP-3	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		03/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		34,671	100,000	10,838	23,114		256		256		23,370		11,301	11,301		04/01/2039
60242N-DQ-1	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		07/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,622,308	7,710,000	781,871	1,669,411		30,441		30,441		1,699,852		922,456	922,456		04/01/2040
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		01/01/2016	CALLED @ 100.000		7,190,000	7,190,000	7,190,000	7,190,000						7,190,000				213,903	01/01/2037
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SURG 05A		07/01/2016	MATURED		20,710,000	20,710,000	11,758,517	20,134,445		575,555		575,555		20,710,000					07/01/2016
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B		07/28/2016	Various		26,700,816	31,115,000	12,020,969	23,337,389		451,654		451,654		23,789,043		2,911,773	2,911,773		02/15/2021
645913-BC-7	NEW JERSEY ECON ST PENSION 1997 B		02/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		142,850	200,000	54,270	121,970		579		579		122,549		20,301	20,301		02/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2016	MATURED		555,000	555,000	509,645	555,000						555,000				11,799	01/01/2016
68428L-BB-9	ORANGE CNTY CA PENSION 96 CAP		09/01/2016	MATURED		13,814,000	13,814,000	7,734,735	13,360,512		453,488		453,488		13,814,000					09/01/2016
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2016	CALLED @ 100.000		3,380,000	3,380,000	3,368,170	3,374,389		531		531		3,374,919		5,081	5,081	190,328	06/01/2023
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B		07/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,119,415	2,850,000	797,573	1,745,948		37,096		37,096		1,783,045		336,370	336,370		04/15/2024
718846-AK-4	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		07/01/2016	CALLED @ 100.000		8,040,000	8,040,000	8,040,000	8,040,000						8,040,000				471,948	07/01/2017
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL		10/01/2016	MATURED		1,330,000	1,330,000	1,327,398	1,329,592		408		408		1,330,000				73,456	10/01/2016
745181-NB-9	PUERTO RICO COMWLTH HWY & TRAN		07/01/2016	CALLED @ 100.000		50,000	50,000	53,842	51,285		(1,285)		(1,285)		50,000				2,750	07/01/2036
796839-AM-0	SAN BERNARDINO CNTY CA PENSION OBLIG 04A		08/01/2016	MATURED		15,775,000	15,775,000	15,775,000	15,775,000						15,775,000				899,175	08/01/2016
83740N-AF-7	SOUTH COAST CA AIR QUAL MGMT PENSION 04		08/01/2016	MATURED		2,685,000	2,685,000	2,685,000	2,685,000						2,685,000				150,629	08/01/2016
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2016	CALLED @ 100.000		115,000	115,000	115,000	115,000						115,000				4,324	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2016	CALLED @ 100.000		190,000	190,000	190,000	190,000						190,000				7,144	06/01/2028
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2016	MATURED		400,000	400,000	414,444	402,110		(2,110)		(2,110)		400,000				27,000	09/01/2016
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04		07/01/2016	CALLED @ 100.000		1,020,000	1,020,000	1,020,000	1,020,000						1,020,000				54,774	07/01/2020
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99		12/01/2016	CALLED @ 100.000		700,000	700,000	751,968	700,000						700,000				43,050	12/01/2017
985215-BY-7	YAVAPAI CNTY AZ IND DEV CONV CTR 05		01/20/2016	RAYMOND JAMES & ASSOCIATES, INC.		577,500	1,500,000	263,010									577,500	577,500		10/01/2020
985215-BZ-4	YAVAPAI CNTY AZ IND DEV CONV CTR 05		01/20/2016	RAYMOND JAMES & ASSOCIATES, INC.		2,506,350	6,510,000	1,100,125									2,506,350	2,506,350		10/01/2025
985215-CA-8	YAVAPAI CNTY AZ IND DEV CONV CTR 05		01/20/2016	RAYMOND JAMES & ASSOCIATES, INC.		7,418,950	19,270,000	3,234,855									7,418,950	7,418,950		10/01/2031
313560-ES-8	FANNIE MAE		11/15/2016	MATURED		15,400,000	15,400,000	15,365,504	15,393,889		6,111		6,111		15,400,000				211,750	11/15/2016
313446-F2-7	FED HOME LOAN MTG CORP #296485		04/01/2016	SCHEDULED REDEMPTION		1,153	1,153	1,291	1,169		(17)		(17)		1,153				46	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2016	SCHEDULED REDEMPTION		47	47	46	44		3		3		47				3	01/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2016	SCHEDULED REDEMPTION		145	145	168	161		(16)		(16)		145				9	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		12/01/2016	SCHEDULED REDEMPTION		60	60	69	66		(6)		(6)		60				4	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		12/01/2016	SCHEDULED REDEMPTION		20	20	23	22		(2)		(2)		20				1	11/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		12/01/2016	SCHEDULED REDEMPTION		120,878	120,878	128,357	127,525		(6,647)		(6,647)		120,878			3,107		11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		12/01/2016	SCHEDULED REDEMPTION		23,822	23,822	25,289	25,249		(1,427)		(1,427)		23,822				847	09/01/2023
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		12/01/2016	SCHEDULED REDEMPTION		52	52	55	53		(1)		(1)		52				2	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2016	SCHEDULED REDEMPTION		829	829	877	870		(41)		(41)		829				47	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		12/01/2016	SCHEDULED REDEMPTION		4,663	4,663	4,516	4,545		118		118		4,663				145	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		12/01/2016	SCHEDULED REDEMPTION		5,326	5,326	5,274	5,282		44		44		5,326				157	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2016	SCHEDULED REDEMPTION		5,321	5,321	5,153	5,180		141		141		5,321				110	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		12/01/2016	SCHEDULED REDEMPTION		1,797	1,797	1,733	1,785		12		12		1,797				50	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2016	SCHEDULED REDEMPTION		10,253	10,253	9,889	10,155		98		98		10,253				237	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		12/01/2016	SCHEDULED REDEMPTION		465	465	449	461		4		4		465				11	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2016	SCHEDULED REDEMPTION		6,454	6,454	6,237	6,396		58		58		6,454				164	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2016	SCHEDULED REDEMPTION		3,924	3,924	3,787	3,888		36		36		3,924				96	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		12/01/2016	SCHEDULED REDEMPTION		7,807	7,807	7,534	7,732		74		74		7,807				191	06/01/2019
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2016	SCHEDULED REDEMPTION		1,585	1,585	1,914	1,636		(51)		(51)		1,585				72	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2016	SCHEDULED REDEMPTION		742	742	785	784		(42)		(42)		742				42	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2016	SCHEDULED REDEMPTION		1,021	1,021	1,060	1,129		(109)		(109)		1,021				36	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2016	SCHEDULED REDEMPTION		382	382	393	410		(27)		(27)		382				17	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		12/01/2016	SCHEDULED REDEMPTION		3,123	3,123	3,256	3,530		(407)		(407)		3,123				273	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2016	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2016	SCHEDULED REDEMPTION		735	735	757	794		(60)		(60)		735				28	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2016	SCHEDULED REDEMPTION		82	82	85	90		(8)		(8)		82				4	10/01/2029
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		12/01/2016	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12				1	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2016	SCHEDULED REDEMPTION		371	371	387	412		(41)		(41)		371				22	07/01/2030
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		12/01/2016	SCHEDULED REDEMPTION		150	150	156	156		(6)		(6)		150				9	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		12/01/2016	SCHEDULED REDEMPTION		1,908	1,908	2,160	2,168		(260)		(260)		1,908				85	03/01/2026
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		01/01/2016	MATURED		22	22	23	22						22					01/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		12/01/2016	SCHEDULED REDEMPTION		4,874	4,874	4,700	4,839		35		35		4,874				110	04/01/2018
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		02/01/2016	Various		526	526	544	526						526				5	02/01/2016
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2016	SCHEDULED REDEMPTION		4,866	4,866	5,012	5,241		(375)		(375)		4,866				227	12/01/2029
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2016	SCHEDULED REDEMPTION		183	183	187	200		(17)		(17)		183				9	11/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2016	SCHEDULED REDEMPTION		1,477	1,477	1,514	1,597		(120)		(120)		1,477				83	01/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2016	SCHEDULED REDEMPTION		137,252	137,252	141,193	143,394		(6,142)		(6,142)		137,252				4,174	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2016	SCHEDULED REDEMPTION		22,550	22,550	22,343	22,376		174		174		22,550				708	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		12/01/2016	SCHEDULED REDEMPTION		49,153	49,153	50,564	51,358		(2,205)		(2,205)		49,153				1,487	03/01/2038
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2016	SCHEDULED REDEMPTION		110,331	110,331	114,274	114,243		(3,912)		(3,912)		110,331				3,342	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2016	SCHEDULED REDEMPTION		45,075	45,075	46,686	46,787		(1,712)		(1,712)		45,075				1,335	04/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2016	SCHEDULED REDEMPTION		210,703	210,703	218,234	219,452		(8,748)		(8,748)		210,703				6,647	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2016	SCHEDULED REDEMPTION		325,228	325,228	336,853	338,394		(13,166)		(13,166)		325,228				9,964	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2016	SCHEDULED REDEMPTION		146,447	146,447	151,681	153,172		(6,725)		(6,725)		146,447				4,670	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2016	SCHEDULED REDEMPTION		179,486	179,486	185,901	187,550		(8,064)		(8,064)		179,486				5,193	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2016	SCHEDULED REDEMPTION		38,043	38,043	39,403	39,457		(1,414)		(1,414)		38,043				1,155	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2016	SCHEDULED REDEMPTION		37,783	37,783	39,134	39,229		(1,445)		(1,445)		37,783				1,130	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2016	SCHEDULED REDEMPTION		51,799	51,799	53,650	53,673		(1,874)		(1,874)		51,799				1,681	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		12/01/2016	SCHEDULED REDEMPTION		35,990	35,990	37,277	37,109		(1,119)		(1,119)		35,990				1,129	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		12/01/2016	SCHEDULED REDEMPTION		25,327	25,327	26,232	25,490		(163)		(163)		25,327				789	04/01/2017
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2016	SCHEDULED REDEMPTION		36,528	36,528	37,833	37,722		(1,195)		(1,195)		36,528				1,100	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2016	SCHEDULED REDEMPTION		70,856	70,856	73,389	73,356		(2,500)		(2,500)		70,856				2,661	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2016	SCHEDULED REDEMPTION		15,058	15,058	15,402	15,256		(199)		(199)		15,058				705	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2016	SCHEDULED REDEMPTION		21,842	21,842	21,483	21,655		187		187		21,842				707	08/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		07/01/2016	SCHEDULED REDEMPTION		66,955	66,955	67,039	66,987		(32)		(32)		66,955				2,509	03/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361		05/01/2016	SCHEDULED REDEMPTION		15	15	16	15						15					06/01/2016
313610-JH-1	FED NATL MTG ASSOC #046164		12/01/2016	SCHEDULED REDEMPTION		33	33	31	32		1		1		33				2	05/01/2017
313614-Y3-7	FED NATL MTG ASSOC #050230		12/01/2016	SCHEDULED REDEMPTION		149	149	144	148		1		1		149				9	09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601		12/01/2016	SCHEDULED REDEMPTION		1,041	1,041	1,142	1,131		(90)		(90)		1,041				51	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253		11/01/2016	SCHEDULED REDEMPTION		19	19	19	19						19				1	02/01/2017
313628-FD-6	FED NATL MTG ASSOC #081164		12/01/2016	SCHEDULED REDEMPTION		559	559	540	555		4		4		559				31	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165		12/01/2016	SCHEDULED REDEMPTION		2,504	2,504	2,420	2,436		68		68		2,504				53	09/01/2019
31371G-YG-9	FED NATL MTG ASSOC #251911		12/01/2016	SCHEDULED REDEMPTION		4,944	4,944	4,786	4,872		71		71		4,944				177	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022		12/01/2016	SCHEDULED REDEMPTION		1,507	1,507	1,459	1,481		26		26		1,507				52	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169		12/01/2016	SCHEDULED REDEMPTION		3,356	3,356	3,249	3,302		54		54		3,356				119	12/01/2018
31371H-Q2-7	FED NATL MTG ASSOC #252573		12/01/2016	SCHEDULED REDEMPTION		3,064	3,064	2,966	3,012		52		52		3,064				116	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575		12/01/2016	SCHEDULED REDEMPTION		2,838	2,838	2,748	2,785		53		53		2,838				103	07/01/2019
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2016	SCHEDULED REDEMPTION		419	419	444	476		(57)		(57)		419				18	06/01/2030
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2016	SCHEDULED REDEMPTION		861	861	912	995		(134)		(134)		861				55	11/01/2030
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2016	SCHEDULED REDEMPTION		79	79	83	91		(12)		(12)		79				4	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667		01/01/2016	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2016
31371J-3E-2	FED NATL MTG ASSOC #253797		05/01/2016	Various		122	122	126	122						122				1	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2016	SCHEDULED REDEMPTION		3,025	3,025	2,929	2,927		98		98		3,025				117	05/01/2021
31371J-5G-5	FED NATL MTG ASSOC #253847		12/01/2016	SCHEDULED REDEMPTION		3,287	3,287	3,182	3,193		93		93		3,287				121	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879		06/01/2016	SCHEDULED REDEMPTION		163	163	171	163						163				2	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2016	SCHEDULED REDEMPTION		894	894	866	869		25		25		894				33	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043		12/01/2016	SCHEDULED REDEMPTION		2,722	2,722	2,635	2,644		78		78		2,722				111	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085		12/01/2016	SCHEDULED REDEMPTION		4,795	4,795	4,642	4,659		136		136		4,795				181	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089		12/01/2016	Various		4,181	4,181	4,389	4,206		(24)		(24)		4,181				105	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2016	SCHEDULED REDEMPTION		208	208	221	227		(18)		(18)		208				11	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141		12/01/2016	SCHEDULED REDEMPTION		22,258	22,258	23,366	22,388		(130)		(130)		22,258				616	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193		12/01/2016	SCHEDULED REDEMPTION		3,197	3,197	3,095	3,109		87		87		3,197				113	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2016	SCHEDULED REDEMPTION		4,652	4,652	4,505	4,522		130		130		4,652				157	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374		12/01/2016	SCHEDULED REDEMPTION		5,086	5,086	4,924	4,938		149		149		5,086				186	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2016	SCHEDULED REDEMPTION		2,914	2,914	2,822	2,831		84		84		2,914				105	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2016	SCHEDULED REDEMPTION		4,747	4,747	4,596	4,598		149		149		4,747				177	09/01/2022
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2016	SCHEDULED REDEMPTION		5,078	5,078	4,916	4,928		150		150		5,078				188	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/01/2016	SCHEDULED REDEMPTION		10,596	10,596	10,513	10,510		86		86		10,596				368	03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701		12/01/2016	SCHEDULED REDEMPTION		693,822	693,822	744,125	741,984		(48,161)		(48,161)		693,822				21,419	04/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119		12/01/2016	SCHEDULED REDEMPTION		834	834	853	858		(24)		(24)		834				34	02/01/2036
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2016	SCHEDULED REDEMPTION		23,895	23,895	24,514	24,476		(581)		(581)		23,895				611	05/01/2023
31372P-V2-2	FED NATL MTG ASSOC #278833		04/01/2016	SCHEDULED REDEMPTION		1,707	1,707	1,740	1,715		(8)		(8)		1,707				42	12/01/2024
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2016	SCHEDULED REDEMPTION		361	361	383	388		(26)		(26)		361				20	12/01/2025
31376J-VL-0	FED NATL MTG ASSOC #357119		04/01/2016	SCHEDULED REDEMPTION		2,869	2,869	3,012	2,874		(5)		(5)		2,869				33	05/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2016	SCHEDULED REDEMPTION		34,668	34,668	35,938	35,158		(490)		(490)		34,668				1,079	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734		12/01/2016	SCHEDULED REDEMPTION		2,955	2,955	2,861	2,901		54		54		2,955				103	12/01/2018
31383S-SM-3	FED NATL MTG ASSOC #511824		06/01/2016	SCHEDULED REDEMPTION		142	142	147	142						142				2	07/01/2016
31384V-VZ-2	FED NATL MTG ASSOC #535332		12/01/2016	SCHEDULED REDEMPTION		153	153	162	174		(21)		(21)		153				8	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422		12/01/2016	SCHEDULED REDEMPTION		445	445	471	487		(42)		(42)		445				23	07/01/2030
31384W-G2-0	FED NATL MTG ASSOC #535817		12/01/2016	SCHEDULED REDEMPTION		576	576	584	598		(22)		(22)		576				27	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2016	SCHEDULED REDEMPTION		408	408	415	408						408				4	04/01/2016
31385F-LV-6	FED NATL MTG ASSOC #543140		12/01/2016	SCHEDULED REDEMPTION		212	212	224	246		(35)		(35)		212				11	06/01/2030
31385H-Z7-0	FED NATL MTG ASSOC #545366		11/01/2016	SCHEDULED REDEMPTION		967	967	1,006	973		(5)		(5)		967				25	12/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2016	SCHEDULED REDEMPTION		14,626	14,626	15,309	14,736		(110)		(110)		14,626				483	05/01/2017
31385J-LM-8	FED NATL MTG ASSOC #545832		12/01/2016	SCHEDULED REDEMPTION		476	476	499	479		(4)		(4)		476				16	08/01/2017
31385K-NE-1	FED NATL MTG ASSOC #546789		02/01/2016	SCHEDULED REDEMPTION		463	463	471	463						463				3	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795		01/01/2016	SCHEDULED REDEMPTION		43	43	44	43						43					03/01/2016
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2016	SCHEDULED REDEMPTION		278	278	294	313		(35)		(35)		278				15	06/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034		12/01/2016	SCHEDULED REDEMPTION		41,655	41,655	43,728	41,958		(303)		(303)		41,655				1,451	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170		12/01/2016	SCHEDULED REDEMPTION		15,408	15,408	16,168	15,513		(105)		(105)		15,408				483	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184		12/01/2016	SCHEDULED REDEMPTION		20,807	20,807	21,843	20,924		(117)		(117)		20,807				601	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230		12/01/2016	SCHEDULED REDEMPTION		4,568	4,568	4,796	4,605		(37)		(37)		4,568				150	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439		12/01/2016	SCHEDULED REDEMPTION		1,106	1,106	1,150	1,115		(10)		(10)		1,106				38	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454		12/01/2016	SCHEDULED REDEMPTION		2,968	2,968	3,116	2,986		(18)		(18)		2,968				92	03/01/2018
31385X-6P-7	FED NATL MTG ASSOC #556278		02/01/2016	SCHEDULED REDEMPTION		221	221	225	221						221				2	03/01/2016
31386D-RG-7	FED NATL MTG ASSOC #560387		01/01/2016	MATURED		42	42	43	42						42					01/01/2016
31386K-YF-5	FED NATL MTG ASSOC #566010		01/01/2016	MATURED		16	16	16	16						16					01/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300		04/01/2016	SCHEDULED REDEMPTION		111	111	116	112						111				1	06/01/2016
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2016	Various		524	524	533	524						524				6	03/01/2016
31386S-EE-3	FED NATL MTG ASSOC #571733		02/01/2016	Various		20	20	20	20						20					02/01/2016
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2016	SCHEDULED REDEMPTION		174	174	173	174						174				2	04/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921		04/01/2016	Various		291	291	298	291						291				4	04/01/2016
31386U-U3-4	FED NATL MTG ASSOC #574002		04/01/2016	Various		134	134	133	134						134				1	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024		04/01/2016	SCHEDULED REDEMPTION		243	243	255	243						243				3	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2016	Various		1,366	1,366	1,395	1,367		(1)		(1)		1,366				15	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366		06/01/2016	SCHEDULED REDEMPTION		3,733	3,733	3,830	3,739		(6)		(6)		3,733				67	07/01/2016
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2016	SCHEDULED REDEMPTION		4,714	4,714	4,564	4,578		136		136		4,714				168	04/01/2021
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2016	Various		3,685	3,685	3,808	3,695		(10)		(10)		3,685				67	09/01/2016
31387D-MB-2	FED NATL MTG ASSOC #580954		05/01/2016	Various		545	545	572	546		(1)		(1)		545				7	05/01/2016
31387E-MA-2	FED NATL MTG ASSOC #581853		07/01/2016	Various		6,892	6,892	7,235	6,914		(21)		(21)		6,892				117	07/01/2016
31387E-RH-2	FED NATL MTG ASSOC #581988		12/01/2016	SCHEDULED REDEMPTION		1,583	1,583	1,644	1,642		(59)		(59)		1,583				79	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058		04/01/2016	SCHEDULED REDEMPTION		39	39	39	39						39					05/01/2016
31387J-FK-7	FED NATL MTG ASSOC #585270		05/01/2016	SCHEDULED REDEMPTION		891	891	905	893		(2)		(2)		891				16	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021		02/01/2016	SCHEDULED REDEMPTION		588	588	597	588						588				4	07/01/2016
31387Q-G6-1	FED NATL MTG ASSOC #590721		06/01/2016	SCHEDULED REDEMPTION		414	414	421	415						414				8	07/01/2016
31387S-AE-6	FED NATL MTG ASSOC #592305		12/01/2016	SCHEDULED REDEMPTION		653	653	632	628		25		25		653				24	06/01/2021
31387V-EF-2	FED NATL MTG ASSOC #595134		06/01/2016	SCHEDULED REDEMPTION		230	230	233	230						230				4	07/01/2016
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2016	Various		421	421	428	422		(1)		(1)		421				11	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221		08/01/2016	Various		452	452	459	453		(1)		(1)		452				8	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510		02/01/2016	SCHEDULED REDEMPTION		171	171	174	171						171				1	09/01/2016
31387X-UC-7	FED NATL MTG ASSOC #597379		09/01/2016	Various		592	592	621	594		(2)		(2)		592				8	09/01/2016
31388C-FF-2	FED NATL MTG ASSOC #600566		12/01/2016	SCHEDULED REDEMPTION		229	229	229	227		1		1		229				12	08/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167		08/01/2016	SCHEDULED REDEMPTION		1,285	1,285	1,306	1,288		(3)		(3)		1,285				30	09/01/2016
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2016	Various		110	110	112	111						110				3	09/01/2016
31388K-XT-4	FED NATL MTG ASSOC #607390		11/01/2016	Various		2,041	2,041	2,142	2,051		(10)		(10)		2,041				45	11/01/2016
31388M-UC-0	FED NATL MTG ASSOC #609079		08/01/2016	SCHEDULED REDEMPTION		385	385	391	385		(1)		(1)		385				8	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2016	SCHEDULED REDEMPTION		20,414	20,414	21,619	23,304		(2,891)		(2,891)		20,414				433	07/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934		12/01/2016	Various		9,480	9,480	9,952	9,537		(57)		(57)		9,480				271	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005		12/01/2016	Various		1,186	1,186	1,233	1,192		(7)		(7)		1,186				31	12/01/2016
31388Y-CL-4	FED NATL MTG ASSOC #618475		12/01/2016	Various		241	241	249	242		(1)		(1)		241				6	12/01/2016
31389H-NK-0	FED NATL MTG ASSOC #625994		12/01/2016	SCHEDULED REDEMPTION		152	152	156	152						152				4	01/01/2017
31389J-ZC-1	FED NATL MTG ASSOC #627239		01/01/2016	SCHEDULED REDEMPTION		166	166	174	167		(1)		(1)		166				1	08/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31389T-FK-3	FED NATL MTG ASSOC #634770		12/01/2016	SCHEDULED REDEMPTION		17,772	17,772	18,305	17,839		(67)		(67)		17,772				451	02/01/2017
31390D-QB-3	FED NATL MTG ASSOC #643150		12/01/2016	SCHEDULED REDEMPTION		5,051	5,051	5,254	5,094		(43)		(43)		5,051				189	05/01/2017
31390J-D9-9	FED NATL MTG ASSOC #647328		12/01/2016	SCHEDULED REDEMPTION		4,253	4,253	4,724	4,661		(408)		(408)		4,253				83	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769		12/01/2016	SCHEDULED REDEMPTION		653	653	685	657		(4)		(4)		653				20	06/01/2017
31390M-ST-2	FED NATL MTG ASSOC #650430		12/01/2016	SCHEDULED REDEMPTION		2,174	2,174	2,282	2,187		(13)		(13)		2,174				76	08/01/2017
31390S-W2-3	FED NATL MTG ASSOC #655065		12/01/2016	SCHEDULED REDEMPTION		2,444	2,444	2,542	2,465		(21)		(21)		2,444				80	07/01/2017
31391C-XR-1	FED NATL MTG ASSOC #663188		12/01/2016	SCHEDULED REDEMPTION		70,031	70,031	71,176	70,260		(229)		(229)		70,031				2,303	09/01/2017
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2016	SCHEDULED REDEMPTION		5,735	5,735	5,693	5,697		38		38		5,735				202	02/01/2033
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2016	SCHEDULED REDEMPTION		7,632	7,632	7,989	8,208		(577)		(577)		7,632				310	05/01/2033
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2016	SCHEDULED REDEMPTION		2,975	2,975	3,114	3,180		(205)		(205)		2,975				121	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222		12/01/2016	SCHEDULED REDEMPTION		8,407	8,407	8,801	8,718		(311)		(311)		8,407				341	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585		12/01/2016	SCHEDULED REDEMPTION		851	851	856	857		(5)		(5)		851				32	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932		12/01/2016	SCHEDULED REDEMPTION		5,660	5,660	5,803	5,833		(173)		(173)		5,660				221	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947		12/01/2016	SCHEDULED REDEMPTION		35,239	35,239	36,124	36,305		(1,066)		(1,066)		35,239				1,320	10/01/2036
31403H-UT-5	FED NATL MTG ASSOC #749494		12/01/2016	SCHEDULED REDEMPTION		3,857	3,857	3,924	3,880		(23)		(23)		3,857				116	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731		12/01/2016	SCHEDULED REDEMPTION		808	808	848	820		(12)		(12)		808				30	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043		12/01/2016	SCHEDULED REDEMPTION		8,087	8,087	8,227	8,131		(44)		(44)		8,087				243	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368		12/01/2016	SCHEDULED REDEMPTION		7,777	7,777	7,913	7,819		(42)		(42)		7,777				238	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281		12/01/2016	SCHEDULED REDEMPTION		12,158	12,158	12,369	12,205		(48)		(48)		12,158				359	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331		12/01/2016	SCHEDULED REDEMPTION		6,896	6,896	7,126	6,967		(71)		(71)		6,896				249	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758		12/01/2016	SCHEDULED REDEMPTION		324	324	335	328		(4)		(4)		324				8	01/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028		12/01/2016	SCHEDULED REDEMPTION		4,546	4,546	4,698	4,594		(48)		(48)		4,546				162	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788		12/01/2016	SCHEDULED REDEMPTION		2,565	2,565	2,652	2,588		(22)		(22)		2,565				78	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082		12/01/2016	SCHEDULED REDEMPTION		7,448	7,448	7,578	7,484		(36)		(36)		7,448				227	01/01/2019
31404K-ZH-8	FED NATL MTG ASSOC #771244		12/01/2016	SCHEDULED REDEMPTION		156	156	159	157		(1)		(1)		156				5	02/01/2019
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2016	SCHEDULED REDEMPTION		36,862	36,862	37,923	37,841		(979)		(979)		36,862				905	04/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2016	SCHEDULED REDEMPTION		16,402	16,402	17,219	16,760		(358)		(358)		16,402				594	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783		12/01/2016	SCHEDULED REDEMPTION		9,468	9,468	9,804	9,609		(140)		(140)		9,468				339	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186		12/01/2016	SCHEDULED REDEMPTION		1,440	1,440	1,447	1,447		(7)		(7)		1,440				61	08/01/2034
31405V-JZ-1	FED NATL MTG ASSOC #800480		12/01/2016	SCHEDULED REDEMPTION		6,927	6,927	7,048	6,970		(43)		(43)		6,927				189	11/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268		12/01/2016	SCHEDULED REDEMPTION		2,123	2,123	2,160	2,133		(10)		(10)		2,123				69	11/01/2019
31406S-TE-3	FED NATL MTG ASSOC #818749		12/01/2016	SCHEDULED REDEMPTION		58,916	58,916	59,218	59,219		(303)		(303)		58,916				3,170	02/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2016	SCHEDULED REDEMPTION		15,918	15,918	16,317	16,358		(441)		(441)		15,918				765	11/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2016	SCHEDULED REDEMPTION		1,013	1,013	1,036	1,037		(23)		(23)		1,013				44	12/01/2035
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2016	SCHEDULED REDEMPTION		418	418	420	420		(2)		(2)		418				17	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2016	SCHEDULED REDEMPTION		577	577	580	580		(3)		(3)		577				34	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2016	SCHEDULED REDEMPTION		2,642	2,642	2,655	2,657		(15)		(15)		2,642				132	02/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962		12/01/2016	SCHEDULED REDEMPTION		900	900	904	905		(6)		(6)		900				34	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521		12/01/2016	SCHEDULED REDEMPTION		626	626	629	629		(3)		(3)		626				22	02/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474		12/01/2016	SCHEDULED REDEMPTION		1,684	1,684	1,722	1,741		(57)		(57)		1,684				31	04/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739		12/01/2016	SCHEDULED REDEMPTION		651	651	667	670		(20)		(20)		651				26	06/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255		12/01/2016	SCHEDULED REDEMPTION		34,641	34,641	35,911	35,815		(1,173)		(1,173)		34,641				1,067	03/01/2023
31410Q-6U-0	FED NATL MTG ASSOC #894683		12/01/2016	SCHEDULED REDEMPTION		2,187	2,187	2,242	2,243		(56)		(56)		2,187				125	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2016	SCHEDULED REDEMPTION		131	131	134	136		(5)		(5)		131				5	05/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2016	SCHEDULED REDEMPTION		7,912	7,912	8,111	8,126		(214)		(214)		7,912				295	08/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2016	SCHEDULED REDEMPTION		30,420	30,420	31,208	31,170		(750)		(750)		30,420				1,010	02/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2016	SCHEDULED REDEMPTION		45,075	45,075	46,727	46,700		(1,625)		(1,625)		45,075				1,510	04/01/2022
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2016	SCHEDULED REDEMPTION		645	645	661	664		(19)		(19)		645				26	09/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2016	SCHEDULED REDEMPTION		1,982	1,982	2,032	2,032		(50)		(50)		1,982				80	09/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188		12/01/2016	SCHEDULED REDEMPTION		4,310	4,310	4,419	4,381		(71)		(71)		4,310				175	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858		12/01/2016	SCHEDULED REDEMPTION		28	28	28	29		(1)		(1)		28				1	10/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274		12/01/2016	SCHEDULED REDEMPTION		1,487	1,487	1,524	1,536		(48)		(48)		1,487				61	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890		12/01/2016	SCHEDULED REDEMPTION		236	236	238	238		(2)		(2)		236				12	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2016	SCHEDULED REDEMPTION		34,383	34,383	35,643	35,483		(1,100)		(1,100)		34,383				1,028	02/01/2022
31411K-FF-5	FED NATL MTG ASSOC #910166		09/01/2016	SCHEDULED REDEMPTION		827	827	848	855		(28)		(28)		827				40	03/01/2037
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2016	SCHEDULED REDEMPTION		35,699	35,699	36,527	36,651		(952)		(952)		35,699				972	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2016	SCHEDULED REDEMPTION		58,254	58,254	60,389	59,801		(1,547)		(1,547)		58,254				1,553	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2016	SCHEDULED REDEMPTION		22,624	22,624	23,453	23,501		(877)		(877)		22,624				798	04/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2016	SCHEDULED REDEMPTION		64,397	64,397	66,757	66,221		(1,824)		(1,824)		64,397				1,962	04/01/2022
31411X-XB-6	FED NATL MTG ASSOC #917874		12/01/2016	SCHEDULED REDEMPTION		18,410	18,410	18,579	18,659		(249)		(249)		18,410				791	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104		12/01/2016	SCHEDULED REDEMPTION		67,095	67,095	69,577	69,447		(2,353)		(2,353)		67,095				1,950	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497		12/01/2016	SCHEDULED REDEMPTION		32,367	32,367	33,553	33,456		(1,089)		(1,089)		32,367				979	05/01/2022
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2016	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2016	SCHEDULED REDEMPTION		38,343	38,343	39,748	39,755		(1,413)		(1,413)		38,343				1,096	04/01/2022
31412A-E5-9	FED NATL MTG ASSOC #919156		12/01/2016	SCHEDULED REDEMPTION		28,049	28,049	28,754	28,768		(719)		(719)		28,049				766	04/01/2037
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2016	SCHEDULED REDEMPTION		7,973	7,973	8,173	8,179		(206)		(206)		7,973				357	03/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325		12/01/2016	SCHEDULED REDEMPTION		8,737	8,737	8,957	8,990		(252)		(252)		8,737				222	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511		12/01/2016	SCHEDULED REDEMPTION		15,947	15,947	16,347	16,377		(430)		(430)		15,947				664	06/01/2037
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2016	SCHEDULED REDEMPTION		345	345	354	356		(10)		(10)		345				14	10/01/2037
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2016	SCHEDULED REDEMPTION		41,402	41,402	42,964	43,049		(1,647)		(1,647)		41,402				1,272	01/01/2024
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2016	SCHEDULED REDEMPTION		7,169	7,169	7,336	7,413		(244)		(244)		7,169				241	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775		12/01/2016	SCHEDULED REDEMPTION		36,850	36,850	38,200	38,182		(1,332)		(1,332)		36,850				951	06/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135		12/01/2016	SCHEDULED REDEMPTION		7,745	7,745	7,940	7,958		(213)		(213)		7,745				276	07/01/2037
31412X-2U-7	FED NATL MTG ASSOC #938287		12/01/2016	SCHEDULED REDEMPTION		36,298	36,298	37,628	37,616		(1,318)		(1,318)		36,298				1,226	07/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2016	SCHEDULED REDEMPTION		760	760	779	781		(20)		(20)		760				30	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456		12/01/2016	SCHEDULED REDEMPTION		63,532	63,532	65,859	65,548		(2,016)		(2,016)		63,532				1,255	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915		12/01/2016	SCHEDULED REDEMPTION		870	870	893	883		(13)		(13)		870				25	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028		12/01/2016	SCHEDULED REDEMPTION		962	962	971	972		(10)		(10)		962				39	07/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939		12/01/2016	SCHEDULED REDEMPTION		32,615	32,615	33,434	33,583		(968)		(968)		32,615				1,044	08/01/2037
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2016	SCHEDULED REDEMPTION		1,486	1,486	1,525	1,521		(34)		(34)		1,486				41	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697		12/01/2016	SCHEDULED REDEMPTION		799	799	820	817		(18)		(18)		799				23	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326		12/01/2016	SCHEDULED REDEMPTION		2,338	2,338	2,392	2,405		(67)		(67)		2,338				97	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387		12/01/2016	SCHEDULED REDEMPTION		76,084	76,084	78,872	78,313		(2,229)		(2,229)		76,084				1,955	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466		12/01/2016	SCHEDULED REDEMPTION		1,807	1,807	1,853	1,833		(27)		(27)		1,807				44	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2016	SCHEDULED REDEMPTION		95,371	95,371	98,865	97,783		(2,412)		(2,412)		95,371				3,101	01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2016	SCHEDULED REDEMPTION		45,468	45,468	47,134	47,060		(1,592)		(1,592)		45,468				1,253	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2016	SCHEDULED REDEMPTION		92,021	92,021	95,392	94,572		(2,551)		(2,551)		92,021				2,974	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294		12/01/2016	SCHEDULED REDEMPTION		5,651	5,651	5,782	5,844		(193)		(193)		5,651				114	02/01/2038
31414P-7G-8	FED NATL MTG ASSOC #972595		12/01/2016	SCHEDULED REDEMPTION		12,502	12,502	12,792	12,921		(419)		(419)		12,502				350	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091		12/01/2016	SCHEDULED REDEMPTION		33,108	33,108	33,876	34,276		(1,168)		(1,168)		33,108				1,272	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2016	SCHEDULED REDEMPTION		83,782	83,782	85,951	85,846		(2,064)		(2,064)		83,782				2,325	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993		12/01/2016	SCHEDULED REDEMPTION		19,965	19,965	20,697	20,761		(796)		(796)		19,965				621	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2016	SCHEDULED REDEMPTION		54,470	54,470	55,734	56,223		(1,753)		(1,753)		54,470				1,411	04/01/2038
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2016	SCHEDULED REDEMPTION		207	207	212	214		(7)		(7)		207				6	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2016	SCHEDULED REDEMPTION		49,121	49,121	50,920	51,186		(2,066)		(2,066)		49,121				598	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2016	SCHEDULED REDEMPTION		633	633	650	648		(15)		(15)		633				15	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2016	SCHEDULED REDEMPTION		43,171	43,171	44,752	44,831		(1,661)		(1,661)		43,171				1,255	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365		12/01/2016	SCHEDULED REDEMPTION		5,002	5,002	5,132	5,111		(109)		(109)		5,002				145	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2016	SCHEDULED REDEMPTION		11,133	11,133	11,391	11,647		(515)		(515)		11,133				401	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470		12/01/2016	SCHEDULED REDEMPTION		5,332	5,332	5,456	5,542		(210)		(210)		5,332				140	05/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102		12/01/2016	SCHEDULED REDEMPTION		20,510	20,510	21,261	21,075		(565)		(565)		20,510				638	09/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484		12/01/2016	SCHEDULED REDEMPTION		193,137	193,137	200,214	198,772		(5,635)		(5,635)		193,137				5,699	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2016	SCHEDULED REDEMPTION		51,642	51,642	53,535	53,470		(1,828)		(1,828)		51,642				982	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2016	SCHEDULED REDEMPTION		17,712	17,712	18,170	18,152		(441)		(441)		17,712				447	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2016	SCHEDULED REDEMPTION		22,137	22,137	22,948	22,910		(773)		(773)		22,137				694	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2016	SCHEDULED REDEMPTION		32,418	32,418	33,606	33,161		(743)		(743)		32,418				974	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2016	SCHEDULED REDEMPTION		17,382	17,382	18,019	18,074		(691)		(691)		17,382				542	01/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2016	SCHEDULED REDEMPTION		67,408	67,408	69,154	68,776		(1,368)		(1,368)		67,408				2,475	10/01/2023
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		12/01/2016	SCHEDULED REDEMPTION		1,717,965	1,717,965	1,786,415	1,752,137		(34,173)		(34,173)		1,717,965				40,948	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		12/01/2016	SCHEDULED REDEMPTION		1,164,944	1,164,944	1,229,926	1,197,932		(32,988)		(32,988)		1,164,944				32,253	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102		12/01/2016	SCHEDULED REDEMPTION		39,733	39,733	41,670	41,537		(1,804)		(1,804)		39,733				757	07/01/2027
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		12/01/2016	SCHEDULED REDEMPTION		15,051	15,051	13,250	15,051						15,051				768	12/01/2018
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		12/01/2016	SCHEDULED REDEMPTION		157,677	157,677	142,839	150,763		6,914		6,914		157,677				7,308	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		12/01/2016	SCHEDULED REDEMPTION		235,100	235,100	218,674	227,836		7,264		7,264		235,100				10,243	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		12/01/2016	SCHEDULED REDEMPTION		136,929	136,929	123,982	130,753		6,176		6,176		136,929				6,659	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2016	SCHEDULED REDEMPTION		82,286	82,286	71,333	76,336		5,950		5,950		82,286				3,590	04/15/2024

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		12/01/2016	SCHEDULED REDEMPTION		1,889	1,889	1,941	1,908				(19)		1,889				100	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		12/01/2016	SCHEDULED REDEMPTION		38,871	38,871	28,659	36,608				2,263		38,871				1,524	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		12/01/2016	SCHEDULED REDEMPTION		59,905	59,905	48,534	56,933				2,973		59,905				2,677	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		12/01/2016	SCHEDULED REDEMPTION		530,389	530,389	492,134	514,710				15,679		530,389				23,996	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		12/01/2016	SCHEDULED REDEMPTION		158,634	158,634	119,295	139,612				19,022		158,634				6,841	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2016	SCHEDULED REDEMPTION		21,807	21,807	23,018	22,247				(440)		21,807				839	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS		12/01/2016	SCHEDULED REDEMPTION		193,691	193,691	182,262	186,611				7,079		193,691				4,613	07/15/2031
313399-TE-7	FHR 2345 PZ RMBS		12/01/2016	SCHEDULED REDEMPTION		224,815	224,815	212,242	217,557				7,257		224,815				6,209	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS		12/01/2016	SCHEDULED REDEMPTION		123,186	123,186	118,154	120,436				2,750		123,186				3,522	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS		12/01/2016	SCHEDULED REDEMPTION		608,559	608,559	581,164	593,846				14,713		608,559				17,513	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS		12/01/2016	SCHEDULED REDEMPTION		314,029	314,029	299,893	306,733				7,297		314,029				8,377	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS		12/01/2016	SCHEDULED REDEMPTION		121,103	121,103	126,098	123,808				(2,705)		121,103				3,748	05/15/2032
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2016	SCHEDULED REDEMPTION		9,196	9,196	9,587	9,196						9,196				406	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS		12/01/2016	SCHEDULED REDEMPTION		231,385	231,385	227,934	230,997				388		231,385				6,730	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS		12/01/2016	SCHEDULED REDEMPTION		910,750	910,750	924,696	912,165				(1,415)		910,750				26,546	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2016	SCHEDULED REDEMPTION		1,690,021	1,690,021	1,635,888	1,676,368				13,654		1,690,021				50,033	09/25/2023
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		11/01/2016	SCHEDULED REDEMPTION		1,971	1,971	1,880	1,937				34		1,971				115	09/01/2017
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		12/01/2016	SCHEDULED REDEMPTION		376,134	376,134	347,603	364,246				11,888		376,134				18,139	05/15/2022
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		12/12/2016	SECONDMARKET INC		6,881,250	7,340,000	6,436,967	6,476,087				13,520		6,489,607		391,643	391,643	13,125	08/01/2041
3199999. Subtotal - Bonds - U.S. Special Revenues						182,416,879	214,954,288	135,037,177	164,280,500		1,905,509		1,905,509		166,186,009		16,230,870	16,230,870	3,349,898	XXX
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	05/11/2016	RBC DOMINION SECURITIES		357,000	350,000	350,000	350,000						350,000		7,000	7,000	13,535	01/15/2022
002824-BA-7	ABBOTT LABORATORIES		01/22/2016	BAIRD (ROBERT W.) & CO. INC.		1,481,220	1,500,000	1,497,510	1,497,775		24		24		1,497,799		(16,579)	(16,579)	14,025	03/15/2022
002824-BF-6	ABBOTT LABORATORIES		11/28/2016	BARCLAYS		1,485,165	1,500,000	1,488,840			23		23		1,488,863		(3,698)	(3,698)	1,406	11/30/2026
00287Y-AN-9	ABBVIE INC		11/04/2016	BARCLAYS		20,047,000	20,000,000	19,979,600	19,983,798		5,768		5,768		19,989,566		57,434	57,434	355,000	05/14/2018
00287Y-AU-3	ABBVIE INC		11/02/2016	Various		3,004,215	3,000,000	2,994,780			246		246		2,995,026		9,189	9,189	17,154	05/14/2021
024747-AC-1	ABC SUPPLY CO INC		06/02/2016	JEFFERIES & COMPANY, INC.		1,037,025	1,000,000	1,002,500	1,002,328		(209)		(209)		1,002,120		34,905	34,905	29,875	04/15/2021
00404A-AJ-8	ACADIA HEALTHCARE CO INC		08/03/2016	BANK OF AMERICA/MERRILL LYNCH		990,000	990,000	983,434	983,349		301		301		983,650		6,350	6,350	54,605	02/15/2023
00404D-AD-5	ACADIA HEALTHCARE TRANCHE B TL		12/30/2016	SCHEDULED REDEMPTION		3,500	3,500	3,486	3,484		16		16		3,500				14	02/11/2022
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		05/16/2016	Various		14,802,382	14,802,382	14,661,620	14,653,284		149,098		149,098		14,802,382				414,679	11/25/2019
00440E-AU-1	ACE INA HOLDINGS INC		06/28/2016	BAIRD (ROBERT W.) & CO. INC.		523,150	500,000	497,505	497,542		163		163		497,705		25,445	25,445	9,503	11/03/2022
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		10/31/2016	Various		1,398,119	1,424,819	1,421,323	1,421,061		369		369		1,421,430		(23,311)	(23,311)	16,596	09/26/2021
00507U-AH-4	ACTAVIS FUNDING SCS		01/22/2016	JPMORGAN CHASE & CO.		198,586	200,000	196,774	196,779		4		4		196,783		1,803	1,803	1,132	06/15/2044
00507U-AS-0	ACTAVIS FUNDING SCS		06/28/2016	RBC DOMINION SECURITIES		1,038,790	1,000,000	1,001,440	1,001,427		(66)		(66)		1,001,361		37,429	37,429	30,189	03/15/2025
00507V-AC-3	ACTIVISION BLIZZARD INC		10/19/2016	CALLED @ 104.219		13,240,000	13,240,000	13,669,425	13,540,857		(61,297)		(61,297)		13,479,560		(239,560)	(239,560)	1,373,683	09/15/2021
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		08/24/2016	Various		4,796,875	4,796,875	4,796,875	4,796,875						4,796,875				351,129	08/06/2017
00100U-AE-2	ADS WASTE MGT HLDGS NEW TLB-2		11/10/2016	Various		2,832,873	2,832,873	2,832,873	2,832,873						2,832,873				94,840	10/09/2019
00101J-AF-3	ADT CORP		06/23/2016	BANK OF AMERICA/MERRILL LYNCH		456,250	500,000	456,250	460,790		2,536		2,536		463,326		(7,076)	(7,076)	16,674	07/15/2022
00101J-AG-1	ADT CORP		05/02/2016	Various		11,967,707	14,160,000	11,959,111	12,022,520		9,426		9,426		12,031,946		(64,238)	(64,238)	545,651	07/15/2042
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2016	SCHEDULED REDEMPTION		1,812	1,812	1,320	1,711		101		101		1,812					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2016	SCHEDULED REDEMPTION		4,983	4,983	3,630	4,706		278		278		4,983					03/01/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		12/30/2016	Various		532,452	536,193	535,089	535,113		162		162		535,274		(2,822)	(2,822)	22,504	07/23/2021
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		12/30/2016	SCHEDULED REDEMPTION		30,466	30,466	30,466							30,466				83	11/10/2023
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	D	09/16/2016	Various		1,958,688	1,925,000	1,855,000	175,000		3,737		3,737		1,858,737		99,950	99,950	51,395	07/01/2022
00130H-BU-8	AES CORP		05/11/2016	MORGAN STANLEY		6,516,250	6,500,000	6,522,813	6,518,474		(952)		(952)		6,517,522		(1,272)	(1,272)	239,326	03/15/2024
00130H-BV-6	AES CORP		06/10/2016	CALLED @ 100.000		204,000	204,000	195,840	196,371		914		914		197,284		6,716	6,716	3,843	06/01/2019
001118-AA-2	AES HAWAII (HEPCO)		12/31/2016	SCHEDULED REDEMPTION		1,543,500	1,543,500	1,543,500	1,543,500						1,543,500				86,598	06/30/2022
00105R-AA-2	AES PANAMA SA	D	12/21/2016	MATURED		9,000,000	9,000,000	8,925,930	8,990,566		9,434		9,434		9,000,000				571,500	12/21/2016
00817Y-AU-2	AETNA INC		07/07/2016	Various		2,279,625	2,250,000	2,249,775			1		1		2,249,776		29,849	29,849	1,650	06/15/2021
00828K-AF-2	AFFINION GROUP TRANCHE B TL		12/30/2016	SCHEDULED REDEMPTION		30,777	30,777	30,683	30,658		119		119		30,777				245	04/30/2018
001192-AL-7	AGL CAPITAL CORP		07/21/2016	MORGAN STANLEY		541,885	500,000	499,550	499,554		21		21		499,576		42,309	42,309	13,347	11/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2016	MATURED		1,819,000	1,819,000	1,819,000	1,819,000						1,819,000				110,595	10/01/2016
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	D	09/13/2016	Various		608,495	608,495	606,786	606,559		1,936		1,936		608,495				23,999	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQ TRANCHE B-2 TL	D	09/13/2016	Various		315,719	315,719	314,832	314,713		1,006		1,006		315,719				12,453	10/03/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS		01/28/2016	Market Axess		5,090,250	5,000,000	4,997,000	4,998,141		25		25		4,998,166		92,084	92,084	37,083	11/03/2021
00928Q-AN-1	AIRCASTLE LTD		09/30/2016	BARCLAYS		1,080,000	1,000,000	1,042,185	1,040,018		(4,378)		(4,378)		1,035,640		44,360	44,360	62,639	02/15/2022
00928Q-AP-6	AIRCASTLE LTD		09/20/2016	Various		1,811,100	1,770,000	1,783,275			(530)		(530)		1,782,745		28,355	28,355	29,921	04/01/2023
010392-FN-3	ALABAMA POWER CO		01/22/2016	GOLDMAN, SACHS & CO.		294,027	300,000	288,108	288,211		79		79		288,290		5,737	5,737	2,707	04/01/2025
012725-AC-1	ALBEMARLE CORP		07/21/2016	Various		755,139	700,000	689,584	689,684		548		548		690,232		64,907	64,907	18,963	12/01/2024
012725-AD-9	ALBEMARLE CORP		04/21/2016	MORGAN STANLEY		545,651	562,000	560,342	560,367		8		8		560,375		(14,723)	(14,723)	12,337	12/01/2044
013093-AA-7	ALBERTSONS COMPANIES LLC		12/14/2016	Various		146,650	140,000	149,450			(517)		(517)		148,933		(2,283)	(2,283)	5,127	06/15/2024
013817-AU-5	ALCOA INC		10/27/2016	Various		84,411	77,000	76,738			27		27		76,765		7,647	7,647	5,735	08/15/2020
01639#-AA-1	ALISAL WATER CORPORATION		10/01/2016	SCHEDULED REDEMPTION		370,000	370,000	370,000	370,000						370,000				23,746	01/01/2027
018581-AJ-7	ALLIANCE DATA SYSTEMS CORPORATION		10/24/2016	STIFEL CAPITAL MARKETS		91,569	91,000	91,000							91,000		569	569		11/01/2021
471109-AB-4	ALLTRISTA CORP		04/15/2016	CALLED @ 100.000		5,000,000	5,000,000	5,160,000	5,038,307		(8,029)		(8,029)		5,030,278		(30,278)	(30,278)	170,833	05/01/2017
02079K-AC-1	ALPHABET INC		12/22/2016	CITIGROUP GLOBAL MARKETS		2,843,408	3,137,000	3,081,172			1,706		1,706		3,082,878		(239,470)	(239,470)	24,200	08/15/2026
N0306W-AF-2	AMAYA HLDGS BV USD 1ST LIEN TL	D	04/01/2016	Various		922,278	987,538	979,649	979,323		351		351		979,673		(57,396)	(57,396)	9,682	08/04/2021
00164V-AC-7	AMC NETWORKS INC		06/02/2016	BANK OF AMERICA/MERRILL LYNCH		8,119,390	8,039,000	8,003,868	6,100,054		1,483		1,483		8,015,787		103,603	103,603	182,341	12/15/2022
02343*-AA-0	AMCOR LIMITED 2009 7-YEAR	D	12/15/2016	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				269,000	12/15/2016
023551-AF-1	AMERADA HESS		10/04/2016	TENDER OFFER		3,654,960	3,000,000	3,381,150	3,275,249		(9,448)		(9,448)		3,265,801		389,159	389,159	238,219	10/01/2029
02368*-AD-4	AMERICAN ACADEMY HLDGS LLC TLB		10/31/2016	SCHEDULED REDEMPTION		265,668	265,668	263,011			2,657		2,657		265,668				4,253	05/17/2021
02376C-AM-7	AMERICAN AIRLINES CLASS B TL 2015		10/11/2016	SCHEDULED REDEMPTION		20,000	20,000	19,870	19,874		126		126		20,000				705	10/10/2021
02474R-AB-9	AMERICAN BLDRS & CONT SUPPLY TLB		10/31/2016	Various		3,129,541	3,129,565	3,129,539	3,129,534		7		7		3,129,541				109,605	04/16/2020
025816-BH-1	AMERICAN EXPRESS CO		02/01/2016	WELLS FARGO		902,537	909,000	907,097	907,177		70		70		907,247		(4,710)	(4,710)	1,808	05/22/2018
02665W-AW-1	AMERICAN HONDA FINANCE CORP	C	06/14/2016	CITIGROUP GLOBAL MARKETS		1,008,900	1,000,000	999,270	999,381		111		111		999,492		9,408	9,408	14,800	07/13/2018
03027X-AE-0	AMERICAN TOWER CORP		01/22/2016	MORGAN STANLEY		250,285	250,000	250,698	250,686		(8)		(8)		250,678		(393)	(393)	3,163	09/15/2021
03077J-AB-6	AMERIGAS FINANCE LLC/COR		04/15/2016	SUNTRUST INVESTMENT SERVICES, INC.		1,057,500	1,000,000	1,027,460	1,023,672		(1,444)		(1,444)		1,022,228		35,272	35,272	29,167	05/20/2022
030981-AF-1	AMERIGAS PART/FIN CORP		06/21/2016	Various		451,655	450,000	454,500	452,114		(173)		(173)		451,940		(285)	(285)	12,260	05/20/2021
030981-AK-0	AMERIGAS PARTNERS LP/AMERIGAS FINA		12/14/2016	KEYCORP		189,709	189,000	189,000							189,000		709	709		05/20/2025
03073E-AM-7	AMERISOURCEBERGEN CORP		06/02/2016	CREDIT SUISSE		232,902	227,000	219,886	219,954		283		283		220,237		12,665	12,665	5,656	03/01/2025
031162-BS-8	AMGEN INC		11/01/2016	DEUTSCHE BANK AG		1,502,070	1,500,000	1,497,746	1,497,904		1,265		1,265		1,499,169		2,901	2,901	14,283	05/22/2017
031162-BU-3	AMGEN INC		11/04/2016	Various		1,015,456	1,000,000	1,003,090	1,003,000		(733)		(733)		1,002,267		13,189	13,189	21,117	05/22/2019
031652-BE-9	AMKOR TECHNOLOGIES INC		01/08/2016	BANK OF AMERICA/MERRILL LYNCH		491,250	500,000	520,000	508,659		(112)		(112)		508,547		(17,297)	(17,297)	3,865	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC		06/10/2016	Various		244,688	250,000	235,625	236,272		422		422		236,693		7,994	7,994	8,190	10/01/2022
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		11/02/2016	VARIOUS		20,069,564														10/20/2012
032511-BH-9	ANADARKO PETROLEUM CORP		03/01/2016	MORGAN STANLEY		9,818,875	9,650,000	9,650,000	9,650,000						9,650,000		168,875	168,875	288,796	09/15/2017
032511-BJ-5	ANADARKO PETROLEUM CORP		02/29/2016	Various		7,949,900	10,000,000	9,983,100	9,985,249		253		253		9,985,503		(2,035,603)	(2,035,603)	217,542	07/15/2024
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)		05/15/2016	MATURED		5,645,277	5,645,277	5,645,277	5,643,577		1,700		1,700		5,645,277				204,359	05/15/2016
034863-AM-2	ANGLO AMERICAN PLC	D	01/22/2016	BARCLAYS		1,250,000	2,000,000	2,002,060	2,001,609		(20)		(20)		2,001,589		(751,589)	(751,589)	23,375	04/15/2021
03674X-AD-8	ANTERO RESOURCES CORP		03/09/2016	EXCHANGE		3,126,080	3,125,000	3,126,250	3,126,114		(34)		(34)		3,126,080				47,852	06/01/2023
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		02/26/2016	DEUTSCHE BANK AG		1,282,500	1,500,000	1,571,250	1,552,642		(2,148)		(2,148)		1,550,494		(267,994)	(267,994)	27,099	11/01/2021
00203Q-AD-9	AP MOELLER - MAERSK A/S	D	07/21/2016	JPMORGAN CHASE & CO.		1,016,920	1,000,000	978,480	978,715		1,020		1,020		979,735		37,185	37,185	32,076	09/28/2025
03749J-AC-2	APCO HOLDINGS LLC TL		12/30/2016	SCHEDULED REDEMPTION		413,007	413,007	400,617			12,390		12,390		413,007				21,243	01/29/2022
037833-BE-9	APPLE INC		05/05/2016	DEUTSCHE BANK AG		1,984,180	2,000,000	1,995,993	1,996,083		319		319		1,996,402		(12,222)	(12,222)	7,802	05/06/2020
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2016	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,682		318		318		300,000				29,400	07/15/2020
038522-AH-1	ARAMARK		03/31/2016	EXCHANGE		85,000	85,000	85,000	85,000						85,000				1,258	01/15/2024
03852C-AM-8	ARAMARK CORP LC-3 FACILITY (EXT)		05/20/2016	Various		39,352	39,352	39,321	39,294		58		58		39,352				981	07/26/2016
03852C-AU-0	ARAMARK CORP US TERM F LOAN		12/30/2016	SCHEDULED REDEMPTION		29,991	29,991	29,901	29,895		96		96		29,991				249	02/24/2021
038522-AM-0	ARAMARK SERVICES INC		11/22/2016	JPMORGAN CHASE & CO.		414,375	425,000	432,438			(263)		(263)		432,174		(17,799)	(17,799)	9,982	06/01/2026
03938L-AP-9	ARCELORMITTAL	D	05/12/2016	Various		104,313	125,000	128,975	128,937		(11)		(11)		128,927		(24,614)	(24,614)	3,917	10/15/2039
03938L-AQ-7	ARCELORMITTAL	D	06/29/2016	TENDER OFFER		2,407,656	2,375,000	2,439,688	2,429,337		(5,214)		(5,214)		2,424,123		(16,467)	(16,467)	133,594	08/05/2020
03938L-AU-8	ARCELORMITTAL	D	09/23/2016	TENDER OFFER		2,810,500	2,800,000	2,810,438	2,779,273		153		153		2,779,427		31,073	31,073	150,656	03/01/2021
03938L-AZ-7	ARCELORMITTAL SA	D	12/20/2016	MORGAN STANLEY		546,250	500,000	528,750			(1,019)		(1,019)		527,731		18,519	18,519	17,184	06/01/2025
BA50HJ-AG-1	ARCH COAL INC. EXIT TL		12/01/2016	SCHEDULED REDEMPTION		4,526	4,526	4,572			(45)		(45)		4,526					10/05/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03938D-AD-4	ARCH COAL INC. TERM LOAN B		10/05/2016	Various		10,279,851	10,459,308	7,248,976	4,598,140		649,312	876,568	(227,256)		4,370,884		5,908,967	5,908,967	563,896	05/16/2018
03968M-AD-7	ARDAGH HLDGS USA INC NEW		12/30/2016	SCHEDULED REDEMPTION		149,508	149,508	149,535	149,537		(28)		(28)		149,508				1,451	12/17/2021
04021L-AA-8	ARGOS MERGER SUB INC		02/04/2016	OPPENHEIMER & CO., INC.		75,094	75,000	75,000	75,000						75,000		94	94	2,138	03/15/2023
040555-CJ-1	ARIZONA PUBLIC SERVICE		08/01/2016	MATURED		1,500,000	1,500,000	1,491,870	1,499,375		625		625		1,500,000				93,750	08/01/2016
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011		12/30/2016	SCHEDULED REDEMPTION		937,500	937,500	937,500	937,500						937,500				44,156	12/30/2030
045054-AC-7	ASHTEAD CAPITAL INC	C	12/20/2016	RBC DOMINION SECURITIES		419,000	400,000	414,834	414,043		(1,761)		(1,761)		412,282		6,718	6,718	27,625	10/01/2024
045487-AB-1	ASSOCIATED BANC-CORP		07/21/2016	Various		309,913	300,000	301,278	301,266		(59)		(59)		301,207		8,706	8,706	12,276	01/15/2025
046353-AF-5	ASTRAZENECA PLC	D	02/03/2016	JPMORGAN CHASE & CO.		4,991,450	5,000,000	4,879,300	4,919,947		2,117		2,117		4,922,064		69,386	69,386	37,917	09/18/2019
046353-AK-4	ASTRAZENECA PLC	D	06/16/2016	JPMORGAN CHASE & CO.		765,900	750,000	746,880	746,954		279		279		747,233		18,667	18,667	10,638	11/16/2020
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		12/14/2016	Various		2,216,568	2,241,941	2,208,754	2,200,648		15,893		15,893		2,216,540		28	28	97,413	05/24/2019
00206R-AW-2	AT&T INC		05/15/2016	MATURED		16,653,000	16,653,000	17,272,697	16,703,635		(50,635)		(50,635)		16,653,000				245,632	05/15/2016
00206R-CK-6	AT&T INC		06/15/2016	DEUTSCHE BANK AG		1,996,960	2,000,000	1,999,170	1,999,185		82		82		1,999,267		(2,307)	(2,307)	21,204	06/30/2020
00488K-AE-6	ATLANTIC BROADBAND PENN TLB	C	11/29/2016	SCHEDULED REDEMPTION		10,728	10,728	10,690	10,681		47		47		10,728				28	12/02/2019
049255-AG-7	ATLAS COPCO AB	D	09/02/2016	CALLED @ 103.546		22,500,000	22,500,000	22,601,575	22,521,936		(10,385)		(10,385)		22,511,551		(11,551)	(11,551)	1,777,931	05/22/2017
050095-AM-0	ATWOOD OCEANICS INC		08/03/2016	STIFEL CAPITAL MARKETS		2,682,041	3,693,000	3,767,958	3,721,976		(8,009)		(8,009)		3,713,967		(1,031,926)	(1,031,926)	244,713	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN		03/03/2016	TENDER OFFER		6,818,350	7,084,000	7,332,760	7,265,751		(8,509)		(8,509)		7,257,243		(438,893)	(438,893)	92,092	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC		03/03/2016	TENDER OFFER		2,863,438	2,975,000	3,152,750	3,119,750		(3,895)		(3,895)		3,115,855		(252,418)	(252,418)	61,752	11/01/2023
053015-AD-5	AUTOMATIC DATA PROCESSING INC		05/04/2016	MIZUHO SECURITIES USA INC.		2,067,560	2,000,000	2,006,720	2,006,611		(478)		(478)		2,006,133		61,427	61,427	29,250	09/15/2020
G2967P-AB-0	AVAGO TECHNOLOGIES TERM LOAN		02/01/2016	SCHEDULED REDEMPTION		856,017	856,017	852,505	852,524		3,493		3,493		856,017				4,280	05/06/2021
053807-AN-3	AVNET INC		09/15/2016	MATURED		6,000,000	6,000,000	6,137,310	6,012,761		(12,761)		(12,761)		6,000,000				397,500	09/15/2016
05463D-AA-8	AXIALL CORP		09/09/2016	EXCHANGE		17,295,876	17,666,000	17,203,498	17,266,105		29,771		29,771		17,295,876				703,328	05/15/2023
05476F-AP-5	AZ CHEM US INC INITIAL TERM LOAN		01/06/2016	SCHEDULED REDEMPTION		858,904	858,904	855,163	855,208		3,697		3,697		858,904				644	06/12/2021
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	C	01/27/2016	MORGAN STANLEY		752,633	750,000	741,150	741,192		61		61		741,253		11,380	11,380	4,091	12/15/2025
057224-BC-0	BAKER HUGHES INC		06/10/2016	Various		10,509,922	10,289,000	10,273,775	10,281,268		659		659		10,281,927		227,995	227,995	264,396	08/15/2021
058498-AR-7	BALL CORP		07/08/2016	KEYCORP		265,315	250,000	263,125	261,976		(915)		(915)		261,062		4,253	4,253	10,347	03/15/2022
058498-AT-3	BALL CORP		06/15/2016	JPMORGAN CHASE & CO.		208,750	200,000	200,000	200,000						200,000		8,750	8,750	10,354	07/01/2025
058498-AU-0	BALL CORP		09/21/2016	JPMORGAN CHASE & CO.		533,750	500,000	507,105	507,046		(952)		(952)		506,093		27,657	27,657	17,135	12/15/2020
06051G-EY-1	BANK OF AMERICA CORP		06/15/2016	DEUTSCHE BANK AG		1,609,184	1,600,000	1,613,248	1,612,809		(1,945)		(1,945)		1,610,864		(1,680)	(1,680)	17,179	01/15/2019
06051G-FT-1	BANK OF AMERICA CORP		06/14/2016	Various		997,201	1,000,000	997,070	997,132		131		131		997,263		(62)	(62)	11,372	10/19/2020
06051G-GC-7	BANK OF AMERICA CORP		11/22/2016	WELLS FARGO		1,051,617	1,050,000	1,050,000							1,050,000		1,617	1,617	366	11/25/2027
063679-JJ-4	BANK OF MONTREAL	A	01/25/2016	MATURED		10,000,000	10,000,000	9,846,600	9,997,792		2,208		2,208		10,000,000				131,250	01/25/2016
06406H-BS-7	BANK OF NEW YORK MELLON		01/15/2016	MATURED		15,000,000	15,000,000	14,995,500	14,999,964		36		36		15,000,000				187,500	01/15/2016
07177M-AC-7	BAXALTA INC		06/07/2016	EXCHANGE		16,991,365	17,000,000	16,989,890	16,990,498		867		867		16,991,365				222,653	06/23/2020
07177M-AD-5	BAXALTA INC		11/08/2016	BANK OF AMERICA/MERRILL LYNCH		5,073,700	5,000,000	4,998,688			134		134		4,998,823		74,877	74,877	128,177	06/23/2020
07177M-AF-0	BAXALTA INC		06/07/2016	EXCHANGE		4,498,202	4,500,000	4,497,969	4,497,831		371		371		4,498,202				41,250	06/22/2018
071813-BA-6	BAXTER INTERNATIONAL INC		03/02/2016	TENDER OFFER		12,930,000	12,000,000	11,959,920	11,983,354		718		718		11,984,072		945,928	945,928	295,500	08/15/2019
075887-BB-4	BECTON DICKINSON & CO		11/08/2016	MATURED		19,322,000	19,322,000	19,549,080	19,443,048		(121,048)		(121,048)		19,322,000				338,135	11/08/2016
075887-BE-8	BECTON DICKINSON AND CO		12/12/2016	TENDER OFFER		383,252	386,000	389,721	389,339		(771)		(771)		388,569		(5,317)	(5,317)	10,239	12/15/2019
081437-AJ-4	BEMIS COMPANY INC		11/22/2016	MORGAN STANLEY		1,259,838	1,276,000	1,273,818			30		30		1,273,848		(14,010)	(14,010)	6,314	09/15/2026
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		12/30/2016	SCHEDULED REDEMPTION		19,948	19,948	19,863	19,862		86		86		19,948				323	10/01/2021
05541V-AD-8	BG ENERGY CAPITAL PLC	D	10/15/2016	MATURED		5,000,000	5,000,000	4,991,650	4,998,605		1,395		1,395		5,000,000				143,750	10/15/2016
055451-AL-2	BHP BILLITON FIN USA LTD	D	03/08/2016	Various		9,066,480	9,000,000	8,918,730	8,948,911		1,522		1,522		8,950,433		116,047	116,047	88,924	11/21/2021
055450-AH-3	BHP FINANCE USA LTD	D	03/09/2016	BARCLAYS		4,559,370	4,000,000	4,170,040	4,106,616		(1,481)		(1,481)		4,105,134		454,236	454,236	135,533	03/01/2026
12883*-AA-5	BIOTRONICS (DKA CALDER) TL		07/01/2016	Various		11,940,000	11,940,000	11,836,324	11,831,038		108,962		108,962		11,940,000				363,240	09/01/2020
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2016	SCHEDULED REDEMPTION		3,468,057	3,468,057	3,442,046	3,471,805		(3,748)		(3,748)		3,468,057				171,238	12/30/2016
095370-AA-0	BLUE CUBE SPINCO INC		10/05/2016	EXCHANGE		607,012	575,000	610,834	610,575		(3,563)		(3,563)		607,012				56,685	10/15/2023
095370-AC-6	BLUE CUBE SPINCO INC		10/05/2016	EXCHANGE		2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				217,389	10/15/2025
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US		02/04/2016	Various		775,460	950,028	949,086	949,084		18		18		949,102		(173,642)	(173,642)	2,163	09/10/2020
05578M-AA-0	BMC SOFTWARE FINANCE INC		09/20/2016	BARCLAYS		88,126	100,000	87,642	88,917		1,118		1,118		90,035		(1,909)	(1,909)	9,660	07/15/2021
09739D-AC-4	BOISE CASCADE CO		10/28/2016	Various		690,596	679,000	683,556			(114)		(114)		683,442		7,154	7,154	6,628	09/01/2024
097751-BJ-9	BOMBARDIER INC	A	01/13/2016	CITIGROUP GLOBAL MARKETS		2,709,375	3,750,000	3,724,375	3,726,384		137		137		3,726,521		(1,017,146)	(1,017,146)	58,750	10/15/2022
097751-BK-6	BOMBARDIER INC	A	12/20/2016	CALLED @ 106.439		725,000	725,000	725,000	725,000						725,000				97,081	09/15/2018
097751-BM-2	BOMBARDIER INC	A	11/18/2016	GOLDMAN, SACHS & CO.		88,500	100,000	100,000	100,000						100,000		(11,500)	(11,500)	8,917	03/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
097751-BP-5	BOMBARDIER INC	A	11/30/2016	Various		943,700	950,000	940,510			34		34		940,543		3,157	3,157	1,872	12/01/2021
09776N-AF-9	BON TON STORES INC		01/21/2016	CREDIT SUISSE		1,736,350	4,961,000	1,525,508	1,536,986		14,843		14,843		1,551,829		184,521	184,521	45,200	06/15/2021
09788H-AG-6	BOND PHARMACY INC. (ADV INFUSION)		12/30/2016	SCHEDULED REDEMPTION		468,750	468,750	462,891			5,859		5,859		468,750				7,768	05/25/2021
099724-AJ-5	BORGWARNER INC		06/09/2016	BANK OF AMERICA/MERRILL LYNCH		608,652	600,000	585,960	586,127		573		573		586,700		21,952	21,952	15,131	03/15/2025
05565Q-BJ-6	BP CAPITAL MARKETS PLC	D	02/24/2016	BARCLAYS		2,459,263	2,334,000	2,406,867	2,361,560		(1,276)		(1,276)		2,360,284		98,979	98,979	51,781	03/10/2019
05565Q-BU-1	BP CAPITAL MARKETS PLC	D	03/09/2016	BARCLAYS		5,070,000	5,000,000	5,035,617	5,022,247		(700)		(700)		5,021,547		48,454	48,454	65,780	11/01/2021
05565Q-CW-6	BP CAPITAL MARKETS PLC	D	04/28/2016	DEUTSCHE BANK AG		993,367	1,000,000	995,090	995,278		663		663		995,941		(2,574)	(2,574)	3,889	02/13/2018
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		12/30/2016	SCHEDULED REDEMPTION		30,076	30,076	29,856	29,835		241		241		30,076				87	12/18/2020
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		01/28/2016	Various		725,681	727,500	715,952	716,008		132		132		716,139		9,542	9,542	1,818	01/30/2020
118230-AG-6	BUCKEYE PARTNERS LP		03/18/2016	BARCLAYS		8,400,000	8,000,000	8,000,000	8,000,000						8,000,000		400,000	400,000	333,422	01/15/2018
118230-AH-4	BUCKEYE PARTNERS LP		03/07/2016	WELLS FARGO		12,103,080	12,000,000	11,921,880	11,966,625		1,601		1,601		11,968,226		134,854	134,854	375,833	08/15/2019
118230-AL-5	BUCKEYE PARTNERS LP		08/04/2016	WELLS FARGO		641,508	636,000	625,837	626,022		2,029		2,029		628,051		13,457	13,457	12,360	11/15/2018
118230-AQ-4	BUCKEYE PARTNERS LP		11/14/2016	WELLS FARGO		727,620	750,000	747,330			6		6		747,336		(19,716)	(19,716)	823	12/01/2026
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		09/14/2016	DEUTSCHE BANK AG		259,375	250,000	253,750	253,384		(300)		(300)		253,083		6,292	6,292	11,347	11/15/2024
06901L-AD-9	BURGER KING WORLDWIDE TLB-2	A	12/30/2016	SCHEDULED REDEMPTION		22,932	22,932	22,691	22,676		255		255		22,932				218	12/10/2021
12429T-AC-8	BWAY HOLDING CO		10/05/2016	Various		4,133,925	4,165,000	4,131,044	4,134,798		2,532		2,532		4,137,329		(3,404)	(3,404)	357,387	08/15/2021
067383-AE-9	C R BARD INC		09/29/2016	Various		7,137,140	7,000,000	6,998,740			35		35		6,998,775		138,365	138,365	67,083	05/15/2026
413626-AU-6	CAESARS ENT OP CO TERM B-6B		11/21/2016	Various		1,490,838	1,370,124	1,302,952	1,208,133	158,622	68,387		227,009		1,435,142		55,696	55,696	26,687	03/01/2017
413626-AV-4	CAESARS ENT OPER CO TERM LOAN B-7		11/21/2016	Various		3,594,451	3,345,069	3,162,051	2,760,433	290,172	350,972		641,144		3,401,578		192,873	192,873	59,928	03/01/2017
128068-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B		07/20/2016	SCHEDULED REDEMPTION		540,558	540,558	535,208	535,398		5,160		5,160		540,558				13,568	08/11/2022
13057Q-AF-4	CALIFORNIA RESOURCES CORP		10/05/2016	Various		53,549	116,000	26,100	35,380		10,557	8,859	1,698		37,078		16,471	16,471	5,367	11/15/2024
13057Q-AG-2	CALIFORNIA RESOURCES CORP		10/05/2016	Various		170,925	307,000	199,550	199,935		5,338		5,338		205,274		(34,349)	(34,349)	15,912	12/15/2022
131347-CF-1	CALPINE CORP		11/07/2016	OPPENHEIMER & CO., INC.		243,125	250,000	245,000	245,178		342		342		245,520		(2,395)	(2,395)	15,373	01/15/2025
131347-CJ-3	CALPINE CORP		12/08/2016	Various		397,696	410,000	407,750	248,847		98		98		407,945		(10,249)	(10,249)	17,358	02/01/2024
131347-CK-0	CALPINE CORP		05/24/2016	STIFEL CAPITAL MARKETS		2,150,000	2,150,000	2,150,000							2,150,000					06/01/2026
13134M-BA-0	CALPINE CORP TLB 7YR SECURED		05/31/2016	SCHEDULED REDEMPTION		2,448,217	2,448,217	2,458,354	2,456,064		(7,847)		(7,847)		2,448,217				41,305	10/09/2019
13342B-AE-5	CAMERON INTL CORP		04/07/2016	Various		12,559,185	12,000,000	11,898,120	11,939,110		2,092		2,092		11,911,202		647,983	647,983	158,117	06/01/2021
136375-BM-3	CANADIAN NATL RAILWAY	A	06/01/2016	MATURED		2,500,000	2,500,000	2,492,125	2,499,575		425		425		2,500,000				72,500	06/01/2016
136385-AR-2	CANADIAN NATL RESOURCES	A	03/03/2016	Various		10,005,053	12,000,000	11,952,720	11,970,271		662		662		11,970,933		(1,965,880)	(1,965,880)	112,636	11/15/2021
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	04/06/2016	Various		2,126,199	2,000,000	2,034,930	2,034,929		(1)		(1)		2,034,928		91,270	91,270	66,822	09/15/2115
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL		12/30/2016	SCHEDULED REDEMPTION		348,666	348,666	347,131	347,157		1,509		1,509		348,666				4,464	04/10/2019
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORATION		07/14/2016	Various		1,031,039	1,000,000	997,860	997,878		92		92		997,971		33,069	33,069	29,229	10/29/2025
147446-AR-9	CASE NEW HOLLAND INC		08/22/2016	Various		1,645,855	1,542,000	1,677,773	1,650,348		(21,130)		(21,130)		1,629,218		16,637	16,637	56,757	12/01/2017
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -		03/30/2016	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				77,220	03/30/2020
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		08/04/2016	Various		1,981,190	1,950,000	1,948,909	1,949,357		137		137		1,949,494		31,696	31,696	80,240	05/15/2018
14987B-AD-5	CC HOLDINGS GS V LLC/CRO		09/21/2016	CALLED @ 101.694		400,000	400,000	404,040	403,951		(1,444)		(1,444)		402,508		(2,508)	(2,508)	14,079	12/15/2017
14987E-AC-1	CCOH SAFARI LLC		05/24/2016	EXCHANGE		3,702,973	3,700,000	3,703,128	3,703,093		(121)		(121)		3,702,973				108,739	02/15/2026
151020-AR-5	CELGENE CORP		10/26/2016	JPMORGAN CHASE & CO.		3,004,926	2,850,000	2,864,052	2,864,004		(1,603)		(1,603)		2,862,401		142,525	142,525	123,377	08/15/2022
151020-AT-1	CELGENE CORP		11/04/2016	CITIGROUP GLOBAL MARKETS		18,178,200	18,000,000	17,998,920	17,999,055		303		303		17,999,358		178,842	178,842	474,938	08/15/2018
15135U-AD-1	CENOVUS ENERGY INC	A	03/11/2016	Various		9,350,000	10,000,000	9,993,300	9,997,028		134		134		9,997,162		(647,162)	(647,162)	228,792	10/15/2019
15234Q-AL-2	CENT ELET BRASILEIRAS SA	D	08/01/2016	Various		9,620,000	10,000,000	10,000,000	10,000,000						10,000,000		(380,000)	(380,000)	425,819	10/27/2021
153527-AL-0	CENTRAL GARDEN & PET COMPANY		06/06/2016	Various		62,418	60,000	60,000	60,000						60,000		2,418	2,418	1,429	11/15/2023
15405E-AF-5	CENTRAL MAINE POWER 5.30% DUE 2016		01/15/2016	MATURED		30,000,000	30,000,000	30,000,000	30,043,320		(43,320)		(43,320)		30,000,000				591,833	01/15/2016
156700-AS-5	CENTURYLINK INC		10/27/2016	BANK OF AMERICA/MERRILL LYNCH		1,303,125	1,250,000	1,328,125	1,320,385		(8,304)		(8,304)		1,312,081		(8,956)	(8,956)	81,764	03/15/2022
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		11/15/2016	Various		6,128,134	6,350,000	6,344,625	6,342,373		(326)		(326)		6,342,046		(213,913)	(213,913)	300,425	12/15/2021
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L		11/08/2016	GOLDMAN, SACHS & CO.		977,500	1,000,000	972,500	976,681		2,948		2,948		979,628		(2,128)	(2,128)	46,837	12/15/2021
12527G-AA-1	CF INDUSTRIES INC		12/16/2016	Various		44,205	42,000	44,494			(256)		(256)		44,238		(33)	(33)	1,845	05/01/2018
161175-AK-0	CHARTER COMMUNICATIONS INC		05/31/2016	EXCHANGE		5,019,246	5,000,000	5,021,360	5,021,041		(1,795)		(1,795)		5,019,246				153,102	07/23/2020
161175-AL-8	CHARTER COMMUNICATIONS INC		05/26/2016	EXCHANGE		1,261,865	1,250,000	1,262,710	1,262,541		(675)		(675)		1,261,865				46,965	07/23/2022
161175-AM-6	CHARTER COMMUNICATIONS INC		05/26/2016	Various		1,402,064	1,400,000	1,404,596	1,404,558		(154)		(154)		1,404,404		(2,340)	(2,340)	48,098	07/23/2025
16282F-AC-5	CHECKOUT HOLDING CORP TLB		12/30/2016	SCHEDULED REDEMPTION		23,939	23,939	23,842	23,844		96		96		23,939				749	04/09/2021
165167-CQ-8	CHESAPEAKE ENERGY CORP		03/30/2016	Various		3,833,740	7,344,000	3,561,840	3,561,840		35,036		35,036		3,596,876		236,864	236,864	128,092	12/15/2022
166764-AH-3	CHEVRON CORP		02/23/2016	GOLDMAN, SACHS & CO.		1,272,293	1,272,000	1,272,000	1,272,000						1,272,000		293	293	6,990	06/24/2023
166764-AM-2	CHEVRON CORP		03/17/2016	Various		1,951,740	2,000,000	1,991,040	1,991,232		464		464		1,991,697		(39,957)	(39,957)	5,671	11/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
166764-AT-7	CHEVRON CORP		01/22/2016	BB&T CAPITAL MARKETS		965,420	1,000,000	984,940	985,167		159		159		985,326		(19,906)	(19,906)	9,644	03/03/2022
166764-AY-6	CHEVRON CORP		02/18/2016	Various		1,490,190	1,500,000	1,500,000	1,500,000						1,500,000		(9,810)	(9,810)	8,366	11/17/2020
166764-BA-7	CHEVRON CORP		07/29/2016	U.S. BANCORP		3,044,550	3,000,000	3,000,000	3,000,000						3,000,000		44,550	44,550	38,187	11/16/2018
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		12/15/2016	Various		1,677,012	1,677,012	1,677,012	1,675,387		1,161		1,161		1,676,549		464	464	134,399	09/30/2017
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		12/30/2016	SCHEDULED REDEMPTION		26,877	26,877	26,729	26,713		163		163		26,877				90	01/27/2021
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		12/30/2016	SCHEDULED REDEMPTION		223,775	223,775	222,079	221,952		1,824		1,824		223,775				1,801	12/31/2018
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		06/16/2016	'BARCLAYS		1,428,042	1,453,412	1,445,640	1,444,848		905		905		1,445,754		(17,712)	(17,712)	28,236	12/31/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		08/22/2016	Various		2,229,125	2,500,000	2,662,000	2,581,182		(16,768)		(16,768)		2,564,414		(335,289)	(335,289)	182,539	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		10/28/2016	Various		796,091	800,000	810,625	808,838		(1,795)		(1,795)		807,043		(10,952)	(10,952)	31,765	08/15/2018
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC		12/19/2016	CITIGROUP GLOBAL MARKETS		5,046,250	5,500,000	5,567,732	5,554,108		(12,038)		(12,038)		5,542,070		(495,820)	(495,820)	392,276	08/01/2021
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		06/29/2016	Various		8,049,083	9,205,000	9,617,134	9,540,350		(32,890)		(32,890)		9,507,460		(1,458,377)	(1,458,377)	535,183	02/01/2022
125509-BS-7	CIGNA CORPORATION		06/14/2016	BAIRD (ROBERT W.) & CO. INC.		2,148,640	2,000,000	2,053,840	2,041,912		(2,848)		(2,848)		2,039,064		109,576	109,576	67,111	02/15/2022
125509-BU-2	CIGNA CORPORATION		07/21/2016	Various		1,517,325	1,500,000	1,487,555	1,487,706		631		631		1,488,337		28,988	28,988	29,972	04/15/2025
125581-GP-7	CIT GROUP INC		02/03/2016	JPMORGAN CHASE & CO.		2,015,000	2,000,000	2,041,120	2,034,272		(2,111)		(2,111)		2,032,161		(17,161)	(17,161)	40,847	08/15/2017
125581-GQ-5	CIT GROUP INC		02/12/2016	CITIGROUP GLOBAL MARKETS		510,938	545,000	559,306	558,638		(230)		(230)		558,408		(47,470)	(47,470)	13,852	08/15/2022
125581-GR-3	CIT GROUP INC		10/11/2016	Various		1,710,625	1,750,000	1,778,750	1,775,767		(428)		(428)		1,775,339		(64,714)	(64,714)	49,583	08/01/2023
172967-HR-5	CITIGROUP INC		02/05/2016	DEUTSCHE BANK AG		2,988,360	3,000,000	2,991,471	2,991,994		654		654		2,992,648		(4,288)	(4,288)	7,289	05/01/2017
172967-KA-8	CITIGROUP INC		01/27/2016	WELLS FARGO		979,980	1,000,000	998,760	998,768		7		7		998,775		(18,795)	(18,795)	15,081	09/29/2027
18055#-AG-7	CLARION LION PROPERTIES FUND 5.73% 12/06		12/06/2016	MATURED		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				458,400	12/06/2016
184496-AL-1	CLEAN HARBORS INC		07/18/2016	Various		625,763	615,000	630,388	625,181		(1,698)		(1,698)		623,483		2,279	2,279	18,123	06/01/2021
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		04/26/2016	GUGGENHEIM SECURITIES, LLC		241,875	250,000	249,921	249,921		2		2		249,924		(8,049)	(8,049)	7,677	12/15/2023
125896-BP-4	CMS ENERGY CORP		07/21/2016	DEUTSCHE BANK AG		1,068,120	1,000,000	999,765	999,772		11		11		999,783		68,337	68,337	25,700	11/15/2025
191098-AH-5	COCA COLA BOTTL CO CONSL		06/15/2016	MATURED		4,200,000	4,200,000	4,157,454	4,216,534		(16,534)		(16,534)		4,200,000				105,000	06/15/2016
191216-BR-0	COCA-COLA CO		08/30/2016	Various		11,983,770	12,000,000	11,994,720	11,995,186		1,602		1,602		11,996,788		(13,018)	(13,018)	82,651	10/27/2017
21987B-AM-0	CODELCO INC	D	01/28/2016	HSBC SECURITIES, INC.		7,800,940	7,000,000	8,358,910	7,518,273		(13,687)		(13,687)		7,504,586		296,354	296,354	287,292	01/15/2019
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		12/30/2016	SCHEDULED REDEMPTION		1,419	1,419	1,407	1,406		13		13		1,419				12	09/06/2021
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		12/30/2016	SCHEDULED REDEMPTION		8,581	8,581	8,305	8,286		295		295		8,581				75	09/06/2021
198280-AC-3	COLUMBIA PIPELINE GROUP INC		05/16/2016	EXCHANGE		3,003,478	3,000,000	3,004,510	3,003,776		(303)		(303)		3,003,473		4	4	45,375	06/01/2020
198280-AD-1	COLUMBIA PIPELINE GROUP INC		08/04/2016	BARCLAYS		1,881,448	1,818,000	1,814,299			199		199		1,814,497		66,951	66,951	41,329	06/01/2020
20007#-AB-3	COMAR LLC TERM LOAN		12/30/2016	SCHEDULED REDEMPTION		118,750	118,750	118,109	118,045		705		705		118,750				1,580	10/21/2019
20030N-AG-6	COMCAST CORP		06/15/2016	MATURED		14,965,000	14,965,000	13,752,143	14,885,585		79,415		79,415		14,965,000				370,384	06/15/2016
20030N-BD-2	COMCAST CORP		06/28/2016	CITIGROUP GLOBAL MARKETS		1,069,810	1,000,000	1,012,500	1,012,432		(879)		(879)		1,011,552		58,258	58,258	30,035	07/15/2022
200339-DW-6	COMERICA BANK		06/20/2016	KEYCORP		558,067	546,000	548,056	547,869		(193)		(193)		547,676		10,390	10,390	7,621	06/02/2020
201723-AK-9	COMMERCIAL METALS CO		11/22/2016	MARKET AXESS		601,320	600,000	581,571	582,419		1,770		1,770		584,189		17,131	17,131	30,306	05/15/2023
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		11/30/2016	SCHEDULED REDEMPTION		150,000	150,000	149,827	149,750		250		250		150,000				1,342	01/15/2018
205768-AK-0	COMSTOCK RESOURCES INC		07/08/2016	Various		896,500	1,100,000	541,750	1,090,347		463	549,060	(548,597)		541,750		354,750	354,750	91,056	03/15/2020
205887-BD-3	CONAGRA FOODS INC		10/26/2016	TENDER OFFER		14,021,898	14,205,000	14,540,630	14,259,191		(30,077)		(30,077)		14,229,114		(207,216)	(207,216)	714,081	06/15/2017
20605P-AB-7	CONCHO RESOURCES INC		02/26/2016	BARCLAYS		970,000	1,000,000	1,065,000	1,032,370		(1,669)		(1,669)		1,030,701		(60,701)	(60,701)	44,139	01/15/2021
20605P-AD-3	CONCHO RESOURCES INC		02/24/2016	Various		3,840,165	4,350,000	4,428,500	4,411,009		(1,890)		(1,890)		4,409,119		(568,954)	(568,954)	96,782	10/01/2022
20653P-AA-0	CONCORDIA INTERNATIONAL CORP	A	12/22/2016	OPPENHEIMER & CO., INC.		180,565	214,000	216,675			(118)		(118)		216,557		(35,992)	(35,992)	3,986	04/01/2022
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN		09/28/2016	Various		977,933	985,000	977,562	976,888		871		871		977,759		174	174	32,179	05/14/2021
20826F-AE-6	CONOCOPHILLIPS CO		02/04/2016	KEYCORP		908,140	1,000,000	996,620	996,674		55		55		996,729		(88,589)	(88,589)	6,708	11/15/2021
20826F-AM-8	CONOCOPHILLIPS CO		04/06/2016	WELLS FARGO		3,191,869	3,300,000	3,291,402	3,291,627		968		968		3,292,595		(100,726)	(100,726)	10,613	05/15/2018
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL		10/05/2016	Various		1,974,811	1,974,811	1,974,811	1,974,811						1,974,811				66,743	12/23/2020
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		12/30/2016	SCHEDULED REDEMPTION		302,251	302,251	302,251							302,251				1,106	10/05/2023
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		12/31/2016	SCHEDULED REDEMPTION		34,745	34,745	34,745	34,745						34,745				3,026	06/30/2022
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		12/14/2016	Various		433,100	440,000	436,168			1		1		436,168		(3,068)	(3,068)	301	12/01/2056
210382-AA-5	CONSTELLIS HOLDINGS LLC		02/16/2016	STIFEL CAPITAL MARKETS		135,013	175,000	174,148	174,235		18		18		174,254		(39,241)	(39,241)	4,379	05/15/2020
210518-CY-0	CONSUMERS ENERGY CO		01/29/2016	WELLS FARGO		1,023,380	1,000,000	998,605	998,608		2		2		998,610		24,770	24,770	9,908	11/15/2045
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		12/30/2016	SCHEDULED REDEMPTION		42,500	42,500	42,793	42,755		(255)		(255)		42,500				788	04/01/2019
212015-AD-3	CONTINENTAL RESOURCES		03/08/2016	SEAPORT GROUP		1,425,000	1,500,000	1,623,750	1,550,674		(3,509)		(3,509)		1,547,165		(122,165)	(122,165)	49,167	10/01/2020
212015-AF-8	CONTINENTAL RESOURCES		03/08/2016	WELLS FARGO		947,500	1,000,000	1,070,000	1,032,233		(1,750)		(1,750)		1,030,484		(82,984)	(82,984)	31,667	04/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
212015-AH-4	CONTINENTAL RESOURCES		06/17/2016	Various		5,890,100	6,825,000	6,789,188	6,493,434		715		715		6,776,337		(886,237)	(886,237)	169,944	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES		03/11/2016	STIFEL CAPITAL MARKETS		4,349,068	5,300,000	5,356,250	5,345,872		(1,107)		(1,107)		5,344,764		(995,697)	(995,697)	99,555	04/15/2023
212015-AQ-4	CONTINENTAL RESOURCES INC		09/08/2016	CITIGROUP GLOBAL MARKETS		271,002	320,000	192,000	192,027		765		765		192,791		78,210	78,210	12,283	06/01/2044
216871-AF-0	COOPER US INC		01/15/2016	MATURED		10,000,000	10,000,000	9,981,700	9,999,853		147		147		10,000,000				118,750	01/15/2016
22164E-AC-9	COTIVITI CORP TLB		12/30/2016	SCHEDULED REDEMPTION		302,685	302,685	300,503			2,183		2,183		302,685				98	09/22/2023
22409*-AA-9	CP OPCO (CLASSIC PARTY) TLB		08/30/2016	Various		3,712,500	6,750,000	3,712,500	6,666,022		9,882	2,963,404	(2,953,522)		3,712,500				135,141	09/30/2020
225310-AJ-0	CREDIT ACCEPTANCE CORP		04/18/2016	EXCHANGE		626,333	625,000	626,323	626,426		(95)		(95)		626,331		2	2	27,272	03/15/2023
225433-AG-6	CREDIT SUISSE GROUP FUNDING (GUERN	D	01/18/2016	EXCHANGE		1,002,915	1,000,000	1,002,950	1,002,931		(18)		(18)		1,002,913		2	2	12,983	09/15/2022
225433-AJ-0	CREDIT SUISSE GROUP FUNDING (GUERN	D	06/17/2016	Various		2,957,918	3,000,000	2,994,360	2,994,421		277		277		2,994,699		(36,781)	(36,781)	30,208	12/10/2020
225433-AB-7	CREDIT SUISSE GROUP FUNDING GUERNS	D	01/18/2016	EXCHANGE		698,746	700,000	698,705	698,734		13		13		698,747		(2)	(2)	5,989	03/26/2020
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		02/10/2016	Various		792,160	1,250,000	1,283,407	1,270,737		(820)		(820)		1,269,916		(477,756)	(477,756)	12,708	12/15/2020
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		07/20/2016	Various		3,339,390	4,619,000	4,652,613	4,648,931		(817)		(817)		4,648,114		(1,308,724)	(1,308,724)	131,763	04/01/2023
12626P-AG-8	CRH AMERICA INC	C	09/30/2016	MATURED		5,200,000	5,200,000	5,244,008	5,204,324		(4,324)		(4,324)		5,200,000				312,000	09/30/2016
22818V-AB-3	CROWN AMER/CAP CORP III		02/28/2016	CALLED @ 103.125		2,000,000	2,000,000	2,037,500	2,016,772		(789)		(789)		2,015,983		(15,983)	(15,983)	134,375	02/01/2021
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		06/02/2016	Various		1,055,456	975,000	981,375	980,857		(326)		(326)		980,532		74,925	74,925	29,230	04/15/2022
126304-AK-0	CSC HOLDINGS INC		11/08/2016	BANK OF AMERICA/MERRILL LYNCH		3,745,000	3,500,000	3,782,500	3,610,233		(35,914)		(35,914)		3,574,318		170,682	170,682	355,092	07/15/2018
126307-AF-4	CSC HOLDINGS LLC		11/08/2016	Various		4,958,750	4,750,000	5,098,670	5,025,647		(29,826)		(29,826)		4,995,821		(37,071)	(37,071)	287,109	11/15/2021
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		09/30/2016	SCHEDULED REDEMPTION		370,171	370,171	370,171	370,171						370,171				14,079	09/30/2038
126408-GJ-6	CSX CORP		11/17/2016	CALLED @ 102.196		3,500,000	3,500,000	3,493,595	3,498,930		696		696		3,499,626		374	374	281,571	05/01/2017
126408-GM-9	CSX CORP		11/17/2016	CALLED @ 106.823		2,750,000	2,750,000	2,790,123	2,760,715		(4,099)		(4,099)		2,756,616		(6,616)	(6,616)	389,108	03/15/2018
126415-AB-4	CTC BEAVER VALLEY FUND		12/01/2016	CALLED @ 100.000		1,000	1,000	1,059	1,000						1,000				120	06/01/2017
91373*-AT-5	CTL EMBARQ / UNITED TEL OF CAROLINAS		09/19/2016	PRINCIPAL PAYDOWN		2,420,000	2,420,000	2,420,000	2,409,566		4,551		4,551		2,414,117		5,883	5,883	240,532	08/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2016	SCHEDULED REDEMPTION		107,040	107,040	107,040	106,508		532		532		107,040				9,387	08/01/2017
126650-CH-1	CVS HEALTH CORP		05/16/2016	JPMORGAN CHASE & CO.		2,621,134	2,593,000	2,595,490	2,595,536		(374)		(374)		2,595,161		25,973	25,973	40,919	07/20/2018
126650-CJ-7	CVS HEALTH CORP		05/16/2016	HSBC SECURITIES, INC.		2,891,784	2,800,000	2,810,936	2,810,802		(866)		(866)		2,809,936		81,848	81,848	65,116	07/20/2020
126650-CP-3	CVS HEALTH CORP		06/13/2016	EXCHANGE		750,000	750,000	750,000	750,000						750,000				19,000	12/01/2022
126650-CR-9	CVS HEALTH CORP		06/13/2016	EXCHANGE		2,572,786	2,493,333	2,577,556	2,576,191		(3,448)		(3,448)		2,572,742		43	43	66,489	12/01/2024
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	12/31/2016	SCHEDULED REDEMPTION		930,333	930,333	930,333	930,333						930,333				23,850	03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	12/30/2016	SCHEDULED REDEMPTION		249,761	249,761	249,761							249,761				4,547	03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	12/30/2016	SCHEDULED REDEMPTION		298,240	298,240	298,240							298,240				4,333	03/31/2023
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	12/30/2016	SCHEDULED REDEMPTION		82,876	82,876	82,876							82,876				535	03/31/2023
23331A-AZ-2	D.R. HORTON INC		04/15/2016	MATURED		7,500,000	7,500,000	7,281,250	7,487,023		12,977		12,977		7,500,000				243,750	04/15/2016
23331A-BK-4	D.R. HORTON INC		07/15/2016	CANTOR FITZGERALD		2,090,000	2,000,000	2,016,670	2,016,465		(2,070)		(2,070)		2,014,394		75,606	75,606	74,444	02/15/2020
235825-AB-2	DANA HOLDING CORP		06/23/2016	Various		5,016,875	5,000,000	5,223,125	5,132,087		(22,507)		(22,507)		5,109,580		(92,705)	(92,705)	440,531	02/15/2021
235825-AD-8	DANA HOLDING CORP		07/19/2016	Various		585,063	575,000	613,813	606,520		(2,347)		(2,347)		604,174		(19,111)	(19,111)	26,354	09/15/2023
235825-AE-6	DANA HOLDING CORP		07/13/2016	Various		239,625	250,000	246,250	246,330		150		150		246,480		(6,855)	(6,855)	7,089	12/15/2024
235851-AG-7	DANAHER CORP		08/15/2016	CALLED @ 106.609		1,500,000	1,500,000	1,490,865	1,497,716		670		670		1,498,386		1,614	1,614	190,541	01/15/2018
237266-AG-6	DARLING INGREDIENTS INC		07/19/2016	Various		503,531	500,000	500,000	500,000						500,000		3,531	3,531	18,465	01/15/2022
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		11/04/2016	JPMORGAN CHASE & CO.		976,250	1,000,000	976,210	976,318		986		986		977,304		(1,054)	(1,054)	33,333	05/01/2025
23918K-AP-3	DAVITA INC		02/23/2016	JPMORGAN CHASE & CO.		5,250,000	5,000,000	5,158,863	5,115,315		(3,751)		(3,751)		5,111,564		138,437	138,437	132,697	08/15/2022
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		11/30/2016	SCHEDULED REDEMPTION		743,871	743,871	743,871	743,871						743,871				46,120	11/30/2023
23307*-AC-6	DC ARENA LP		11/30/2016	SCHEDULED REDEMPTION		1,270,414	1,270,414	1,270,414	1,270,414						1,270,414				83,339	11/30/2023
23311R-AD-8	DCP MIDSTREAM LLC		10/13/2016	BARCLAYS		5,191,250	5,000,000	4,994,600	4,997,381		451		451		4,997,832		193,418	193,418	291,426	03/15/2020
23311R-AE-6	DCP MIDSTREAM LLC		10/24/2016	Various		18,463,500	18,000,000	17,991,180	17,994,447		677		677		17,995,124		468,376	468,376	892,208	09/30/2021
24664U-AA-8	DELEK & AVNER YAM TETHYS LTD		02/03/2016	DEUTSCHE BANK AG		399,200	400,000	400,560	400,526		(55)		(55)		400,471		(1,271)	(1,271)	1,183	12/30/2016
24702R-AF-8	DELL INC		07/11/2016	Various		2,599,930	3,065,000	3,205,225	3,203,178		(1,592)		(1,592)		3,201,586		(601,656)	(601,656)	148,157	04/15/2038
24713G-AA-0	DELPHI AUTOMOTIVE PLC		11/09/2016	BARCLAYS		2,057,520	2,000,000	1,995,680	1,995,774		707		707		1,996,481		61,039	61,039	62,300	11/19/2020
24823U-AH-1	DENBURY RESOURCES INC		12/19/2016	RBC DOMINION SECURITIES		2,430,000	3,000,000	2,864,063	2,888,744		12,034		12,034		2,900,778		(470,778)	(470,778)	199,260	07/15/2023
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	09/14/2016	Various		1,200,208	1,200,000	1,198,068							1,198,068		2,140	2,140		09/19/2021
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	09/14/2016	UNION BANK OF SWITZERLAND		10,003,200	10,000,000	9,999,400							9,999,400		3,800	3,800		09/19/2023
25179M-AP-8	DEVON ENERGY CORPORATION		04/21/2016	JPMORGAN CHASE & CO.		2,242,100	2,500,000	2,485,200	2,490,019		452		452		2,490,470		(248,370)	(248,370)	36,337	05/15/2022
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		06/08/2016	Various		482,006	475,000	475,000							475,000		7,006	7,006		06/15/2021
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		07/08/2016	Various		777,363	750,000	750,000							750,000		27,363	27,363	1,054	06/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25271C-AL-6	DIAMOND OFFSHORE DRILL		07/14/2016	CITIGROUP GLOBAL MARKETS		1,635,000	2,000,000	1,986,880	1,988,121		132		132		1,988,253		(353,253)	(353,253)	86,767	10/15/2039
25389N-AJ-6	DIGITALGLOBE INC TERM LOAN B		01/19/2016	Various		1,886,650	1,945,000	1,955,791	1,955,839		(155)		(155)		1,955,684		(69,034)	(69,034)	(10,181)	01/31/2020
25459H-AT-2	DIRECTV HOLDINGS LLC		03/25/2016	EXCHANGE		10,000,006	10,000,000	9,999,950	10,000,006						10,000,006				274,444	03/15/2020
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		10/03/2016	SCHEDULED REDEMPTION		20,958	20,958	20,905	20,904		53		53		20,958				228	06/08/2020
25674D-AJ-2	DOLLAR TREE TLB3		09/22/2016	SCHEDULED REDEMPTION		2,283,071	2,283,071	2,272,979	2,272,370		10,701		10,701		2,283,071				6,727	07/06/2022
257375-AK-1	DOMINION GAS HOLDINGS LLC		03/08/2016	MORGAN STANLEY		503,650	500,000	498,315	498,354		61		61		498,415		5,235	5,235	4,433	11/15/2020
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		12/30/2016	SCHEDULED REDEMPTION		268,846	268,846	267,853	267,834		1,012		1,012		268,846				2,558	05/28/2021
260547-C#-9	DOW CORNING CORPORATION SERIES 2021		04/22/2016	PRINCIPAL PAYDOWN		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				249,755	03/23/2021
256882-AB-7	DPL INC		10/15/2016	Various		1,950,000	1,950,000	1,991,438	1,957,321		(3,703)		(3,703)		1,953,618		(3,618)	(3,618)	113,567	10/15/2016
256882-AD-3	DPL INC		06/30/2016	CITIGROUP GLOBAL MARKETS		2,306,325	2,415,000	2,590,088	2,530,591		(8,682)		(8,682)		2,521,910		(215,585)	(215,585)	126,938	10/15/2021
26138E-AH-2	DR PEPPER SNAPPLE GROUP		10/11/2016	CALLED @ 108.549		780,000	780,000	779,883	779,965		11		11		779,976		24	24	116,923	05/01/2018
23334B-AA-2	DTE ENERGY CNTR		10/31/2016	SCHEDULED REDEMPTION		1,601,875	1,601,875	1,653,438	1,628,299		(26,424)		(26,424)		1,601,875				119,468	04/30/2024
23341M-AC-5	DUNN PAPER TLB		12/30/2016	SCHEDULED REDEMPTION		182,609	182,609	180,783			1,826		1,826		182,609				26	08/26/2022
266233-AD-7	DUQUESNE LIGHT HOLDINGS		01/25/2016	MORGAN STANLEY		8,498,009	7,545,000	8,442,101	8,149,912		(6,783)		(6,783)		8,143,129		354,880	354,880	70,483	12/01/2021
263534-BQ-1	E.I. DU PONT DE NEMOURS		12/15/2016	MATURED		5,000,000	5,000,000	4,982,700	4,997,931		2,069		2,069		5,000,000				262,500	12/15/2016
269871-AB-5	EAGLE SPINCO INC		09/09/2016	EXCHANGE		977,763	1,000,000	968,502	974,740		3,023		3,023		977,763				49,333	02/15/2021
27876G-BE-7	ECHOSTAR DBS CORP		02/01/2016	MATURED		3,250,000	3,250,000	3,257,813	3,250,138		(138)		(138)		3,250,000				115,781	02/01/2016
R1894#-AC-8	E-CO ENERGI AS (NORWAY) SER. C SR NTS	D	12/20/2016	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,008,000	12/20/2016
28336L-BR-9	EL PASO CORP		02/22/2016	BARCLAYS		5,681,250	5,625,000	5,670,938	5,641,508		(966)		(966)		5,640,543		40,707	40,707	95,156	06/01/2018
28336L-BT-5	EL PASO CORP		02/15/2016	MATURED		7,000,000	7,000,000	7,367,500	7,009,476		(9,476)		(9,476)		7,000,000				288,750	02/15/2016
28336L-BQ-1	EL PASO CORPORATION		02/22/2016	BARCLAYS		513,000	500,000	498,750	499,686		31		31		499,717		13,283	13,283	6,806	06/15/2017
29103D-AD-8	EMERA US FINANCE LP		06/27/2016	Various		1,524,683	1,500,000	1,498,545			11		11		1,498,556		26,127	26,127	1,575	06/15/2021
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	D	11/25/2016	SCHEDULED REDEMPTION		1,024,984	1,024,984	1,024,984	1,024,984						1,024,984				48,561	05/25/2025
29250R-AV-8	ENBRIDGE ENERGY PARTNERS LP		03/08/2016	WELLS FARGO		3,610,145	3,850,000	3,835,164	3,835,883		514		514		3,836,397		(226,252)	(226,252)	72,522	10/15/2020
29271L-AA-2	ENDO FINANCE CO		09/23/2016	GOLDMAN, SACHS & CO.		135,750	150,000	146,250	146,334		381		381		146,715		(10,965)	(10,965)	10,374	01/15/2022
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		12/20/2016	Various		7,744,158	8,365,000	8,744,557	8,654,164		(69,118)		(69,118)		8,585,047		(840,889)	(840,889)	825,433	01/15/2022
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		12/16/2016	Various		4,901,500	5,800,000	5,823,500	5,819,646		(4,260)		(4,260)		5,815,387		(913,887)	(913,887)	467,172	01/15/2023
29273E-AA-6	ENDO FINANCE LLC / ENDO FINCO INC		12/19/2016	BANK OF AMERICA/MERRILL LYNCH		842,500	1,000,000	1,007,500	1,007,288		(839)		(839)		1,006,450		(163,950)	(163,950)	85,458	02/01/2025
29273A-AA-4	ENERGIZER SPINCO INC		06/01/2016	BANK OF AMERICA/MERRILL LYNCH		771,031	775,000	760,835	760,898		450		450		761,348		9,684	9,684	18,990	06/15/2025
29277@-AA-1	ENERGY FUTURE INTERM HLDG DIPTL		10/20/2016	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				111,625	12/19/2016
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		11/07/2016	Various		6,112,652	5,024,768	5,788,713	5,351,378	508,165	292,680		800,845		6,152,223		(39,571)	(39,571)		03/01/2022
29273V-AF-7	ENERGY TRANSFER EQUITY LP		08/04/2016	Various		1,025,133	1,500,000	1,477,500	1,478,313		285		285		1,478,597		(453,465)	(453,465)	23,942	06/01/2027
29273X-AN-6	ENERGY TRANSFER EQUITY LP TL		11/10/2016	BANK OF AMERICA		495,000	500,000	498,173	497,700		475		475		498,175		(3,175)	(3,175)		12/02/2019
29273R-AH-2	ENERGY TRANSFER PARTNERS		02/26/2016	BARCLAYS		14,962,500	15,000,000	14,955,900	14,986,348		865		865		14,987,213		(24,713)	(24,713)	672,792	07/01/2018
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		07/21/2016	DEUTSCHE BANK AG		804,184	800,000	703,176	703,991		4,596		4,596		708,587		95,597	95,597	27,990	03/15/2025
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		07/07/2016	Various		1,828,277	1,947,000	1,817,506	1,817,901		1,794		1,794		1,819,695		8,582	8,582	78,340	03/15/2035
26874R-AA-6	ENI SPA	D	02/25/2016	GOLDMAN, SACHS & CO.		3,083,250	3,000,000	2,946,995	2,967,820		1,016		1,016		2,968,837		114,413	114,413	51,875	10/01/2020
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		07/14/2016	SUNTRUST INVESTMENT SERVICES, INC.		954,290	1,000,000	947,900	948,370		2,344		2,344		950,715		3,575	3,575	26,283	06/01/2025
29358Q-AA-7	ENSCO PLC		08/04/2016	Various		9,708,250	11,550,000	11,396,719	11,435,705		7,744		7,744		11,443,449		(1,735,199)	(1,735,199)	447,544	03/15/2021
29358Q-AC-3	ENSCO PLC		06/22/2016	Various		460,880	691,000	585,280	586,158		4,021		4,021		590,179		(129,298)	(129,298)	22,272	10/01/2024
29365P-AN-2	ENTERGY GULF STATES LA		06/15/2016	MESIROW FINANCIAL, INC.		325,260	300,000	329,031	328,369		(5,611)		(5,611)		322,758		2,502	2,502	11,450	05/01/2018
29379V-AP-8	ENTERPRISE PRODUCTS OPER		02/26/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		5,609,729	5,333,000	5,317,054	5,324,709		265		265		5,324,975		284,755	284,755	139,428	09/01/2020
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING LLC		08/05/2016	WELLS FARGO		3,312,537	3,300,000	3,283,333	3,284,425		3,956		3,956		3,288,381		24,156	24,156	41,245	05/07/2018
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		06/14/2016	MITSUBISHI UFJ SECURITIES (USA)		1,539,045	1,500,000	1,498,470			51		51		1,498,521		40,524	40,524	7,600	04/15/2021
26875P-AD-3	EOG RESOURCES INC		02/26/2016	WELLS FARGO		28,111,449	26,675,000	28,013,745	27,259,177		(27,485)		(27,485)		27,231,692		879,757	879,757	379,285	06/01/2019
26878U-AF-4	EP ENERGY (EVEREST) TRANCHE B-2 TL		06/24/2016	CITI		496,406	562,500	561,808	561,718		105		105		561,823		(65,417)	(65,417)	14,491	04/30/2019
268787-AD-0	EP ENERGY LLC		09/29/2016	JPMORGAN CHASE & CO.		2,937,500	5,000,000	5,004,285	5,004,047		(485)		(485)		5,003,562		(2,066,062)	(2,066,062)	255,885	06/15/2023
29977H-AB-6	EP ENERGY/EP FINANCE INC		09/14/2016	Various		1,173,788	1,800,000	1,816,000	1,811,613		(3,492)		(3,492)		1,808,121		(634,334)	(634,334)	146,577	05/01/2020
26881L-AF-9	EP MINERALS LLC TERM LOAN		12/09/2016	Various		1,818,307	1,805,557	1,798,612	1,781,928		1,700		1,700		1,799,814		18,494	18,494	50,381	08/20/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29444U-AM-8	EQUINIX INC		04/12/2016	CITIGROUP GLOBAL MARKETS		129,398	125,000	129,843	129,213		(206)		(206)		129,007		390	390	3,621	04/01/2023
30161N-AH-4	EXELON CORP		06/14/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		874,922	850,000	852,346	852,296		(225)		(225)		852,072		22,850	22,850	12,247	06/15/2020
30204N-AC-4	EXGEN TEXAS POWER LLC TL		09/26/2016	Various		796,654	987,222	977,350	978,737		874		874		979,610		(182,956)	(182,956)	37,759	09/18/2021
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2016	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				79,891	07/31/2017
30231G-AF-9	EXXON MOBIL CORP		02/22/2016	Various		19,804,168	20,000,000	20,000,000	20,000,000						20,000,000		(195,832)	(195,832)	251,937	03/06/2025
30706V-AA-3	FAMILY TREE ESCROW LLC		08/02/2016	EXCHANGE		1,011,815	1,000,000	1,015,000	1,013,137		(1,321)		(1,321)		1,011,815				52,868	03/01/2023
315292-AM-4	FERRELLGAS LP		09/29/2016	Various		417,140	450,000	423,518	423,855		2,878		2,878		426,733		(9,593)	(9,593)	26,153	05/01/2021
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	D	01/14/2016	BANK OF AMERICA/MERRILL LYNCH		2,795,000	3,000,000	3,000,000	3,000,000						3,000,000		(205,000)	(205,000)	41,563	04/15/2023
32008D-AB-2	FIRST DATA CORP		06/24/2016	BANK OF AMERICA/MERRILL LYNCH		837,250	850,000	842,500	842,532		364		364		842,896		(5,646)	(5,646)	29,053	01/15/2024
32007U-BJ-7	FIRST DATA CORP 2018 NEW DOL TL		04/13/2016	Various		2,499,132	2,500,000	2,478,376	2,498,777		354		354		2,499,131		1	1	29,479	03/23/2018
32007U-BR-9	FIRST DATA CORP 2021C NEW DOLLARTL		12/05/2016	SCHEDULED REDEMPTION		485,435	485,435	485,907	212,957		(391)		(391)		485,435				8,580	03/24/2021
33818X-AD-2	FITNESS INTERNATIONAL LLC TLB		12/30/2016	SCHEDULED REDEMPTION		46,776	46,776	45,423	46,396		380		380		46,776				190	07/01/2020
33938E-AT-4	FLEXTRONICS INTERNATIONAL LTD	D	01/14/2016	EXCHANGE		198,501	200,000	198,426	198,496		5		5		198,501				765	06/15/2025
302445-AC-5	FLIR SYSTEMS INC		07/05/2016	CALLED @ 100.474		20,000,000	20,000,000	19,999,800	19,999,971		22		22		19,999,993		7	7	728,133	09/01/2016
302445-AD-3	FLIR SYSTEMS INC		06/03/2016	JPMORGAN CHASE & CO.		1,136,438	1,126,000	1,125,223							1,125,223		11,215	11,215		06/15/2021
340711-AQ-3	FLORIDA GAS TRANSMISSION		03/09/2016	JPMORGAN CHASE & CO.		5,571,500	5,000,000	4,991,000	4,996,166		204		204		4,996,370		575,130	575,130	130,569	05/15/2019
343498-AB-7	FLOWERS FOODS INC		10/19/2016	Various		1,123,738	1,126,000	1,120,066			18		18		1,120,084		3,654	3,654	1,388	10/01/2026
345370-CR-9	FORD MOTOR COMPANY		12/06/2016	MIZUHO SECURITIES USA INC.		377,023	376,000	376,000							376,000		1,023	1,023	45	12/08/2026
345397-VC-4	FORD MOTOR CREDIT CO		12/15/2016	MATURED		1,500,000	1,500,000	1,642,500	1,529,048		(29,048)		(29,048)		1,500,000				120,000	12/15/2016
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		10/15/2016	SCHEDULED REDEMPTION		1,238,095	1,238,095	1,263,941	1,247,087		(8,992)		(8,992)		1,238,095				89,143	10/15/2018
34959J-AB-4	FORTIVE CORP		06/24/2016	CREDIT SUISSE		758,100	750,000	749,828			1		1		749,828		8,272	8,272	441	06/15/2021
30190Q-AA-7	FOUNDATION BUILDING MATERIALS LLC		09/20/2016	JEFFERIES & COMPANY, INC.		237,588	229,000	229,000							229,000		8,588	8,588	2,309	08/15/2021
302567-AA-0	FPL ENERGY AMER		06/20/2016	SCHEDULED REDEMPTION		439,731	439,731	439,731	439,731						439,731				29,194	06/20/2023
35671D-AU-9	FREEPORT-MCMORAN C & G		02/29/2016	MORGAN STANLEY		889,778	1,333,000	1,329,628	1,330,791		55		55		1,330,846		(441,068)	(441,068)	23,924	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		09/21/2016	Various		4,141,600	6,837,000	6,253,321	6,126,367		6,147		6,147		6,263,414		(2,121,814)	(2,121,814)	117,881	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		01/27/2016	BARCLAYS		41,250	100,000	69,000	69,127		25		25		69,152		(27,902)	(27,902)	2,059	03/15/2043
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		12/05/2016	GOLDMAN, SACHS & CO.		1,990	2,000	1,730			95		95		1,825		165	165	58	03/15/2018
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		01/28/2016	Various		3,798,395	6,668,000	6,665,661	6,666,416		16		16		6,666,432		(2,868,037)	(2,868,037)	70,054	03/15/2020
358070-AA-8	FRESNILLO PLC	D	03/11/2016	Various		12,113,000	12,000,000	11,909,040	11,924,478		1,179		1,179		11,925,657		187,343	187,343	188,833	11/13/2023
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		12/05/2016	BAIRD (ROBERT W.) & CO. INC.		1,141,913	1,110,000	1,143,750	1,117,812		(5,607)		(5,607)		1,112,205		29,707	29,707	105,057	04/15/2017
35906A-AQ-1	FRONTIER COMMUNICATIONS CORP		12/19/2016	CITIGROUP GLOBAL MARKETS		1,588,875	1,900,000	1,890,500	1,891,353		698		698		1,892,050		(303,175)	(303,175)	187,592	01/15/2025
35906A-AR-9	FRONTIER COMMUNICATIONS CORP		06/07/2016	EXCHANGE		141,000	141,000	141,000	141,000						141,000				8,760	09/15/2020
29274A-A*-6	GAS NATURAL / ENERGY WEST		10/19/2016	PRINCIPAL PAYDOWN		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				227,449	06/29/2017
36740P-AA-1	GATES GLOBAL LLC		06/23/2016	Various		1,605,328	1,940,000	1,823,925	1,831,606		2,470		2,470		1,834,077		(228,749)	(228,749)	89,147	07/15/2022
36144B-AV-5	GATX CORPORATION		04/12/2016	SEAPORT GROUP		3,645,647	3,700,000	3,666,529	3,668,504		2,018		2,018		3,670,521		(24,874)	(24,874)	52,108	03/30/2020
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDING C		07/11/2016	EXCHANGE		22,962,626	25,550,000	22,594,885	22,688,318		277,279		277,279		22,965,597		(2,971)	(2,971)	423,853	11/15/2020
369550-AR-9	GENERAL DYNAMICS CORP		10/07/2016	Various		16,470,250	15,000,000	16,194,400	15,709,815		(91,415)		(91,415)		15,618,400		851,850	851,850	712,677	07/15/2021
37045V-AD-2	GENERAL MOTORS CO		07/19/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		1,032,200	1,000,000	1,040,000	1,030,500		(6,030)		(6,030)		1,024,470		7,730	7,730	28,194	10/02/2018
37045V-AF-7	GENERAL MOTORS CO		12/14/2016	Various		1,069,018	1,000,000	1,000,000	1,000,000						1,000,000		69,018	69,018	40,017	10/02/2043
37045V-AG-5	GENERAL MOTORS CO		01/12/2016	WELLS FARGO		93,584	100,000	96,442	96,474		12		12		96,486		(2,902)	(2,902)	1,156	04/01/2025
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		01/12/2016	WELLS FARGO		983,606	1,045,000	1,006,596	1,006,945		132		132		1,007,076		(23,470)	(23,470)	20,900	01/15/2025
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC		09/01/2016	JEFFERIES & COMPANY, INC.		3,915,104	3,850,000	3,836,068	3,836,828		1,290		1,290		3,838,118		76,986	76,986	120,649	04/10/2022
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/26/2016	CITIGROUP GLOBAL MARKETS		751,410	750,000	749,468							749,468		1,942	1,942	88	03/01/2021
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY I		07/21/2016	Various		1,439,072	1,400,000	1,392,534	1,392,638		349		349		1,392,987		46,085	46,085	58,910	07/13/2025
74971X-AC-1	GENON ENERGY INC		05/25/2016	Various		109,650	130,000	130,975	130,683		(146)		(146)		130,537		(20,887)	(20,887)	3,758	06/15/2017
36159R-AK-9	GEO GROUP INC		08/19/2016	Various		2,795,750	2,950,000	3,004,688	2,989,656		(5,817)		(5,817)		2,983,839		(188,089)	(188,089)	192,088	01/15/2022
36159R-AE-3	GEO GROUP INC/THE		04/18/2016	TENDER OFFER		5,054,303	4,875,000	4,879,688	4,877,134		(185)		(185)		4,876,949		177,354	177,354	218,004	02/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
375558-BD-4	GILEAD SCIENCES INC		01/12/2016	JEFFERIES & COMPANY, INC.		513,850	500,000	504,525	504,518		(3)		(3)		504,515		9,335	9,335	7,983	03/01/2046
375558-BF-9	GILEAD SCIENCES INC		01/21/2016	BARCLAYS		509,550	500,000	502,255	502,236		(13)		(13)		502,224		7,326	7,326	6,692	03/01/2026
375558-BK-8	GILEAD SCIENCES INC		10/19/2016	Various		2,210,831	2,176,000	2,160,398			13		13		2,160,411		50,420	50,420	4,505	03/01/2047
378272-AL-2	GLENCORE FUNDING LLC	C	01/13/2016	BARCLAYS		473,635	752,000	693,578	694,093		218		218		694,310		(220,675)	(220,675)	7,771	04/16/2025
37954F-AD-6	GLOBAL PARTNERS LP		07/26/2016	BANK OF AMERICA/MERRILL LYNCH		182,213	215,000	215,000	215,000						215,000		(32,788)	(32,788)	9,364	06/15/2023
361841-AB-5	GLP CAPITAL LP		04/06/2016	CITIGROUP GLOBAL MARKETS		206,000	200,000	200,000	200,000						200,000		6,000	6,000	3,889	11/01/2018
361841-AF-6	GLP CAPITAL LP		11/22/2016	GOLDMAN, SACHS & CO.		130,663	125,000	123,750	123,779		116		116		123,896		6,767	6,767	7,223	11/01/2023
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2016	SCHEDULED REDEMPTION		250,955	250,955	235,665	241,469		9,486		9,486		250,955				14,509	05/06/2025
38141G-VU-5	GOLDMAN SACHS & CO		05/18/2016	GOLDMAN, SACHS & CO.		1,500,120	1,500,000	1,499,025			14		14		1,499,039		1,081	1,081	3,063	04/25/2021
382550-BD-2	GOODYEAR TIRE & RUBBER		06/13/2016	CALLED @ 104.875		8,350,000	8,350,000	8,669,085	8,558,698		(31,634)		(31,634)		8,527,064		(177,064)	(177,064)	832,217	03/01/2021
38259P-AD-4	GOOGLE INC		04/28/2016	EXCHANGE		4,999,312	5,000,000	4,999,150	4,999,287		25		25		4,999,312				113,906	02/25/2024
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN		04/26/2016	BANK OF AMERICA/MERRILL LYNCH		103,375	100,000	104,500	104,154		(172)		(172)		103,982		(607)	(607)	2,221	11/15/2022
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2016	SCHEDULED REDEMPTION		875,000	875,000	875,000	863,850		11,150		11,150		875,000				82,600	02/01/2021
39121J-AH-3	GREAT RIVER ENERGY		07/01/2016	CALLED @ 100.000		602,000	602,000	602,000	602,000						602,000				26,958	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2016	SCHEDULED REDEMPTION		1,692,790	1,692,790	1,692,790	1,692,790						1,692,790				100,225	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP		12/01/2016	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				86,286	12/01/2017
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		12/30/2016	SCHEDULED REDEMPTION		594,731	594,731	587,942	587,653		7,077		7,077		594,731				24,868	06/30/2020
398433-AH-5	GRIFFON CORPORATION		10/19/2016	Various		1,816,806	1,809,000	1,802,741	1,532,516		388		388		1,803,593		13,213	13,213	97,262	03/01/2022
398905-AK-5	GROUP 1 AUTOMOTIVE INC		03/11/2016	Market Axess		245,053	250,000	250,248	250,245		(10)		(10)		250,234		(5,182)	(5,182)	3,646	06/01/2022
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		06/14/2016	WELLS FARGO		1,509,285	1,500,000	1,498,020			54		54		1,498,074		11,211	11,211	4,250	04/26/2021
402740-AC-8	GULFSTREAM NATURAL GAS		06/01/2016	MATURED		4,000,000	4,000,000	3,987,040	3,999,045		955		955		4,000,000				139,000	06/01/2016
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC		02/22/2016	JPMORGAN CHASE & CO.		3,158,750	3,500,000	3,479,440	3,479,492		38		38		3,479,530		(320,780)	(320,780)	87,349	10/15/2045
423074-AZ-6	H.J. HEINZ CO		08/26/2016	EXCHANGE		3,747,338	3,750,000	3,746,598	3,746,915		424		424		3,747,338				120,750	07/02/2020
423074-BH-5	H.J. HEINZ CO		08/26/2016	EXCHANGE		17,805,774	17,825,000	17,793,882	17,799,156		6,618		6,618		17,805,774				409,975	07/02/2018
406216-BF-7	HALLIBURTON CO		05/12/2016	Various		2,480,114	2,500,000	2,499,655	2,499,679		(8)		(8)		2,499,670		(19,556)	(19,556)	21,013	11/15/2020
406216-BH-3	HALLIBURTON CO		03/08/2016	Various		2,481,687	2,500,000	2,501,215	2,501,204		(23)		(23)		2,501,181		(19,494)	(19,494)	23,401	11/15/2022
406216-AZ-4	HALLIBURTON COMPANY		01/28/2016	RBC DOMINION SECURITIES		4,880,250	5,000,000	4,983,500	4,989,670		138		138		4,989,808		(109,558)	(109,558)	34,757	11/15/2021
404119-BN-8	HCA INC		11/10/2016	Various		4,432,500	4,500,000	4,624,375	4,614,446		(10,400)		(10,400)		4,604,046		(171,546)	(171,546)	263,125	03/15/2024
404119-BR-9	HCA INC		03/02/2016	Various		3,149,474	3,115,000	3,245,063	3,236,620		(1,604)		(1,604)		3,235,016		(85,542)	(85,542)	89,037	02/01/2025
404119-BS-7	HCA INC		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		318,750	300,000	312,688			(162)		(162)		312,526		6,224	6,224	11,750	02/15/2026
404122-AN-3	HCA INC TRANCHE B-4 TERM LOAN		08/15/2016	Various		6,333,862	6,333,862	6,298,175	6,289,389		44,473		44,473		6,333,862				134,958	05/01/2018
404122-AP-8	HCA INC TRANCHE B5 TERM LOAN		03/18/2016	Various		3,449,238	3,449,238	3,433,841	3,431,621		17,617		17,617		3,449,238				23,757	05/31/2017
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL		12/30/2016	SCHEDULED REDEMPTION		20,000	20,000	20,010	20,010		(10)		(10)		20,000				228	06/02/2021
428040-CJ-6	HERTZ CORP		11/08/2016	Various		7,239,000	7,239,000	7,433,904	7,292,771		(33,020)		(33,020)		7,259,752		(20,752)	(20,752)	574,998	04/15/2019
42804V-AK-7	HERTZ CORP PREFUNDED LC		06/30/2016	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,441,327	3,469,895		30,105		30,105		3,500,000				65,557	03/11/2018
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		06/30/2016	Various		953,050	953,050	951,516	951,396		1,654		1,654		953,050				14,436	03/11/2018
42824C-AA-7	HEWLETT PACKARD ENTERPRISE CO		12/28/2016	EXCHANGE		7,001,087	7,000,000	7,002,410	7,002,477		(1,386)		(1,386)		7,001,091		(4)	(4)	209,135	10/05/2017
42824C-AC-3	HEWLETT PACKARD ENTERPRISE CO		12/28/2016	EXCHANGE		11,993,357	12,000,000	11,988,830	11,989,764		3,583		3,583		11,993,347		10	10	417,050	10/05/2018
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO		04/01/2016	HSBC SECURITIES, INC.		1,039,950	1,000,000	1,007,590	1,007,443		(378)		(378)		1,007,064		32,886	32,886	17,700	10/15/2020
42824C-AL-3	HEWLETT PACKARD ENTERPRISE CO		06/14/2016	Various		3,012,051	2,850,000	2,855,373	2,855,349		(299)		(299)		2,855,050		157,001	157,001	83,362	10/15/2022
42824C-AP-4	HEWLETT PACKARD ENTERPRISE CO		12/28/2016	EXCHANGE		9,975,185	10,000,000	9,972,500	9,972,991		2,188		2,188		9,975,178		6	6	597,528	10/15/2025
42824C-AR-0	HEWLETT PACKARD ENTERPRISE CO		07/07/2016	Various		6,065,072	6,000,000	5,979,665	5,979,694		71		71		5,979,764		85,308	85,308	237,531	10/15/2045
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		12/30/2016	SCHEDULED REDEMPTION		15,000	15,000	14,941	14,937		63		63		15,000				162	08/19/2021
42958Q-AE-6	HIGGINBOTHAM INSURANCE AGENCY TL		09/30/2016	SCHEDULED REDEMPTION		56,250	56,250	55,688	55,691		559		559		56,250				2,070	11/30/2021
431475-AA-0	HILL-ROM HOLDINGS INC		07/08/2016	GOLDMAN, SACHS & CO.		207,250	200,000	200,000	200,000						200,000		7,250	7,250	9,967	09/01/2023
43534#-AA-9	HOLLANDER SLEEP PROD 2ND LIEN TL		06/13/2016	SCHEDULED REDEMPTION		138,210	138,210	136,279	136,459		1,751		1,751		138,210				9,509	10/10/2020
40428H-PR-7	HSBC USA INC	C	05/31/2016	HSBC SECURITIES, INC.		498,260	500,000	497,245	497,308		260		260		497,567		693	693	8,747	03/05/2020
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2016	SCHEDULED REDEMPTION		827,930	827,930	824,651	824,928		3,002		3,002		827,930				30,249	05/31/2033
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC		02/22/2016	JPMORGAN CHASE & CO.		104,000	100,000	100,000	100,000						100,000		4,000	4,000	1,361	11/15/2025
44701P-AV-6	HUNTSMAN INTL LLC 2014-1 ADDL TL		11/15/2016	Various		1,980,000	1,980,000	1,987,402	1,988,521		(8,521)		(8,521)		1,980,000				65,785	10/01/2021
44701P-AX-2	HUNTSMAN INTL LLC 2015 EXT TLB1		12/30/2016	SCHEDULED REDEMPTION		169,569	169,569	169,199	169,236		333		333		169,569				1,202	04/19/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
448055-AB-9	HUSKY ENERGY INC	A	03/01/2016	NATIONAL BANK OF CANADA		10,000,000	10,000,000	9,957,500	9,986,524		621		621		9,987,145		12,855	12,855	134,958	06/15/2019
448055-AF-0	HUSKY ENERGY INC	A	03/01/2016	NATIONAL BANK OF CANADA		8,240,000	8,000,000	7,981,360	7,991,355		336		336		7,991,691		248,309	248,309	127,278	12/15/2019
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS	D	08/19/2016	MATURED		2,000,000	2,000,000	1,935,341	1,993,747		6,253		6,253		2,000,000				114,400	08/19/2016
451102-AX-5	ICAHN ENTERPRISES LP		05/31/2016	CREDIT SUISSE		4,305,375	4,450,000	4,519,840	4,500,482		(5,453)		(5,453)		4,495,029		(189,654)	(189,654)	223,983	08/01/2020
451102-BA-4	ICAHN ENTERPRISES LP		02/01/2016	CITIGROUP GLOBAL MARKETS		987,500	1,000,000	1,005,710	1,004,544		(339)		(339)		1,004,205		(16,705)	(16,705)	13,514	03/15/2017
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		09/30/2016	SCHEDULED REDEMPTION		14,439	14,439	14,374	14,384		55		55		14,439				300	03/17/2021
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		12/15/2016	SCHEDULED REDEMPTION		1,058,076	1,058,076	1,058,076	1,061,062		(2,986)		(2,986)		1,058,076				103,374	12/15/2020
45672N-AD-3	INFOR (US) INC		03/17/2016	EXCHANGE		1,852,845	1,850,000	1,853,375	1,852,972		(127)		(127)		1,852,845				40,751	05/15/2022
44987C-AC-2	ING BANK NV	D	06/17/2016	BANK OF AMERICA/MERRILL LYNCH		2,341,768	2,300,000	2,296,560	2,297,116		311		311		2,297,427		44,341	44,341	43,202	03/16/2020
44987C-AF-5	ING BANK NV	D	02/02/2016	DEUTSCHE BANK AG		24,949,250	25,000,000	25,000,000	25,000,000						25,000,000		(50,750)	(50,750)	63,533	08/17/2018
45720#-AA-8	INJURED WORKERS PHARMA TL		12/30/2016	SCHEDULED REDEMPTION		50,000	50,000	49,613	49,601		399		399		50,000				1,339	07/22/2020
45763P-AE-6	INMARSAT FINANCE PLC	D	12/14/2016	Various		1,943,213	2,080,000	2,062,678	2,063,868		900		900		2,064,768		(121,555)	(121,555)	72,670	05/15/2022
45824T-AE-5	INTELSAT JACKSON HLDG		05/13/2016	GOLDMAN, SACHS & CO.		3,352,500	4,500,000	4,500,000	4,500,000						4,500,000		(1,147,500)	(1,147,500)	205,719	04/01/2019
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA		12/27/2016	Various		4,808,748	7,150,000	7,067,732	7,076,962		6,022		6,022		7,082,984		(2,274,236)	(2,274,236)	513,036	08/01/2023
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA		03/21/2016	CANTOR FITZGERALD		89,760	88,000	88,000							88,000		1,760	1,760		02/15/2024
45872#-AA-4	INTERHEALTH NUTRACEUTICALS 1ST TL		09/12/2016	Various		7,485,390	7,485,390	7,427,515	7,420,626		64,764		64,764		7,485,390				318,353	11/26/2018
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		09/20/2016	Various		533,750	500,000	546,250			(1,490)		(1,490)		544,760		(11,010)	(11,010)	11,016	08/15/2022
46284P-AQ-7	IRON MOUNTAIN INC		08/11/2016	GOLDMAN, SACHS & CO.		353,925	330,000	345,393	344,825		(1,447)		(1,447)		343,378		10,547	10,547	19,855	08/15/2023
46284V-AA-9	IRON MOUNTAIN INC		01/20/2016	GOLDMAN, SACHS & CO.		260,000	250,000	250,000	250,000						250,000		10,000	10,000	4,833	10/01/2020
464592-AQ-7	ISLE OF CAPRI CASINOS		06/08/2016	STIFEL CAPITAL MARKETS		130,625	125,000	127,382	127,084		(272)		(272)		126,812		3,813	3,813	5,467	03/15/2021
466313-AE-3	JABIL CIRCUIT INC		07/15/2016	MATURED		5,000,000	5,000,000	5,087,500	5,009,392		(9,392)		(9,392)		5,000,000				387,500	07/15/2016
471109-AE-8	JARDEN CORP		04/15/2016	CALLED @ 103.063		6,000,000	6,000,000	5,875,000	5,915,717		2,856		2,856		5,918,572		81,428	81,428	336,905	11/15/2022
471109-AN-8	JARDEN CORP		03/17/2016	BARCLAYS		78,000	75,000	75,000	75,000						75,000		3,000	3,000	1,479	11/15/2023
47214D-AC-8	JAZZ ACQUISITION INC (WENDOR) TL		12/30/2016	SCHEDULED REDEMPTION		14,545	14,545	14,512	14,515		30		30		14,545				373	06/19/2021
445658-CC-9	JB HUNT TRANSPORT SERVICES INC		06/15/2016	BANK OF AMERICA/MERRILL LYNCH		304,788	300,000	301,491	301,463		(208)		(208)		301,255		3,533	3,533	5,500	03/15/2019
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO		06/28/2016	GOLDMAN, SACHS & CO.		1,446,107	1,350,000	1,352,986	1,353,007		(123)		(123)		1,352,885		93,222	93,222	50,471	01/15/2026
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2016	SCHEDULED REDEMPTION		148,605	148,605	148,605	148,605						148,605				6,874	01/15/2042
478160-BY-9	JOHNSON & JOHNSON		06/06/2016	BARCLAYS		7,044,310	7,000,000	6,990,130			239		239		6,990,369		53,941	53,941	46,686	03/01/2026
478366-AR-8	JOHNSON CONTROLS INC		01/15/2016	MATURED		6,500,000	6,500,000	6,831,300	6,502,591		(2,591)		(2,591)		6,500,000				178,750	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC		12/28/2016	EXCHANGE		7,095,012	7,100,000	7,086,865	7,093,640		1,368		1,368		7,095,008		4	4	441,778	03/30/2020
48121C-JN-7	JP MORGAN CHASE BANK NA		06/13/2016	MATURED		33,500,000	33,500,000	33,545,045	33,916,647		(416,647)		(416,647)		33,500,000				984,063	06/13/2016
46625H-HQ-6	JP MORGAN SECURITIES		02/08/2016	JPMORGAN CHASE & CO.		10,864,600	10,000,000	9,996,100	9,998,115		45		45		9,998,159		866,441	866,441	187,000	03/25/2020
46625H-KA-7	JPMORGAN CHASE & CO		06/14/2016	Various		990,951	1,000,000	994,600	994,717		178		178		994,895		(3,944)	(3,944)	13,106	01/23/2020
485260-BH-5	KANSAS GAS & ELECTRIC		02/16/2016	CALLED @ 100.000		5,572,929	5,572,929	6,067,526	5,572,929						5,572,929				119,762	03/29/2021
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		12/30/2016	SCHEDULED REDEMPTION		13,042	13,042	12,983	12,988		55		55		13,042				277	03/11/2021
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN		12/23/2016	Various		10,793,750	10,793,750	10,549,020	10,505,201		288,549		288,549		10,793,750				717,737	12/31/2020
487836-BB-3	KELLOGG CO		05/30/2016	MATURED		6,000,000	6,000,000	5,984,160	5,998,925		1,075		1,075		6,000,000				133,500	05/30/2016
487836-BS-6	KELLOGG COMPANY		11/08/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		448,790	450,000	449,595							449,595		(806)	(806)		12/01/2023
492386-AU-1	KERR-MCGEE CORP		03/09/2016	CANTOR FITZGERALD		2,000,000	2,000,000	2,118,780	2,073,230		(1,322)		(1,322)		2,071,908		(71,908)	(71,908)	97,261	07/01/2024
49269T-AB-5	KETTLE CUSINE LLC TL		12/30/2016	SCHEDULED REDEMPTION		37,566	37,566	37,190			376		376		37,566				252	08/21/2021
49327X-AB-6	KEY BANK NA		03/03/2016	MATURED		205,000	205,000	197,694	204,806		194		194		205,000				5,214	03/03/2016
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION		03/09/2016	KEYCORP		498,170	500,000	502,750	502,568		(36)		(36)		502,532		(4,362)	(4,362)	4,947	10/15/2027
49327M-2F-0	KEYBANK NA		03/03/2016	KEYCORP		502,465	500,000	503,340	503,289		(149)		(149)		503,141		(676)	(676)	2,882	12/15/2019
494550-BL-9	KINDER MORGAN ENER PART		07/13/2016	Various		16,576,200	17,000,000	16,968,380	16,978,386		1,117		1,117		16,979,503		(403,303)	(403,303)	486,289	09/01/2022
49456A-AA-1	KINDER MORGAN FIN CO LLC		02/22/2016	BARCLAYS		2,010,000	2,000,000	2,075,000	2,025,155		(1,768)		(1,768)		2,023,387		(13,387)	(13,387)	73,333	01/15/2018
49456B-AJ-0	KINDER MORGAN INC		07/13/2016	CITIGROUP GLOBAL MARKETS		603,540	600,000	401,814	401,922		911		911		402,832		200,708	200,708	28,028	02/15/2046
494580-AD-5	KINDRED HEALTHCARE INC		02/19/2016	JEFFERIES & COMPANY, INC.		612,000	800,000	786,000	787,352		240		240		787,592		(175,592)	(175,592)	18,275	04/15/2022
50076Q-AZ-9	KRAFT FOODS GROUP INC		03/02/2016	RBC DOMINION SECURITIES		4,099,480	4,000,000	3,965,979	3,975,414		628		628		3,976,042		123,438	123,438	35,389	06/06/2022
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	C	10/24/2016	BARCLAYS		2,320,758	2,375,000	2,235,758	1,826,545		4,794		4,794		2,243,339		77,418	77,418	135,726	08/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
501797-AK-0	L BRANDS INC		03/15/2016	EXCHANGE		11,949,098	11,650,000	11,951,835	11,950,647		(1,549)		(1,549)		11,949,098				300,352	11/01/2035
513075-BB-6	LAMAR MEDIA CORP		06/08/2016	DEUTSCHE BANK AG		1,995,000	1,900,000	1,995,250	1,966,601		(7,358)		(7,358)		1,959,243		35,757	35,757	96,742	02/01/2022
51509G-AB-9	LANDS END TLB		12/30/2016	Various		855,570	1,007,653	828,795			1,855		1,855		830,650		24,920	24,920	2,519	04/02/2021
521615-AA-2	LEA POWER PARTNERS 2033		12/15/2016	SCHEDULED REDEMPTION		141,579	141,579	124,054	127,399		14,180		14,180		141,579				7,430	06/15/2033
521865-AV-7	LEAR CORP		11/30/2016	CANTOR FITZGERALD		783,750	750,000	785,835	784,746		(4,611)		(4,611)		780,136		3,614	3,614	49,271	03/15/2024
521865-AX-3	LEAR CORP		11/28/2016	BANK OF AMERICA/MERRILL LYNCH		394,219	375,000	383,438	382,634		(854)		(854)		381,780		12,439	12,439	27,125	01/15/2025
524ESC-S6-8	LEHMAN BROTHERS HOLDINGS INC		05/25/2016	Various		882,162	10,411,765	767,868	767,868		40,494		40,494		808,361		73,800	73,800		10/31/2017
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		06/10/2016	Various		3,752,497	40,902,352	3,016,549		3,016,549	210,177		3,226,726		3,226,726		525,771	525,771		12/31/2017
526057-AW-4	LENNAR CORP		04/15/2016	MATURED		15,000,000	15,000,000	15,006,050	15,140,962		(140,962)		(140,962)		15,000,000				325,000	04/15/2016
526057-BU-7	LENNAR CORP		04/05/2016	RBC DOMINION SECURITIES		779,063	750,000	768,235	767,896		(1,167)		(1,167)		766,728		12,334	12,334	13,406	11/15/2019
52729K-AM-8	LEVEL 3 FINANCE B-II 2022 TL		12/30/2016	SCHEDULED REDEMPTION		7,500	7,500	7,457	7,451		49		49		7,500					05/31/2022
52736R-BG-6	LEVI STRAUSS & CO		07/12/2016	WELLS FARGO		153,563	150,000	150,000	150,000						150,000		3,563	3,563	5,292	05/01/2025
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		12/30/2016	SCHEDULED REDEMPTION		110,909	110,909	110,661	110,660		250		250		110,909				2,472	04/09/2021
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		12/30/2016	SCHEDULED REDEMPTION		117,188	117,188	115,723			1,465		1,465		117,188				1,831	02/18/2022
53219L-AK-5	LIFEPOINT HOSPITALS INC		06/13/2016	CALLED @ 103.313		15,500,000	15,500,000	16,040,000	15,593,972		(15,624)		(15,624)		15,578,348		(78,348)	(78,348)	1,232,328	10/01/2020
532716-AM-9	LIMITED BRANDS INC		07/16/2016	CALLED @ 105.960		200,000	200,000	200,000	200,000						200,000				25,758	07/15/2017
53944V-AH-2	LLOYDS BANK PLC	D	01/22/2016	STIFEL CAPITAL MARKETS		506,090	500,000	502,845	502,821		(19)		(19)		502,802		3,288	3,288	3,549	05/14/2025
539830-BE-8	LOCKHEED MARTIN CORP		01/22/2016	BANK OF NEW YORK		476,420	500,000	479,185	479,366		138		138		479,504		(3,084)	(3,084)	5,881	03/01/2025
539830-BG-3	LOCKHEED MARTIN CORP		06/28/2016	BARCLAYS		1,055,870	1,000,000	993,610	993,694		403		403		994,097		61,773	61,773	18,772	01/15/2023
548661-DB-0	LOWES COMPANIES INC		06/15/2016	DEUTSCHE BANK AG		1,904,389	1,900,000	1,890,804	1,891,014		1,115		1,115		1,892,129		12,260	12,260	10,046	09/10/2019
55181W-AA-2	LYNX I CORP	C	11/28/2016	JPMORGAN CHASE & CO.		557,550	540,000	540,000	540,000						540,000		17,550	17,550	32,734	04/15/2021
55181X-AA-0	LYNX II CORP	D	09/23/2016	OPPENHEIMER & CO., INC.		1,272,000	1,200,000	1,284,000	1,271,845		(10,472)		(10,472)		1,261,374		10,626	10,626	72,888	04/15/2023
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		06/15/2016	OPPENHEIMER & CO., INC.		38,800	40,000	40,000	40,000						40,000		(1,200)	(1,200)	1,327	04/15/2020
561233-AC-1	MALLINCKRODT INTERNATIONAL FINANCE		12/16/2016	BANK OF AMERICA/MERRILL LYNCH		165,806	185,000	184,075	184,114		73		73		184,187		(18,381)	(18,381)	12,040	04/15/2025
L6232U-AD-9	MALLINCKRODT INTL FIN INCREM TLB1		12/30/2016	SCHEDULED REDEMPTION		15,000	15,000	14,940	14,939		61		61		15,000				301	03/19/2021
563571-AH-1	MANITOWOC COMPANY INC		03/03/2016	CALLED @ 104.250		1,000,000	1,000,000	991,650	995,105		142		142		995,248		4,752	4,752	71,306	11/01/2020
565849-AF-3	MARATHON OIL CORP		03/28/2016	Various		472,853	473,000	504,062	503,323		(2,897)		(2,897)		500,426		(27,573)	(27,573)	14,284	03/15/2018
565849-AN-6	MARATHON OIL CORP		03/07/2016	BARCLAYS		2,516,250	3,050,000	3,042,938	3,043,594		263		263		3,043,857		(527,607)	(527,607)	22,646	06/01/2020
55336V-AB-6	MARATHON PETROLEUM CORP		02/26/2016	GOLDMAN, SACHS & CO.		4,386,365	5,000,000	5,036,690	5,036,632		(1,188)		(1,188)		5,035,444		(649,079)	(649,079)	150,486	02/15/2023
55336V-AD-2	MARATHON PETROLEUM CORP		09/30/2016	EXCHANGE		1,400,482	1,500,000	1,391,944	1,392,034		8,448		8,448		1,400,482				81,563	07/15/2023
55336V-AF-7	MARATHON PETROLEUM CORP		08/04/2016	Various		7,205,313	7,250,000	7,300,374	7,300,335		(2,636)		(2,636)		7,297,700		(92,387)	(92,387)	236,438	12/01/2024
55336V-AH-3	MARATHON PETROLEUM CORP		08/04/2016	Various		8,446,585	8,500,000	8,419,627	8,411,185		4,426		4,426		8,415,611		30,974	30,974	280,617	06/01/2025
571903-AJ-2	MARRIOTT INTERNATIONAL		07/18/2016	JEFFERIES & COMPANY, INC.		5,150,400	5,000,000	4,951,500	4,976,637		3,933		3,933		4,980,570		169,830	169,830	133,333	03/01/2019
571903-AN-3	MARRIOTT INTERNATIONAL INC		01/21/2016	JPMORGAN CHASE & CO.		5,003,250	5,000,000	4,987,750	4,988,369		139		139		4,988,508		14,742	14,742	52,309	03/01/2021
574599-BG-0	MASCO CORP		06/02/2016	MARKET AXESS		138,250	120,000	138,900			(588)		(588)		138,312		(62)	(62)	1,948	03/15/2020
574599-BJ-4	MASCO CORP		06/02/2016	JPMORGAN CHASE & CO.		748,354	720,000	713,110	713,138		261		261		713,399		34,955	34,955	21,894	04/01/2025
57665R-AA-4	MATCH GROUP		02/10/2016	STIFEL CAPITAL MARKETS		6,328,125	6,250,000	6,000,000	6,003,367		3,447		3,447		6,006,815		321,310	321,310	105,469	12/15/2022
58013M-EL-4	MCDONALD'S CORP		01/26/2016	CITIGROUP GLOBAL MARKETS		8,368,720	8,000,000	7,952,880	7,972,496		361		361		7,972,857		395,863	395,863	55,583	05/20/2021
58013M-EX-8	MCDONALDS CORPORATION		04/11/2016	BANK OF AMERICA/MERRILL LYNCH		3,118,509	3,000,000	2,994,450	2,994,514		295		295		2,994,809		123,701	123,701	28,388	12/09/2020
58013M-EY-6	MCDONALDS CORPORATION		03/11/2016	CITIGROUP GLOBAL MARKETS		782,760	750,000	747,570	747,582		41		41		747,623		35,137	35,137	7,477	01/30/2026
580645-AM-1	MCGRAW HILL FINANCIAL INC		07/29/2016	EXCHANGE		17,134,811	17,068,000	17,154,234	17,153,358		(18,371)		(18,371)		17,134,988		(177)	(177)	404,180	08/15/2018
580645-AN-9	MCGRAW HILL FINANCIAL INC		07/29/2016	EXCHANGE		2,220,462	2,210,000	2,221,939	2,221,873		(1,398)		(1,398)		2,220,475		(13)	(13)	69,081	08/14/2020
15135#-BD-3	MDU RESOURCES GROUP INC / CENTENNIAL ENE		02/01/2016	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				272,000	02/01/2016
582839-AJ-5	MEAD JOHNSON NUTRITION CO		04/08/2016	CREDIT SUISSE		2,942,169	2,850,000	2,849,367	2,849,396		33		33		2,849,429		92,740	92,740	38,000	11/15/2020
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		02/01/2016	JPMORGAN CHASE & CO.		3,596,250	3,700,000	3,829,750	3,802,293		(1,184)		(1,184)		3,801,109		(204,859)	(204,859)	74,534	04/01/2023
58445M-AP-7	MEDIACOM LLC/US		03/30/2016	JEFFERIES & COMPANY, INC.		1,856,610	1,764,000	1,848,020	1,822,587		(3,251)		(3,251)		1,819,335		37,275	37,275	81,352	02/15/2022
58502B-AA-4	MEDNAX INC		11/07/2016	STIFEL CAPITAL MARKETS		88,400	85,000	85,000	85,000						85,000		3,400	3,400	4,115	12/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
585055-BG-0	MEDTRONIC INC		03/28/2016	MIZUHO SECURITIES USA INC.		514,580	500,000	503,244	503,020		(171)		(171)		502,849		11,731	11,731	6,806	03/15/2020
585055-BJ-4	MEDTRONIC INC		06/15/2016	DEUTSCHE BANK AG		1,010,760	1,000,000	1,002,180	1,002,136		(231)		(231)		1,001,905		8,855	8,855	7,182	03/15/2020
58711P-AL-6	MENS WEARHOUSE TLB		11/01/2016	SCHEDULED REDEMPTION		115,775	115,775	114,863	114,820		956		956		115,775				1,330	06/18/2021
BASOCU-KS-4	MERCURY LAND PARTNERS LLC		12/09/2015	CANCELLED TRADE																
590188-4M-7	MERRILL LYNCH & CO		05/16/2016	MATURED		3,000,000	3,000,000	3,056,220	3,002,784		(2,784)		(2,784)		3,000,000				90,750	05/16/2016
G6043#-AA-3	METROPOLITAN HOUSING TRUST LIMITED 10-YE	B	04/20/2016	MATURED		12,960,904	12,960,904	15,759,000	13,265,102					2,493,898	15,759,000	(2,798,096)		(2,798,096)	314,950	04/20/2016
552953-CC-3	MGM RESORTS INTERNATIONAL		11/22/2016	Various		403,594	375,000	390,000			(1,107)		(1,107)		388,893		14,700	14,700	15,813	03/15/2023
55301H-AM-4	MGM RESORTS INTERNATIONAL TLA		04/25/2016	Various		1,940,000	1,940,000	1,931,329	1,930,567		9,433		9,433		1,940,000				19,873	12/20/2017
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		12/30/2016	SCHEDULED REDEMPTION		149,912	149,912	148,234	148,178		1,734		1,734		149,912				4,384	07/31/2020
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL		12/30/2016	SCHEDULED REDEMPTION		22,420	22,420	22,251	22,251		169		169		22,420				735	07/08/2021
594088-AM-8	MICHAELS STORES INC 2016 TLB1		10/31/2016	SCHEDULED REDEMPTION		6,611	6,611	6,611							6,611				21	01/27/2023
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		09/28/2016	Various		2,433,091	2,433,088	2,433,091	2,433,093		(2)		(2)		2,433,091				89,115	01/28/2020
595112-BG-7	MICRON TECHNOLOGY INC		04/12/2016	MORGAN STANLEY		190,625	250,000	250,000	250,000						250,000		(59,375)	(59,375)	10,547	01/15/2026
594918-BA-1	MICROSOFT CORP		01/22/2016	Market Axess		998,480	1,000,000	993,750	993,838		67		67		993,905		4,575	4,575	10,885	02/12/2022
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2016	SCHEDULED REDEMPTION		3,258,900	3,258,900	3,258,900	3,258,900						3,258,900				195,534	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2016	SCHEDULED REDEMPTION		449,940	449,940	449,940	449,940						449,940				23,622	03/15/2025
60682V-AD-2	MITSUBISHI UFJ TRUST & BANKING COR	D	06/27/2016	MITSUBISHI UFJ SECURITIES (USA)		1,024,700	1,000,000	997,915	997,960		199		199		998,160		26,540	26,540	18,476	10/19/2020
608190-AH-7	MOHAWK INDUSTRIES INC		01/15/2016	MATURED		2,753,000	2,753,000	2,785,843	2,753,277		(277)		(277)		2,753,000				84,311	01/15/2016
60855R-AF-7	MOLINA HEALTHCARE INC		09/19/2016	EXCHANGE		1,401,702	1,400,000	1,401,875	1,401,865		(165)		(165)		1,401,700		1	1	64,590	11/15/2022
60877U-BE-6	MOMENTIVE PERFORMANCE MATERIALS IN		08/11/2016	Various		1,359,854	1,667,000	1,164,400	1,171,822		39,507		39,507		1,211,329		148,525	148,525	53,612	10/24/2021
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		12/30/2016	SCHEDULED REDEMPTION		60,591	60,591	60,732	60,726		(135)		(135)		60,591				1,057	03/27/2020
61166W-AW-1	MONSANTO CO		07/21/2016	BARCLAYS		2,280,795	2,300,000	2,269,644	2,270,345		1,552		1,552		2,271,897		8,898	8,898	51,165	04/15/2025
61166W-AT-8	MONSANTO COMPANY		06/27/2016	CREDIT SUISSE		968,701	938,000	930,093	930,214		649		649		930,863		37,837	37,837	24,720	07/15/2021
61746B-DQ-6	MORGAN STANLEY		02/05/2016	HSBC SECURITIES, INC.		1,012,690	1,000,000	991,240	992,478		83		83		992,561		20,129	20,129	10,872	04/29/2024
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		12/15/2016	SCHEDULED REDEMPTION		132,708	132,708	132,708	132,708						132,708				8,706	03/25/2030
55336V-AA-8	MPLX LP		07/07/2016	WELLS FARGO		1,263,551	1,333,000	1,338,185	1,337,803		(235)		(235)		1,337,569		(74,018)	(74,018)	48,432	02/15/2025
55354G-AA-8	MSCI INC		07/21/2016	JPMORGAN CHASE & CO.		1,068,750	1,000,000	1,035,710	1,033,381		(2,385)		(2,385)		1,030,997		37,753	37,753	36,604	11/15/2024
55377G-AG-8	MTL PUBLISHING (EMI/SONY) TL B-4		12/22/2016	SCHEDULED REDEMPTION		160,407	160,407	159,339	159,307		1,100		1,100		160,407				2,773	08/19/2022
626717-AF-9	MURPHY OIL CORP		04/26/2016	JPMORGAN CHASE & CO.		2,583,900	3,000,000	2,987,820	2,991,108		449		449		2,991,558		(407,658)	(407,658)	82,633	12/01/2022
628530-BF-3	MYLAN INC		08/24/2016	GOLDMAN, SACHS & CO.		1,013,250	1,000,000	986,720	986,933		2,563		2,563		989,497		23,753	23,753	23,446	03/28/2019
62854A-AA-2	MYLAN NV		11/04/2016	Various		1,913,232	1,876,000	1,873,636	1,873,682		591		591		1,874,273		38,959	38,959	47,215	12/15/2018
62854A-AC-8	MYLAN NV		08/24/2016	CANTOR FITZGERALD		3,059,550	3,000,000	2,996,520			143		143		2,996,663		62,887	62,887	21,000	06/15/2021
629568-AX-4	NABORS INDUSTRIES INC		04/26/2016	JPMORGAN CHASE & CO.		4,487,400	5,000,000	5,043,906	5,031,603		(1,620)		(1,620)		5,029,983		(542,583)	(542,583)	143,889	09/15/2021
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	D	06/30/2016	SCHEDULED REDEMPTION		135,000	135,000	132,001	132,827		2,173		2,173		135,000				4,230	12/31/2033
63307E-AB-3	NATIONAL BANK OF CANADA	A	10/19/2016	MATURED		20,000,000	20,000,000	20,006,600	20,001,101		(1,101)		(1,101)		20,000,000				440,000	10/19/2016
636180-BM-2	NATIONAL FUEL GAS CO		07/14/2016	BANK OF AMERICA/MERRILL LYNCH		398,910	375,000	373,324	373,357		74		74		373,431		25,479	25,479	20,800	07/15/2025
637071-AJ-0	NATIONAL OILWELL VARCO I		04/26/2016	JPMORGAN CHASE & CO.		4,427,550	5,000,000	4,982,000	4,987,091		560		560		4,987,651		(560,101)	(560,101)	53,444	12/01/2022
64029B-AE-8	NELLSON NUTRACEUTICAL LLC TLA1		10/04/2016	SCHEDULED REDEMPTION		77,107	77,107	76,663	76,639		468		468		77,107				40	12/23/2021
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/30/2016	SCHEDULED REDEMPTION		2,141,278	2,141,278	2,141,278	2,141,278						2,141,278				108,041	06/30/2027
64110L-AG-1	NETFLIX INC		04/19/2016	MORGAN STANLEY		1,060,000	1,000,000	1,020,499	1,018,997		(576)		(576)		1,018,421		41,579	41,579	36,896	03/01/2024
64110L-AH-9	NETFLIX INC		02/09/2016	EXCHANGE		2,138,225	2,125,000	2,140,000	2,138,415		(190)		(190)		2,138,225				37,010	02/15/2022
64110L-AJ-5	NETFLIX INC		04/19/2016	Various		1,855,000	1,750,000	1,761,572			(320)		(320)		1,761,251		93,749	93,749	49,997	02/15/2022
64110L-AK-2	NETFLIX INC		02/09/2016	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,604	02/15/2025
64126X-AC-6	NEUSTAR INC		08/16/2016	BANK OF AMERICA/MERRILL LYNCH		89,000	100,000	88,700	89,328		779		779		90,107		(1,107)	(1,107)	4,925	01/15/2023
64753U-AB-4	NEW MILLENNIUM CLOSING TL		12/30/2016	Various		447,187	683,437	584,581	581,391		21,912		21,912		603,304		(156,117)	(156,117)	41,986	12/21/2020
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING		01/21/2016	WELLS FARGO		3,002,073	3,000,000	3,008,553	3,008,220		(276)		(276)		3,007,944		(5,871)	(5,871)	2,706	12/15/2017
65120F-AA-2	NEWCREST FINANCE PTY LTD	D	01/28/2016	CITIGROUP GLOBAL MARKETS		3,604,060	4,000,000	3,995,200	3,996,929		36		36		3,996,965		(392,905)	(392,905)	36,589	11/15/2021
651229-AV-8	NEWELL RUBBERMAID INC		06/30/2016	Various		2,600,252	2,488,000	2,487,229			19		19		2,487,247		113,005	113,005	18,457	04/01/2023
651290-AP-3	NEWFIELD EXPLORATION CO		02/24/2016	NOMURA SECURITIES INTERNATIONAL INC		503,183	575,000	618,844	606,961		(736)		(736)		606,225		(103,043)	(103,043)	19,195	01/30/2022
651290-AQ-1	NEWFIELD EXPLORATION CO		02/24/2016	Various		1,679,500	2,000,000	2,035,000	2,028,155		(405)		(405)		2,027,750		(348,250)	(348,250)	73,609	07/01/2024
65334H-AE-2	NEXEN INC	A	02/23/2016	WELLS FARGO		3,248,880	3,000,000	2,899,380	2,909,705		379		379		2,910,084		338,796	338,796	81,271	03/10/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65334H-AG-7	NEXEN INC	A	02/24/2016	CITIGROUP GLOBAL MARKETS		5,720,800	5,000,000	5,099,400	5,090,905		(333)		(333)		5,090,572		630,228	630,228	92,444	05/15/2037
654090-BB-7	NIELSEN FINANCE LLC		11/15/2016	Various		513,563	500,000	505,750	505,000		(905)		(905)		504,095		9,467	9,467	26,389	04/15/2022
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		10/04/2016	Various		1,966,650	1,970,000	1,965,757	1,966,132		448		448		1,966,580		70	70	56,163	04/15/2021
654106-AF-0	NIKE INC		12/22/2016	Various		6,342,564	6,800,000	6,790,344			159		159		6,790,503		(447,939)	(447,939)	30,057	11/01/2026
65441C-AB-9	NINE WEST HOLDINGS INC TL		09/30/2016	SCHEDULED REDEMPTION		18,154	18,154	11,243			6,911		6,911		18,154				151	10/08/2019
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		12/01/2016	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,635		366		366		300,000				21,450	06/01/2018
655044-AF-2	NOBLE ENERGY INC		02/25/2016	SOCIETE GENERALE		7,863,750	9,000,000	8,994,060	8,996,179		95		95		8,996,274		(1,132,524)	(1,132,524)	78,850	12/15/2021
655044-AM-7	NOBLE ENERGY INC		01/21/2016	TENDER OFFER		2,134,000	2,200,000	2,192,062	2,192,337		38		38		2,192,374		(58,374)	(58,374)	17,951	06/01/2024
65504L-AD-9	NOBLE HOLDING INTL LTD	D	08/08/2016	Various		3,082,500	5,000,000	4,998,600	4,998,705		14		14		4,998,719		(1,916,219)	(1,916,219)	318,094	08/01/2040
65504L-AF-4	NOBLE HOLDING INTL LTD	D	12/28/2016	Various		5,626,570	10,054,000	10,023,800	9,992,020		1,993		1,993		10,031,813		(4,405,243)	(4,405,243)	210,828	03/01/2021
65504L-AG-2	NOBLE HOLDING INTL LTD	D	08/08/2016	Various		2,500,000	4,000,000	3,975,560	3,977,209		241		241		3,977,449		(1,477,449)	(1,477,449)	228,388	03/01/2041
65504L-AJ-6	NOBLE HOLDING INTL LTD	D	12/28/2016	Various		1,530,000	2,000,000	1,995,120	1,996,775		254		254		1,997,029		(467,029)	(467,029)	66,492	03/15/2022
65535H-AG-4	NOMURA HOLDINGS INC	D	06/14/2016	Market Axess		254,493	250,000	253,250	253,161		(439)		(439)		252,722		1,771	1,771	5,118	03/19/2019
65557C-AP-8	NORDEA BANK AB	D	02/09/2016	DEUTSCHE BANK AG		2,842,875	2,850,000	2,856,480	2,856,285		(264)		(264)		2,856,022		(13,147)	(13,147)	6,163	09/17/2018
65557C-AR-4	NORDEA BANK AB	D	02/04/2016	BNP CAPITAL MARKETS		1,006,456	1,000,000	999,475	999,528		10		10		999,537		6,919	6,919	9,833	09/17/2020
655844-BR-8	NORFOLK SOUTHERN CORP		02/24/2016	CITIGROUP GLOBAL MARKETS		2,502,275	2,500,000	2,483,175	2,483,216		42		42		2,483,258		19,017	19,017	37,458	01/15/2046
656560-AJ-8	NORTEK INC INCREMENTAL 1 TL		03/09/2016	Various		938,233	985,022	983,067	983,125		64		64		983,189		(44,956)	(44,956)	11,971	10/30/2020
67000X-AM-8	NOVELIS INC	A	10/14/2016	Various		307,334	293,000	287,573	287,544		319		319		287,864		19,470	19,470	12,463	12/15/2020
629377-BJ-0	NRG ENERGY INC		07/20/2016	R.W.PRESSPRICH & CO.		1,034,000	1,000,000	985,000	990,272		969		969		991,242		42,758	42,758	73,333	09/01/2020
629377-BS-0	NRG ENERGY INC		11/03/2016	Various		3,394,838	3,344,000	3,511,825	3,424,350		(19,962)		(19,962)		3,404,388		(9,551)	(9,551)	293,296	05/15/2021
629377-BU-5	NRG ENERGY INC		09/20/2016	BANK OF AMERICA/MERRILL LYNCH		246,875	250,000	260,625	259,121		(1,255)		(1,255)		257,866		(10,991)	(10,991)	16,931	03/15/2023
629377-CB-6	NRG ENERGY INC		11/07/2016	Various		752,063	775,000	776,450			(38)		(38)		776,412		(24,350)	(24,350)	9,146	01/15/2027
62943W-AB-5	NRG YIELD OPERATING LLC		01/28/2016	CITIGROUP GLOBAL MARKETS		620,625	750,000	782,786	781,041		(343)		(343)		780,698		(160,073)	(160,073)	18,701	08/15/2024
629738-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		12/30/2016	SCHEDULED REDEMPTION		178,125	178,125	175,453			2,672		2,672		178,125				3,067	06/07/2022
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		04/15/2016	Various		2,296,038	2,296,038	2,291,657	2,291,587		4,451		4,451		2,296,038				48,206	05/21/2020
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		04/15/2016	Various		2,653,962	2,653,962	2,648,898	2,648,804		5,157		5,157		2,653,962				55,721	05/21/2020
67054L-AA-5	NUMERICABLE GROUP SA	D	05/15/2016	CALLED @ 103.656		2,000,000	2,000,000	1,945,000	1,945,263		5,132		5,132		1,950,395		49,605	49,605	146,245	05/15/2019
67054L-AB-3	NUMERICABLE GROUP SA	D	11/08/2016	CITIGROUP GLOBAL MARKETS		2,565,625	2,500,000	2,573,750	2,563,286		(10,765)		(10,765)		2,552,522		13,103	13,103	187,083	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA	D	11/08/2016	Various		2,509,375	2,500,000	2,543,125	1,557,490		(5,231)		(5,231)		2,527,259		(17,884)	(17,884)	163,628	05/15/2024
67053N-AG-9	NUMERICABLE US LLC TLB7	D	10/31/2016	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000				267	01/15/2024
62947Q-AT-5	NXP BV	D	03/31/2016	CITIGROUP GLOBAL MARKETS		102,625	100,000	99,875	99,883		4		4		99,887		2,738	2,738	1,413	06/15/2022
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN		12/30/2016	SCHEDULED REDEMPTION		147,757	147,757	146,535	146,460		1,297		1,297		147,757				691	12/27/2021
67437D-AB-9	OBERTHUR TECH FIN TRANCHE B-2		12/30/2016	SCHEDULED REDEMPTION		20,685	20,685	20,641	20,637		48		48		20,685				236	10/18/2019
674599-BZ-7	OCCIDENTAL PETROLEUM COR		02/01/2016	MATURED		10,000,000	10,000,000	9,994,000	9,999,897		103		103		10,000,000				125,000	02/01/2016
674599-CC-7	OCCIDENTAL PETROLEUM COR		03/01/2016	Various		19,835,312	20,000,000	19,617,950	19,760,989		5,881		5,881		19,766,870		68,442	68,442	340,458	02/15/2022
674812-AK-8	OCEAN ENERGY INC		08/11/2016	TENDER OFFER		9,027,520	8,000,000	8,809,950	8,194,240		(44,484)		(44,484)		8,149,756		877,764	877,764	733,333	07/01/2018
059457-A*-2	OFG Bancorp 5.76% 09/29/2016		09/29/2016	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				249,180	09/29/2016
677415-CL-3	OHIO POWER COMPANY - IBC		06/01/2016	MATURED		10,500,000	10,500,000	10,462,935	10,497,976		2,024		2,024		10,500,000				315,000	06/01/2016
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2016	SCHEDULED REDEMPTION		604,585	604,585	604,585	641,718		(37,133)		(37,133)		604,585				38,693	06/15/2040
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		12/01/2016	SCHEDULED REDEMPTION		633,333	633,333	633,333	633,333						633,333				30,590	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		12/22/2016	SCHEDULED REDEMPTION		625,000	625,000	625,000	626,315		(1,315)		(1,315)		625,000				45,188	12/22/2017
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC		01/05/2016	WELLS FARGO		2,428,300	2,500,000	2,479,717	2,480,486		34		34		2,480,519		(52,219)	(52,219)	54,063	01/15/2025
68268N-AP-8	ONEOK PARTNERS LP		07/21/2016	GOLDMAN, SACHS & CO.		1,504,706	1,400,000	1,356,192	1,356,635		2,021		2,021		1,358,655		146,051	146,051	59,263	03/15/2025
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		12/30/2016	SCHEDULED REDEMPTION		218,784	218,784	216,594	216,335		2,448		2,448		218,784				2,773	06/07/2019
683715-AA-4	OPEN TEXT CORP	A	11/22/2016	BANK OF AMERICA/MERRILL LYNCH		907,800	890,000	908,773	906,583		(2,694)		(2,694)		903,889		3,911	3,911	68,558	01/15/2023
683715-AB-2	OPEN TEXT CORP	A	05/25/2016	Various		299,700	296,000	296,000							296,000		3,700	3,700		06/01/2026
68389X-AR-6	ORACLE CORP		06/15/2016	DEUTSCHE BANK AG		1,510,605	1,500,000	1,502,430	1,502,365		(360)		(360)		1,502,005		8,600	8,600	11,332	01/15/2019
688239-AE-2	OSHKOSH CORP		08/22/2016	WELLS FARGO		262,500	250,000	250,000	250,000						250,000		12,500	12,500	13,214	03/01/2025
69006V-AB-6	OUTERSTUFF LLC CLOSING TERM LOAN		12/30/2016	SCHEDULED REDEMPTION		10,000	10,000	9,922	9,917		83		83		10,000				127	07/28/2021
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC		10/18/2016	DIRECT		996,075	1,280,716	601,937		601,937			601,937		601,937		394,138	394,138		11/30/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		06/10/2016	CITIGROUP GLOBAL MARKETS		251,250	250,000	261,250	260,627		(419)		(419)		260,208		(8,958)	(8,958)	8,958	01/15/2025
694308-HN-0	PACIFIC GAS AND ELECTRIC CO		01/12/2016	MITSUBISHI UFJ SECURITIES (USA)		496,045	500,000	491,885	491,897		5		5		491,902		4,143	4,143	4,132	03/15/2046
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2016	SCHEDULED REDEMPTION		1,233,605	1,233,605	1,233,605	1,233,605						1,233,605				84,934	07/31/2029
702150-AC-7	PARTY CITY HOLDCO INC		01/05/2016	MORGAN STANLEY		192,500	200,000	200,000	200,000						200,000		(7,500)	(7,500)	4,730	08/15/2023
705012-AA-0	PEARSON FUNDING TWO	D	05/17/2016	MATURED		10,000,000	10,000,000	9,947,800	9,996,334		3,666		3,666		10,000,000				200,000	05/17/2016
706451-BS-9	PEMEX PROJ FDG MASTER TR	C	02/24/2016	JEFFERIES & COMPANY, INC.		9,292,500	9,000,000	9,034,650	9,009,414		(656)		(656)		9,008,758		283,742	283,742	255,875	03/01/2018
709599-AW-4	PENSKE TRUCK LEASING CO LP		10/27/2016	MORGAN STANLEY		1,496,820	1,500,000	1,495,425							1,495,425		1,395	1,395		11/15/2026
713448-CU-0	PEPSICO INC		03/29/2016	DEUTSCHE BANK AG		5,762,596	5,769,000	5,760,704	5,760,931		859		859		5,761,790		806	806	15,130	04/30/2018
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		09/30/2016	SCHEDULED REDEMPTION		589,353	589,353	583,989	584,112		5,241		5,241		589,353				13,564	12/16/2021
714295-AB-8	PERRIGO CO		08/11/2016	BARCLAYS		1,029,600	1,000,000	984,490	984,706		1,451		1,451		986,157		43,443	43,443	23,431	12/15/2021
71677H-AG-0	PET SMART INC TL B2		10/31/2016	SCHEDULED REDEMPTION		30,000	30,000	30,187	30,193		(193)		(193)		30,000				378	03/11/2022
71645W-AM-3	PETROBRAS INTL FIN CO	D	02/25/2016	JEFFERIES & COMPANY, INC.		1,850,000	2,000,000	2,055,000	2,017,293		(1,250)		(1,250)		2,016,044		(166,044)	(166,044)	58,750	03/01/2018
71645W-AN-1	PETROBRAS INTL FIN CO	D	02/25/2016	BARCLAYS		1,468,500	1,650,000	1,905,750	1,758,448		(5,144)		(5,144)		1,753,304		(284,804)	(284,804)	59,916	03/15/2019
71645W-AP-6	PETROBRAS INTL FIN CO	D	03/01/2016	Various		6,422,500	8,000,000	8,537,525	8,284,316		(11,141)		(11,141)		8,273,175		(1,850,675)	(1,850,675)	285,104	01/20/2020
71645W-AR-2	PETROBRAS INTL FIN CO	D	02/29/2016	Various		3,718,750	5,000,000	5,209,050	5,128,918		(3,830)		(3,830)		5,125,087		(1,406,337)	(1,406,337)	160,503	01/27/2021
71644E-AH-5	PETRO-CANADA LTD	A	03/03/2016	NATIONAL BANK OF CANADA		1,546,860	1,500,000	1,497,435	1,499,247		55		55		1,499,302		47,558	47,558	28,485	05/15/2018
71654Q-BG-6	PETROLEOS MEXICANOS	D	02/25/2016	JEFFERIES & COMPANY, INC.		4,300,000	5,000,000	4,986,893	4,989,743		213		213		4,989,957		(689,957)	(689,957)	102,569	01/30/2023
71654Q-BK-7	PETROLEOS MEXICANOS	D	03/07/2016	HSBC SECURITIES, INC.		481,422	500,000	498,750	498,781		86		86		498,867		(17,445)	(17,445)	4,804	07/18/2018
71656L-BP-5	PETROLEOS MEXICANOS	D	12/07/2016	HSBC SECURITIES, INC.		757,500	750,000	745,845							745,845		11,655	11,655		03/13/2022
716743-AD-1	PETRONAS CAPITAL LTD	D	02/24/2016	GOLDMAN, SACHS & CO.		34,654,030	32,000,000	31,734,660	31,887,491		4,422		4,422		31,891,913		2,762,117	2,762,117	912,042	08/12/2019
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		12/30/2016	Various		2,605,857	2,633,982	2,609,358	2,609,131		1,698		1,698		2,610,829		(4,972)	(4,972)	42,621	08/19/2020
717081-DB-6	PFIZER INC		11/21/2016	TENDER OFFER		5,521,150	5,000,000	6,267,950	5,564,703		(152,125)		(152,125)		5,412,578		108,572	108,572	366,833	03/15/2019
717081-DM-2	PFIZER INC		06/15/2016	BANK OF AMERICA/MERRILL LYNCH		488,561	450,000	456,701	456,629		(327)		(327)		456,302		32,258	32,258	9,138	05/15/2024
717081-DR-1	PFIZER INC		03/02/2016	BARCLAYS		5,337,140	4,720,000	4,885,511	4,873,771		(5,530)		(5,530)		4,868,241		468,899	468,899	139,764	08/12/2020
718546-AJ-3	PHILLIPS 66		03/02/2016	WELLS FARGO		10,132,940	10,000,000	9,998,491	9,999,507		44		44		9,999,551		133,389	133,389	84,894	05/01/2017
718549-AA-6	PHILLIPS 66 PARTNERS LP		02/24/2016	Various		6,518,090	7,000,000	7,000,000	7,000,000						7,000,000		(481,910)	(481,910)	97,461	02/15/2020
718549-AB-4	PHILLIPS 66 PARTNERS LP		07/21/2016	GOLDMAN, SACHS & CO.		1,381,310	1,400,000	1,364,466	1,364,777		1,781		1,781		1,366,558		14,752	14,752	47,806	02/15/2025
72165N-AV-1	PILOT TRAVEL CENTERS LLC TLB		07/29/2016	SCHEDULED REDEMPTION		10,474	10,474	10,421			52		52		10,474				69	05/25/2023
72165N-AU-3	PILOT TRAVEL CENTERS REFI TLB		05/25/2016	Various		1,400,000	1,400,000	1,391,857	1,391,643		8,357		8,357		1,400,000				21,272	10/01/2021
723456-AS-8	PINNACLE ENTERTAINMENT INC		04/28/2016	CALLED @ 106.139		9,000,000	9,000,000	9,086,253	9,063,020		(5,202)		(5,202)		9,057,818		(57,818)	(57,818)	978,003	08/01/2021
723787-AK-3	PIONEER NATURAL RESOURCE		02/25/2016	BARCLAYS		8,965,910	9,500,000	9,446,800	9,463,033		831		831		9,463,864		(497,954)	(497,954)	235,574	07/15/2022
723787-AL-1	PIONEER NATURAL RESOURCES CO		04/06/2016	Various		2,995,350	3,000,000	2,992,500	2,992,589		345		345		2,992,934		2,416	2,416	33,206	01/15/2021
723787-AM-9	PIONEER NATURAL RESOURCES CO		03/18/2016	BARCLAYS		1,501,193	1,500,000	1,498,335	1,498,344		28		28		1,498,372		2,821	2,821	18,542	01/15/2026
724479-AK-6	PITNEY BOWES INC		09/16/2016	MIZUHO SECURITIES USA INC.		750,855	750,000	747,930							747,930		2,925	2,925		10/01/2021
72650R-AF-9	PLAINS ALL AMER PIPELINE		08/15/2016	MATURED		7,000,000	7,000,000	6,954,150	6,996,757		3,243		3,243		7,000,000				411,250	08/15/2016
72650R-AP-7	PLAINS ALL AMER PIPELINE		02/24/2016	WELLS FARGO		10,326,629	10,335,000	11,134,309	10,474,391		(21,269)		(21,269)		10,453,122		(126,493)	(126,493)	393,878	01/15/2017
72650R-AW-2	PLAINS ALL AMER PIPELINE		03/02/2016	BARCLAYS		9,850,000	10,000,000	9,952,300	9,977,994		897		897		9,978,891		(128,891)	(128,891)	370,556	01/15/2020
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP		08/08/2016	JPMORGAN CHASE & CO.		497,530	500,000	477,485	477,972		3,196		3,196		481,168		16,363	16,363	8,522	12/15/2019
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		07/14/2016	Various		1,036,440	1,000,000	969,825	970,061		1,287		1,287		971,348		65,092	65,092	41,721	10/15/2025
72766Q-AC-9	PLATFORM SPECIALTY PRODUCTS CORP		09/20/2016	BARCLAYS		133,125	125,000	128,714	128,699		(522)		(522)		128,177		4,948	4,948	11,276	05/01/2021
69349L-AM-0	PNC BANK NA		02/05/2016	GOLDMAN, SACHS & CO.		2,606,725	2,500,000	2,493,000	2,494,467		68		68		2,494,536		112,189	112,189	51,458	07/25/2023
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA		12/22/2016	SCHEDULED REDEMPTION		625,000	625,000	625,000	625,000						625,000				45,188	12/22/2017
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		12/30/2016	SCHEDULED REDEMPTION		20,000	20,000	19,960	19,958		42		42		20,000				248	08/02/2021
73744G-AF-9	POST HOLDINGS 6/14 INCREMENTAL		08/05/2016	Various		117,712	117,712	115,883	115,750		1,962		1,962		117,712				3,029	06/02/2021
737446-AH-7	POST HOLDINGS INC		11/04/2016	BARCLAYS		110,250	100,000	100,000	100,000						100,000		10,250	10,250	9,494	03/15/2024
737446-AJ-3	POST HOLDINGS INC		10/06/2016	CREDIT SUISSE		97,538	85,000	85,000	85,000						85,000		12,538	12,538	7,820	07/15/2025
73931D-AC-6	POWER PRODUCTS LLC TLB		12/20/2016	Various		9,798,038	9,798,038	11,196,690	9,746,795		51,242		51,242		9,798,038				519,293	12/13/2019
73934B-AA-4	POWER STOP LLC TERM LOAN		12/30/2016	SCHEDULED REDEMPTION		187,500	187,500	185,876	185,769		1,731		1,731		187,500				1,962	05/29/2021
69352J-AN-7	PPL ENERGY SUPPLY LLC		10/03/2016	Various		210,369	275,000	255,406	256,634		1,201		1,201		257,835		(47,466)	(47,466)	6,347	12/15/2021
74166M-AA-4	PRIME SECURITY SERVICES BORROWER L		09/21/2016	Various		367,460	354,000	354,000							354,000		13,460	13,460	3,478	05/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
742718-DN-6	PROCTER & GAMBLE CO		11/03/2016	CALLED @ 107.719		4,000,000	4,000,000	3,992,960	3,997,446		651		651		3,998,097		1,903	1,903	537,493	02/15/2019
744320-AV-4	PRUDENTIAL FINANCIAL INC ABS		06/17/2016	Various		1,021,750	1,000,000	988,125	992,547		64	4,377	(4,313)		988,234		33,516	33,516	32,399	05/15/2045
69362B-BB-7	PSEG POWER LLC		06/08/2016	JPMORGAN CHASE & CO.		1,504,785	1,500,000	1,497,285			6		6		1,497,291		7,494	7,494	500	06/15/2021
693627-AZ-4	PSI ENERGY INC		06/15/2016	MATURED		4,500,000	4,500,000	4,486,872	4,499,077		923		923		4,500,000				136,125	06/15/2016
745310-AH-5	PUGET ENERGY INC		07/08/2016	MIZUHO SECURITIES USA INC.		1,155,825	1,100,000	1,086,444	1,086,444		646		646		1,087,090		68,735	68,735	26,544	05/15/2025
745867-AW-1	PULTEGROUP INC		07/21/2016	JPMORGAN CHASE & CO.		53,500	50,000	50,000							50,000		3,500	3,500	1,108	03/01/2026
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2016	SCHEDULED REDEMPTION		2,996,589	2,996,589	2,996,589	2,996,589						2,996,589				186,987	12/30/2019
69368H-AC-7	PVH CORP TL-B		05/19/2016	SCHEDULED REDEMPTION		337,028	337,028	336,171	336,045		984		984		337,028				4,264	02/13/2020
74733V-AC-4	QEP RESOURCES INC		03/01/2016	BANK OF AMERICA/MERRILL LYNCH		1,102,000	1,450,000	1,450,000	1,450,000						1,450,000		(348,000)	(348,000)	26,009	05/01/2023
747525-AF-0	QUALCOMM INC		07/14/2016	BANK OF AMERICA/MERRILL LYNCH		1,076,690	1,000,000	970,165	970,489		1,435		1,435		971,924		104,766	104,766	22,904	05/20/2025
74834L-AX-8	QUEST DIAGNOSTICS INC		05/02/2016	Various		3,238,945	3,250,000	3,226,918	3,227,145		698		698		3,227,843		11,102	11,102	53,642	03/30/2025
74840L-AA-0	QUICKEN LOANS INC		08/09/2016	Various		3,611,035	3,650,000	3,684,500	3,682,206		(2,097)		(2,097)		3,680,109		(69,074)	(69,074)	156,968	05/01/2025
748767-AF-7	QUINTILES TRANSNATIONAL CORP		11/04/2016	STIFEL CAPITAL MARKETS		765,000	750,000	753,710	753,676		(525)		(525)		753,151		11,849	11,849	35,953	05/15/2023
74876W-AP-0	QUINTILES TRANSNATIONAL CORP TL B		02/29/2016	J. P. MORGAN SECURITIES, INC.		995,000	995,000	992,705	992,700		56		56		992,756		2,244	2,244	5,390	04/29/2022
75281A-AQ-2	RANGE RESOURCES CORP		09/16/2016	Various		3,716,531	3,900,000	3,958,275	3,939,312		(4,573)		(4,573)		3,934,739		(218,207)	(218,207)	173,247	03/15/2023
75405U-AB-2	RASGAS 3 2016	D	09/30/2016	Various		2,152,000	2,152,000	2,152,000	2,152,000						2,152,000				94,070	09/30/2016
75405T-AA-7	RASGAS II 2020	D	09/30/2016	SCHEDULED REDEMPTION		979,000	979,000	928,200	962,539		16,461		16,461		979,000				51,867	09/30/2020
75444J-AC-8	RAVN AIR GROUP INC TL		01/29/2016	BNP PARIBAS SECURITIES CORP		8,383,523	8,446,875	8,413,749	8,413,765		259		259		8,414,023		(30,500)	(30,500)	35,723	08/02/2021
75886A-AG-3	REGENCY ENERGY PARTNERS		08/04/2016	MORGAN STANLEY		2,042,500	2,000,000	1,997,000	1,995,410		(5)		(5)		1,995,405		47,095	47,095	89,833	04/15/2023
7591EP-AJ-9	REGIONS FINANCIAL CORP		08/19/2016	TENDER OFFER		1,012,910	1,000,000	996,980	997,048		774		774		997,822		15,088	15,088	15,222	05/15/2018
759351-AE-9	REINSURANCE GRP OF AMER		12/22/2016	JEFFERIES & COMPANY, INC.		8,400,000	10,000,000	10,055,650	9,995,041		39		39		9,995,079		(1,595,079)	(1,595,079)	348,833	12/15/2065
76009N-AH-3	RENT-A-CENTER INC		10/03/2016	NOMURA SECURITIES INTERNATIONAL INC		5,239,950	5,430,000	5,402,850	5,414,177		2,153		2,153		5,416,330		(176,380)	(176,380)	320,076	11/15/2020
76009N-AK-6	RENT-A-CENTER INC		10/31/2016	Various		989,028	1,275,000	1,039,414	1,060,837		25,908		25,908		1,086,745		(97,717)	(97,717)	58,201	05/01/2021
760761-AD-8	REPUBLIC SERVICES INC		02/02/2016	STIFEL CAPITAL MARKETS		1,685,025	1,500,000	1,732,920	1,643,192		(2,089)		(2,089)		1,641,103		43,922	43,922	17,500	11/15/2021
76100L-AC-6	RESEARCH NOW GROUP (EREWARDS) TL		12/30/2016	SCHEDULED REDEMPTION		100,000	100,000	99,580	99,552		448		448		100,000				1,047	03/18/2021
76173F-AS-6	REYNOLDS GROUP HLDG 2016 US TL		12/30/2016	SCHEDULED REDEMPTION		9,377	9,377	9,386			(9)		(9)		9,377				163	02/05/2023
76173F-AQ-0	REYNOLDS GROUP HLDG INCR US TL		08/05/2016	Various		4,062,404	4,058,730	4,063,812	4,063,685		(1,496)		(1,496)		4,062,190		215	215	110,600	12/01/2018
761735-AK-5	REYNOLDS GRP ISS/REYNOLD		10/15/2016	CALLED @ 100.000		1,800,000	1,800,000	1,860,750	1,809,886		(9,886)		(9,886)		1,800,000				128,250	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		09/14/2016	Various		4,415,350	4,280,000	4,423,463	4,380,801		(23,366)		(23,366)		4,357,435		57,915	57,915	217,185	10/15/2020
767201-AK-2	RIO TINTO FIN USA LTD	D	03/08/2016	MORGAN STANLEY		5,075,750	5,000,000	4,961,250	4,979,542		756		756		4,980,298		95,452	95,452	62,708	11/02/2020
76720A-AC-0	RIO TINTO FIN USA LTD	D	10/12/2016	TENDER OFFER		2,739,423	2,618,000	2,604,229	2,608,867		1,037		1,037		2,609,905		129,518	129,518	96,721	03/22/2022
76720A-AF-3	RIO TINTO FIN USA PLC	D	03/01/2016	GOLDMAN, SACHS & CO.		1,866,100	2,000,000	1,973,760	1,981,717		435		435		1,982,153		(116,053)	(116,053)	30,826	08/21/2022
767201-AS-5	RIO TINTO FINANCE (USA) LTD	D	03/01/2016	CITIGROUP GLOBAL MARKETS		7,143,525	7,500,000	7,449,975	7,452,228		741		741		7,452,969		(309,444)	(309,444)	61,719	06/15/2025
771196-AS-1	ROCHE HLDGS INC	C	08/25/2016	Various		920,000	920,000	1,023,877	959,761		(5,429)		(5,429)		954,332		(34,332)	(34,332)	155,186	03/01/2019
771196-AZ-5	ROCHE HOLDINGS INC	C	11/02/2016	DEUTSCHE BANK AG		1,002,030	1,000,000	993,980	994,112		1,313		1,313		995,425		6,605	6,605	8,496	09/30/2019
771196-BJ-0	ROCHE HOLDINGS INC	C	01/07/2016	MORGAN STANLEY		1,001,400	1,000,000	994,610	994,669		14		14		994,683		6,717	6,717	5,167	11/10/2025
77340R-AP-2	ROCKIES EXPRESS PIPELINE		02/24/2016	RBC DOMINION SECURITIES		693,750	750,000	750,000	750,000						750,000		(56,250)	(56,250)	28,000	01/15/2019
773903-AG-4	ROCKWELL AUTOMATION INC		06/10/2016	CANTOR FITZGERALD		618,588	600,000	595,742	595,780		183		183		595,964		22,624	22,624	13,608	03/01/2025
77578J-AB-4	ROLLS ROYCE CORP	D	06/13/2016	CITIGROUP GLOBAL MARKETS		2,097,540	2,000,000	1,983,130	1,983,274		653		653		1,983,927		113,613	113,613	48,736	10/14/2025
776743-AB-2	ROPER TECHNOLOGIES INC		07/14/2016	BARCLAYS		640,716	600,000	599,004	599,009		45		45		599,055		41,661	41,661	14,245	12/15/2025
77714T-AA-9	ROSE ROCK MIDSTREAM LP		01/13/2016	EXCHANGE		98,447	100,000	98,345	98,442		5		5		98,447				906	11/15/2023
779382-AK-6	ROWAN COMPANIES INC		12/30/2016	Various		5,175,000	5,000,000	4,967,050	4,985,190		2,131		2,131		4,987,321		187,679	187,679	391,132	08/01/2019
779382-AR-1	ROWAN COMPANIES INC		07/13/2016	JPMORGAN CHASE & CO.		4,350,000	5,000,000	4,994,900	4,995,721		243		243		4,995,963		(645,963)	(645,963)	239,479	01/15/2024
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		10/14/2016	Various		2,594,336	2,594,336	2,594,336	2,594,336						2,594,336				72,527	11/09/2020
74966U-AN-0	RPI FINANCE TRUST TERM LOAN B5		12/30/2016	SCHEDULED REDEMPTION		5,273	5,273	5,273							5,273					10/14/2022
749685-AU-7	RPM INTERNATIONAL INC		04/01/2016	BANK OF AMERICA/MERRILL LYNCH		2,462,375	2,500,000	2,485,025	2,485,149		57		57		2,485,205		(22,830)	(22,830)	45,573	06/01/2045
78355H-JP-5	RYDER SYSTEM INC		03/01/2016	MATURED		9,650,000	9,650,000	9,638,999	9,649,636		364		364		9,650,000				173,700	03/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
785592-AD-8	SABINE PASS LIQUEFACTION LLC		03/11/2016	CITIGROUP GLOBAL MARKETS		951,880	1,000,000	947,710	947,798		1,124		1,124		948,922		2,958	2,958	51,719	04/15/2023
785592-AE-6	SABINE PASS LIQUEFACTION LLC		02/26/2016	BANK OF AMERICA/MERRILL LYNCH		9,427,625	9,950,000	10,319,692	10,236,095		(8,437)		(8,437)		10,227,658		(800,033)	(800,033)	328,039	02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION LLC		02/25/2016	BANK OF AMERICA/MERRILL LYNCH		4,687,500	5,000,000	5,013,578	5,011,893		(263)		(263)		5,011,630		(324,130)	(324,130)	144,097	03/15/2022
785592-AK-2	SABINE PASS LIQUEFACTION LLC		01/15/2016	EXCHANGE		3,494,035	3,500,000	3,493,750	3,494,016		19		19		3,494,035				73,281	03/01/2025
785592-AP-1	SABINE PASS LIQUEFACTION LLC		06/09/2016	OPPENHEIMER & CO., INC.		173,433	173,000	173,000							173,000		433	433		06/30/2026
785592-AR-7	SABINE PASS LIQUEFACTION LLC		09/21/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		101,063	100,000	100,000							100,000		1,063	1,063	42	03/15/2027
785583-AK-1	SABINE PASS LNG LP		01/25/2016	RBC DOMINION SECURITIES		5,079,273	4,900,000	5,096,000	5,022,384		(3,011)		(3,011)		5,019,373		59,900	59,900	76,971	11/01/2020
18503T-AB-6	SAGE AUTO INTERIORS 1ST LIEN TLB		11/08/2016	Various		17,820,000	17,820,000	17,691,016	17,671,756		148,244		148,244		17,820,000				921,783	10/08/2020
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		10/15/2016	SCHEDULED REDEMPTION		1,162,500	1,162,500	1,162,500	1,157,239		5,261		5,261		1,162,500				57,913	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		10/15/2016	SCHEDULED REDEMPTION		232,500	232,500	232,500	232,500						232,500				9,377	07/15/2025
80105N-AG-0	SANOFI-AVENTIS	D	01/26/2016	BNP CAPITAL MARKETS		10,729,100	10,000,000	9,897,600	9,941,130		783		783		9,941,913		787,187	787,187	133,333	03/29/2021
78388J-AQ-9	SBA COMMUNICATIONS CORP		10/01/2016	CALLED @ 102.813		4,250,000	4,250,000	4,331,713	4,295,177		(11,934)		(11,934)		4,283,242		(33,242)	(33,242)	358,615	10/01/2019
78388J-AT-3	SBA COMMUNICATIONS CORPORATION		08/03/2016	DEUTSCHE BANK AG		764,063	750,000	747,872	748,141		36		36		748,177		15,886	15,886	38,898	07/15/2022
78401F-AG-2	SBA TELECOMMUNICATIONS		07/07/2016	JPMORGAN CHASE & CO.		991,200	960,000	969,913	967,334		(1,453)		(1,453)		965,881		25,319	25,319	54,740	07/15/2020
80685P-AA-6	SCHLUMBERGER NORGE AS		02/25/2016	Various		20,959,420	20,000,000	19,935,400	19,963,818		1,089		1,089		19,964,908		994,512	994,512	526,167	01/15/2021
80874P-AK-5	SCIENTIFIC GAMES CORP		04/26/2016	Various		467,913	500,000	456,250	458,148		4,053		4,053		462,201		5,712	5,712	24,235	09/15/2018
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		03/15/2016	Various		1,829,000	1,980,000	1,962,361	1,962,934		464		464		1,963,398		(134,398)	(134,398)	39,528	10/01/2021
80908U-AC-2	SCIQUEST INC TL		10/03/2016	SCHEDULED REDEMPTION		12,500	12,500	12,438			63		63		12,500				146	07/28/2023
810186-AL-0	SCOTTS MIRACLE-GRO CO		06/10/2016	Various		106,250	100,000	100,000	100,000						100,000		6,250	6,250	3,933	10/15/2023
81180W-AQ-4	SEAGATE HDD CAYMAN		06/30/2016	EXCHANGE		1,994,761	2,000,000	1,994,360	1,994,581		179		179		1,994,760		1	1	56,604	06/01/2027
81211K-AW-0	SEALED AIR CORPORATION		11/21/2016	CITIGROUP GLOBAL MARKETS		127,500	125,000	128,125	128,103		(257)		(257)		127,846		(346)	(346)	6,299	12/01/2024
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		12/30/2016	SCHEDULED REDEMPTION		292,969	292,969	289,055	289,043		3,925		3,925		292,969				10,698	04/30/2020
816851-AW-9	SEMPRA ENERGY		01/06/2016	BARCLAYS		2,710,290	2,750,000	2,745,985	2,746,344		23		23		2,746,367		(36,077)	(36,077)	21,267	03/15/2020
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		12/30/2016	SCHEDULED REDEMPTION		35,394	35,394	35,433	35,439		(45)		(45)		35,394				51	10/14/2021
81727T-AA-6	SENSATA TECHNOLOGIES UK FINANCING	D	11/22/2016	CITIGROUP GLOBAL MARKETS		656,250	625,000	642,813	642,731		(1,617)		(1,617)		641,114		15,136	15,136	39,171	02/15/2026
81726H-AC-9	SENSUS USA INC TL 1ST LIEN		04/05/2016	Various		1,428,841	1,428,841	1,427,252	1,426,988		1,853		1,853		1,428,841				20,182	05/12/2017
817565-CB-8	SERVICE CORP INTERNATIONAL		11/03/2016	BANK OF AMERICA/MERRILL LYNCH		1,045,000	1,000,000	1,043,700	1,042,631		(5,014)		(5,014)		1,037,617		7,383	7,383	52,705	05/15/2024
817565-BF-0	SERVICE CORP INTL		04/02/2016	CALLED @ 106.949		2,250,000	2,250,000	2,188,125	2,234,380		2,610		2,610		2,236,990		13,010	13,010	203,165	06/15/2017
78412F-AL-8	SESI LLC		08/04/2016	JPMORGAN CHASE & CO.		6,446,250	6,750,000	6,824,813	6,768,984		(8,447)		(8,447)		6,760,537		(314,287)	(314,287)	332,297	05/01/2019
78412F-AP-9	SESI LLC		08/04/2016	JPMORGAN CHASE & CO.		1,662,500	1,750,000	1,750,000	1,750,000						1,750,000		(87,500)	(87,500)	81,047	12/15/2021
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	C	01/02/2016	SCHEDULED REDEMPTION		1,996,155	1,996,155	1,999,656	1,997,419		(1,264)		(1,264)		1,996,155				92,132	01/02/2020
822582-AJ-1	SHELL INTERNATIONAL FIN	D	03/01/2016	Various		14,698,447	13,935,000	13,886,785	13,914,590		854		854		13,915,445		783,003	783,003	266,190	09/22/2019
822582-BA-9	SHELL INTERNATIONAL FINANCE BV	D	03/01/2016	Various		4,968,000	5,000,000	5,048,950	5,042,969		(2,337)		(2,337)		5,040,632		(72,632)	(72,632)	28,750	11/15/2018
822582-BP-6	SHELL INTERNATIONAL FINANCE BV	D	08/03/2016	Various		15,101,981	15,000,000	14,917,650	14,919,862		6,951		6,951		14,926,812		175,169	175,169	197,461	11/10/2020
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		11/04/2016	Various		2,314,499	2,333,000	2,330,480			61		61		2,330,541		(16,042)	(16,042)	7,155	09/23/2021
82620K-AA-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	09/06/2016	DEUTSCHE BANK AG		1,503,300	1,500,000	1,497,750	1,497,842		616		616		1,498,458		4,842	4,842	10,293	05/25/2018
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	12/30/2016	SCHEDULED REDEMPTION		82,143	82,143	81,765	81,768		374		374		82,143				3,331	03/11/2022
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		04/28/2016	STIFEL CAPITAL MARKETS		3,204,750	3,300,000	3,153,776	3,159,663		5,921		5,921		3,165,584		39,166	39,166	106,268	05/01/2022
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		11/30/2016	SCHEDULED REDEMPTION		583,333	583,333	582,748	582,753		580		580		583,333				10,457	05/03/2021
827048-AR-0	SILGAN HOLDINGS INC		11/29/2016	RBC DOMINION SECURITIES		130,938	125,000	128,750	128,011		(725)		(725)		127,285		3,652	3,652	9,186	02/01/2022
829259-AP-5	SINCLAIR TELEVISION GROUP INC		08/30/2016	CALLED @ 105.664		800,000	800,000	800,000	800,000						800,000				87,670	11/01/2021
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		05/23/2016	JPMORGAN CHASE & CO.		317,625	300,000	300,000	300,000						300,000		17,625	17,625	10,891	11/01/2021
829229-AP-8	SINCLAIR TELEVISION TLB-1		12/30/2016	SCHEDULED REDEMPTION		20,000	20,000	19,978	19,977		23		23		20,000				370	07/30/2021
82967N-AQ-1	SIRIUS XM RADIO INC		10/01/2016	Various		8,476,758	8,437,000	8,788,795	8,700,700		(65,688)		(65,688)		8,635,011		(158,254)	(158,254)	690,687	10/01/2020
82967N-AU-2	SIRIUS XM RADIO INC		03/02/2016	BANK OF AMERICA/MERRILL LYNCH		2,020,000	2,000,000	1,996,250	1,996,479		54		54		1,996,532		23,468	23,468	42,403	04/15/2025
78454L-AH-3	SM ENERGY CO		05/02/2016	GOLDMAN, SACHS & CO.		1,711,750	2,050,000	2,024,375	2,025,829		847		847		2,026,676		(314,926)	(314,926)	82,569	01/15/2024
78454L-AK-6	SM ENERGY CO		05/03/2016	Various		626,798	1,000,000	1,004,531	1,004,191		(235)		(235)		1,003,956		(377,158)	(377,158)	22,796	11/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
78454L-AL-4	SM ENERGY CO		01/22/2016	BANK OF AMERICA/MERRILL LYNCH		1,301,519	2,485,000	2,398,025	2,400,951		484		484		2,401,435		(1,099,916)	(1,099,916)	21,744	06/01/2025
834423-AB-1	SOLVAY FINANCE AMERICA LLC	C	06/16/2016	MORGAN STANLEY		1,104,926	1,050,000	1,049,351	1,049,355		25		25		1,049,379		55,546	55,546	25,699	12/03/2025
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO		06/16/2016	BANK OF AMERICA/MERRILL LYNCH		1,236,492	1,200,000	1,185,158	1,185,352		1,056		1,056		1,186,408		50,084	50,084	25,600	02/01/2022
84265V-AE-5	SOUTHERN PERU COPPER COR	C	04/20/2016	Various		9,552,140	10,000,000	9,925,000	9,930,412		286		286		9,930,699		(378,559)	(378,559)	309,375	04/16/2040
844741-BB-3	SOUTHWEST AIRLINES CO		06/13/2016	Various		3,842,123	3,750,000	3,740,405	3,740,598		687		687		3,741,286		100,838	100,838	52,879	11/05/2020
845467-AK-5	SOUTHWESTERN ENERGY CO		07/14/2016	RBC DOMINION SECURITIES		2,383,825	2,414,000	2,455,304	2,451,776		(4,796)		(4,796)		2,446,980		(63,155)	(63,155)	96,681	01/23/2020
84611#-AC-5	SOVRAN SELF STORAGE, INC. (UNITED STATES		04/26/2016	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				319,000	04/26/2016
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		07/21/2016	Various		1,542,350	1,650,000	1,631,952	1,632,475		720		720		1,633,194		(90,845)	(90,845)	32,487	03/15/2025
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		10/06/2016	Various		1,503,165	1,500,000	1,497,975							1,497,975		5,190	5,190		10/15/2026
84762L-AT-2	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE		1,230,057	1,206,000	1,231,199	1,230,419		(377)		(377)		1,230,042		15	15	52,394	07/15/2025
847788-AT-3	SPEEDWAY MOTORSPORTS INC		01/13/2016	JANNEY MONTGOMERY SCOTT LLC		2,010,000	2,000,000	2,000,000	2,000,000						2,000,000		10,000	10,000	47,833	02/01/2023
85205T-AD-2	SPIRIT AEROSYSTEMS INC		06/01/2016	TENDER OFFER		9,335,250	9,000,000	9,305,000	9,133,448		(17,389)		(17,389)		9,116,059		219,191	219,191	280,125	12/15/2020
852060-AG-7	SPRINT CAPITAL CORP		10/07/2016	BARCLAYS		2,587,500	2,500,000	2,769,375	2,691,913		(42,609)		(42,609)		2,649,304		(61,804)	(61,804)	163,875	05/01/2019
85207U-AE-5	SPRINT CORP		01/21/2016	CREDIT SUISSE		472,500	750,000	750,000	750,000						750,000		(277,500)	(277,500)	19,786	09/15/2021
85207U-AH-8	SPRINT CORP		01/20/2016	OPPENHEIMER & CO., INC.		1,506,250	2,500,000	2,476,875	2,478,513		122		122		2,478,636		(972,386)	(972,386)	19,792	06/15/2024
85207U-AJ-4	SPRINT CORP		01/25/2016	OPPENHEIMER & CO., INC.		3,385,400	5,325,000	4,552,875	4,563,917		3,792		3,792		4,567,709		(1,182,309)	(1,182,309)	183,603	02/15/2025
852061-AK-6	SPRINT NEXTEL CORP		09/02/2016	Various		1,071,983	1,000,000	1,123,689	1,105,332		(14,935)		(14,935)		1,090,397		(18,414)	(18,414)	50,272	11/15/2018
852061-AS-9	SPRINT NEXTEL CORP		06/22/2016	BANK OF AMERICA/MERRILL LYNCH		2,290,988	2,985,000	2,837,138	2,866,973		6,734		6,734		2,873,707		(582,720)	(582,720)	110,445	11/15/2022
792860-AJ-7	ST PAUL TRAVELERS		06/20/2016	MATURED		3,000,000	3,000,000	3,019,860	3,001,232		(1,232)		(1,232)		3,000,000				93,750	06/20/2016
85520B-AK-3	STAR WEST GENERATION LLC TLB - ADV		12/30/2016	SCHEDULED REDEMPTION		2,513	2,513	1,683			829		829		2,513				49	03/13/2020
855244-AJ-8	STARBUCKS CORP		02/03/2016	MORGAN STANLEY		754,545	750,000	749,573			1		1		749,573		4,972	4,972	175	02/04/2021
85590A-AP-9	STARWOOD HOTELS & RESORT		12/27/2016	EXCHANGE		29,922,396	30,000,000	29,878,800	29,911,225		11,171		11,171		29,922,396				1,281,250	02/15/2023
85744N-AA-9	STATE STREET BANK & TRST		01/15/2016	MATURED		5,000,000	5,000,000	4,989,150	4,999,947		53		53		5,000,000				132,500	01/15/2016
85771P-AM-4	STATOIL ASA		02/22/2016	WELLS FARGO		1,272,609	1,300,000	1,293,227	1,293,393		416		416		1,293,810		(21,201)	(21,201)	2,460	05/15/2018
858119-BD-1	STEEL DYNAMICS INC		03/24/2016	CITIGROUP GLOBAL MARKETS		102,000	100,000	91,750	91,777		171		171		91,948		10,052	10,052	2,735	10/01/2024
863667-AM-3	STRYKER CORP		03/09/2016	MIZUHO SECURITIES USA INC.		752,108	750,000	749,715			1		1		749,716		2,392	2,392	219	03/15/2021
864486-AG-0	SUBURBAN PROPANE PARTNRS		01/25/2016	JPMORGAN CHASE & CO.		445,625	460,000	494,500	480,641		(461)		(461)		480,179		(34,554)	(34,554)	16,680	08/01/2021
86680W-AA-3	SUN MERGER SUB INC		10/21/2016	CALLED @ 101.000		94,000	94,000	95,998	95,492		(759)		(759)		94,733		(733)	(733)	6,972	08/01/2018
86722T-AA-0	SUNCOR ENERGY INC	A	03/03/2016	NATIONAL BANK OF CANADA		3,615,115	3,500,000	3,495,905	3,498,773		89		89		3,498,862		116,253	116,253	57,526	06/01/2018
BA3QET-E2-9	SUNDIAL GROUP HLDGS INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		187,500	187,500	185,625			1,875		1,875		187,500				1,083	10/19/2021
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		10/05/2016	EXCHANGE		6,645,327	6,475,000	6,692,761	6,670,405		(25,078)		(25,078)		6,645,327				417,368	04/01/2023
86765L-AB-3	SUNOCO LP / SUNOCO FINANCE CORP		10/05/2016	EXCHANGE		4,370,000	4,370,000	4,370,000	4,370,000						4,370,000				290,423	08/01/2020
87425E-AM-5	TALISMAN ENERGY	A	03/31/2016	TENDER OFFER		7,717,140	8,298,000	8,665,767	8,544,799		(11,269)		(11,269)		8,533,530		(816,390)	(816,390)	207,450	02/01/2021
00386S-AD-4	TAQA ABU DHABI NATL ENER	D	02/23/2016	BARCLAYS		5,525,000	5,000,000	4,992,250	4,997,443		138		138		4,997,581		527,419	527,419	206,424	08/01/2018
87612B-AS-1	TARGA RESOURCES OPERATING LP		01/25/2016	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,389	01/15/2018
87612B-AK-8	TARGA RESOURCES PARTNERS		03/11/2016	BANK OF AMERICA/MERRILL LYNCH		2,817,040	3,062,000	3,154,644	3,130,006		(3,239)		(3,239)		3,126,767		(309,727)	(309,727)	122,002	08/01/2022
87612B-AH-5	TARGA RESOURCES PARTNERS LP		03/08/2016	BANK OF AMERICA/MERRILL LYNCH		975,000	1,000,000	1,027,500	1,021,311		(1,233)		(1,233)		1,020,079		(45,079)	(45,079)	42,014	02/01/2021
87612B-AR-3	TARGA RESOURCES PARTNERS LP		03/08/2016	BARCLAYS		831,900	885,000	856,325	857,420		1,264		1,264		858,684		(26,784)	(26,784)	11,763	11/15/2019
87612B-BC-5	TARGA RESOURCES PARTNERS LP		09/22/2016	Various		351,313	350,000	350,000							350,000		1,313	1,313		02/01/2027
87233Q-AB-4	TC PIPELINES LP		06/28/2016	JPMORGAN CHASE & CO.		739,553	750,000	728,820	729,081		896		896		729,977		9,576	9,576	26,250	03/13/2025
878742-AR-6	TECK RESOURCES LIMITED	A	06/07/2016	TENDER OFFER		7,017,500	7,000,000	6,996,640	6,999,139		225		225		6,999,364		18,136	18,136	218,594	08/15/2017
878742-AS-4	TECK RESOURCES LIMITED	A	05/24/2016	CREDIT SUISSE		1,625,000	2,500,000	2,545,800	2,542,149		(330)		(330)		2,541,819		(916,819)	(916,819)	117,500	08/15/2040
878742-AV-7	TECK RESOURCES LIMITED	A	09/20/2016	RBC DOMINION SECURITIES		330,750	350,000	324,625			267		267		324,892		5,858	5,858	3,140	01/15/2022
878742-AY-1	TECK RESOURCES LIMITED	A	05/24/2016	Various		2,453,640	5,334,000	5,290,688	5,302,885		94		94		5,302,979		(2,849,339)	(2,849,339)	88,275	02/01/2023
878744-AA-9	TECK RESOURCES LIMITED	A	01/13/2016	Various		382,320	648,000	538,705	542,069		1,309		1,309		543,378		(161,058)	(161,058)	7,452	03/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC		04/11/2016	EXCHANGE		300,693	300,000	300,750	300,722		(30)		(30)		300,692		1	1	9,234	10/15/2023
88023V-AE-9	TEMPUR-PEDIC INTL INC TERM B LOAN		04/06/2016	Various		295,659	295,659	284,308	283,571		12,088		12,088		295,659				2,786	03/18/2020
88031R-AA-6	TENASKA ALABAMA		12/31/2016	SCHEDULED REDEMPTION		2,148,511	2,148,511	2,204,478	1,800,239		(50,585)		(50,585)		2,148,511				82,492	03/30/2023
88031V-AA-7	TENASKA GATEWAY		12/30/2016	SCHEDULED REDEMPTION		953,688	953,688	931,219	940,691		12,997		12,997		953,688				46,895	12/30/2023
88033G-CA-6	TENET HEALTHCARE CORP		11/04/2016	OPPENHEIMER & CO., INC.		993,750	1,000,000	994,529	995,253		600		600		995,853		(2,103)	(2,103)	59,306	10/01/2021
88033G-CK-4	TENET HEALTHCARE CORP		06/28/2016	EXCHANGE		49,798	50,000	49,750	49,775		23		23		49,798				1,110	06/15/2020
88033G-CN-8	TENET HEALTHCARE CORPORATION		10/24/2016	RBC DOMINION SECURITIES		47,559	50,000	49,754	49,763		21		21		49,784		(2,225)	(2,225)	2,925	06/15/2023
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		12/30/2016	SCHEDULED REDEMPTION		874,071	874,071	862,039	861,771		12,300		12,300		874,071				36,817	09/05/2019
88078F-AZ-1	TEREX CORP US TERM LOAN		12/30/2016	SCHEDULED REDEMPTION		18,528	18,528	18,501	18,499		29		29		18,528				165	08/13/2021
881609-AZ-4	TESORO CORP		02/24/2016	Various		8,010,713	8,805,000	8,828,846	8,821,295		(454)		(454)		8,820,840		(810,128)	(810,128)	194,164	10/01/2022
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	D	11/04/2016	Various		4,930,982	4,950,000	4,949,555			29		29		4,949,583		(18,602)	(18,602)	16,710	07/19/2019
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	D	10/24/2016	Various		5,247,128	5,250,000	5,241,338			250		250		5,241,587		5,540	5,540	17,508	07/21/2021
88233#-AF-7	TEXAS COMP ELEC HLDGS DIP TL		08/04/2016	Various		1,693,069	1,693,069	1,691,953	1,691,424		1,645		1,645		1,693,069				52,460	11/07/2016
882330-AM-5	TEXAS COMPETITIVE/TCEH		09/27/2016	Various		1,395,408	4,500,000	1,305,000	1,496,250			191,250	(191,250)		1,305,000		90,408	90,408	174,118	10/01/2020
883203-BR-1	TEXTRON INC		09/21/2016	MATURED		14,800,000	14,800,000	14,794,080	14,799,061		939		939		14,800,000				684,500	09/21/2016
587118-AE-0	THE MENS WEARHOUSE INC		10/18/2016	Various		57,150	60,000	50,250			418		418		50,668		6,482	6,482	3,383	07/01/2022
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		10/31/2016	SCHEDULED REDEMPTION		8,403	8,403	8,319			84		84		8,403				93	07/20/2021
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		10/31/2016	SCHEDULED REDEMPTION		16,266	16,266	16,104			163		163		16,266				165	07/20/2021
70259#-AA-5	THE PASHA GROUP		12/01/2016	SCHEDULED REDEMPTION		573,545	573,545	573,545	573,545						573,545				23,432	12/30/2024
920355-AH-7	THE VALSPAR CORP		01/22/2016	KEYCORP		1,088,440	1,131,000	1,152,851	1,151,137		(138)		(138)		1,150,999		(62,558)	(62,558)	18,247	02/01/2025
883556-AZ-5	THERMO FISHER SCIENTIFIC		02/02/2016	BANK OF AMERICA/MERRILL LYNCH		3,087,030	3,000,000	2,994,270	2,996,527		52		52		2,996,580		90,450	90,450	51,000	08/15/2021
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	11/01/2016	VARIOUS		6,237		6,237								6,237		6,237		03/01/2023
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	11/01/2016	VARIOUS		7,261		7,261								7,261		7,261		03/01/2023
87258B-AF-8	TMFS HOLDINGS LLC TL		02/01/2016	SCHEDULED REDEMPTION		9,875,000	9,875,000	9,792,354	9,792,184		82,816		82,816		9,875,000				48,278	07/30/2021
88947E-AR-1	TOLL BROTHERS FINANCE CORP.		06/13/2016	WELLS FARGO		125,938	125,000	125,000	125,000						125,000		938	938	3,826	11/15/2025
Q9103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES	D	09/29/2016	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				296,056	12/07/2017
89033*-AA-2	TOO FACED COSMETICS TL		12/19/2016	Various		7,443,750	7,443,750	7,382,133	7,373,767		69,983		69,983		7,443,750				449,646	07/07/2021
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC		09/30/2016	SCHEDULED REDEMPTION		1,646,021	1,646,021	1,646,021	1,646,021						1,646,021				94,646	09/30/2039
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		12/30/2016	SCHEDULED REDEMPTION		72,500	72,500	72,260	72,252		248		248		72,500				1,060	05/28/2021
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL		10/19/2016	Various		797,576	797,576	798,031	798,204		(627)		(627)		797,576				30,774	12/29/2017
87264N-AB-3	TPF II POWER LLC TL		09/30/2016	SCHEDULED REDEMPTION		51,399	51,399	51,399	51,399						51,399				1,728	10/02/2021
893526-BY-8	TRANS CANADA PIPELINE DEB	A	02/25/2016	BARCLAYS		3,755,790	3,000,000	3,164,060	3,030,618		(819)		(819)		3,029,800		725,990	725,990	197,500	01/01/2021
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		12/30/2016	SCHEDULED REDEMPTION		44,950	44,950	44,865	44,860		90		90		44,950				566	04/09/2021
89352H-AQ-2	TRANSCANADA PIPELINES LTD	A	02/22/2016	WELLS FARGO		14,744,100	15,000,000	14,993,850	14,994,289		456		456		14,994,744		(250,644)	(250,644)	71,771	11/09/2017
893647-BA-4	TRANSDIGM INC		09/23/2016	CITIGROUP GLOBAL MARKETS		51,125	50,000	50,000							50,000		1,125	1,125	965	06/15/2026
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		06/09/2016	Various		3,823,415	3,826,760	3,823,251	3,823,042		371		371		3,823,413		2	2	64,106	02/28/2020
89364M-BF-0	TRANSDIGM INC TRANCHE F TL		12/30/2016	SCHEDULED REDEMPTION		19,084	19,084	19,068			17		17		19,084				182	06/09/2023
89364M-AY-0	TRANSDIGM INC. TLD		02/23/2016	Various		3,344,075	3,447,500	3,440,534	3,440,520		177		177		3,440,697		(96,622)	(96,622)	19,073	05/31/2021
893830-AS-8	TRANSOCEAN INC	D	07/11/2016	Various		5,543,313	5,475,000	5,012,183	5,130,147		69,961		69,961		5,200,108		343,204	343,204	256,223	03/15/2018
893830-AZ-2	TRANSOCEAN INC	D	09/08/2016	MORGAN STANLEY		49,096	68,000	57,290	57,377		63		63		57,440		(8,344)	(8,344)	6,936	12/15/2041
893830-BB-4	TRANSOCEAN INC	D	07/05/2016	HSBC SECURITIES, INC.		90,000	100,000	87,750	88,689		751		751		89,441		559	559	4,082	12/15/2021
893830-BC-2	TRANSOCEAN INC	D	07/21/2016	Various		221,730	300,000	235,500	239,180		3,710		3,710		242,890		(21,160)	(21,160)	10,260	10/15/2022
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		12/30/2016	SCHEDULED REDEMPTION		322,420	322,420	320,001	279,976		2,480		2,480		322,420				6,039	09/30/2019
G9020*-AB-6	TRAVIS PERKINS PLC 5.89% DUE 1/26/2016	D	01/26/2016	MATURED		6,000,000	6,000,000	6,000,000	6,011,836		(11,836)		(11,836)		6,000,000				176,680	01/26/2016
89469A-AB-0	TREEHOUSE FOODS INC		09/20/2016	Various		4,372,928	4,313,000	4,326,190	4,321,636		(1,330)		(1,330)		4,320,305		52,622	52,622	127,274	03/15/2022
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC		04/30/2016	SCHEDULED REDEMPTION		714,286	714,286	714,286	714,286						714,286				43,357	04/30/2020
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011		09/30/2016	SCHEDULED REDEMPTION		2,571,429	2,571,429	2,571,429	2,571,429						2,571,429				110,057	09/30/2021
899745-AA-1	TUNICA-BILOXI GAMING AU		08/30/2016	Various		350,000	1,000,000	350,000	440,062			90,062	(90,062)		350,000					11/15/2015
873152-AC-6	TXU AUSTRALIA 144A	D	12/01/2016	MATURED		7,500,000	7,500,000	7,513,352	7,501,229		(1,229)		(1,229)		7,500,000				543,750	12/01/2016
902118-BT-4	TYCO INTERNATIONAL FINANCE SA		01/29/2016	CITIGROUP GLOBAL MARKETS		405,508	400,000	419,328	419,304		(27)		(27)		419,277		(13,769)	(13,769)	7,915	09/14/2045
902494-AW-3	TYSON FOODS INC		06/14/2016	HSBC SECURITIES, INC.		205,674	200,000	201,824	201,787		(219)		(219)		201,568		4,106	4,106	4,446	08/15/2019
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		12/30/2016	SCHEDULED REDEMPTION		563	563	557			6		6		563					07/14/2023
90261X-HM-7	UBS AG (STAMFORD BRANCH)	D	02/08/2016	Various		1,996,316	2,000,000	1,999,390	1,999,424		46		46		1,999,470		(3,154)	(3,154)	3,885	06/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90351D-AA-5	UBS GROUP FUNDING (JERSEY) LTD	D	02/03/2016	UNION BANK OF SWITZERLAND		1,993,860	2,000,000	2,000,360	2,000,415		(8)		(8)		2,000,406		(6,546)	(6,546)	21,961	09/24/2020
902691-AD-6	UGI UTILITIES, INC		09/30/2016	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				287,650	09/30/2016
903914-AC-3	ULTRA PETROLEUM CORP		11/21/2016	Various		847,848	3,500,000	579,395	796,250		21,695	205,476	(183,781)		612,469		235,379	235,379	41,436	10/01/2024
90388E-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S		09/01/2016	Various		133,838	133,838	84,318	131,585		41,642	50,328	(8,686)		133,838				(3,333)	01/27/2017
904764-AL-1	UNILEVER CAPITAL CORP	C	02/10/2016	MATURED		10,000,000	10,000,000	9,989,800	9,999,765		235		235		10,000,000				137,500	02/10/2016
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2016	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,315,924		(134,106)		(134,106)		3,181,818				179,455	06/01/2019
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		09/12/2016	Various		100,400	100,000	100,000	100,000						100,000		400	400	5,216	07/15/2025
911365-AX-2	UNITED RENTALS NORTH AM		12/14/2016	Various		2,120,000	2,000,000	2,110,000	2,092,731		(16,372)		(16,372)		2,076,358		43,642	43,642	123,861	06/15/2023
911365-AZ-7	UNITED RENTALS NORTH AM		11/23/2016	CALLED @ 106.355		322,000	322,000	349,370	339,716		(3,733)		(3,733)		335,983		(13,983)	(13,983)	47,607	04/15/2022
911365-BA-1	UNITED RENTALS NORTH AM		08/19/2016	CALLED @ 103.688		2,000,000	2,000,000	2,112,524	2,054,662		(10,265)		(10,265)		2,044,397		(44,397)	(44,397)	162,233	05/15/2020
913017-BM-0	UNITED TECHNOLOGIES CORP		12/01/2016	CALLED @ 104.372		1,500,000	1,500,000	1,497,105	1,499,308		316		316		1,499,623		377	377	143,062	12/15/2017
913017-CJ-6	UNITED TECHNOLOGIES CORPORATION		12/15/2016	Various		1,037,783	1,050,000	1,044,005			1		1		1,044,006		(6,223)	(6,223)	479	11/01/2046
91324P-AQ-5	UNITEDHEALTH GROUP		03/15/2016	MATURED		3,000,000	3,000,000	2,802,570	2,992,739		7,261		7,261		3,000,000				80,625	03/15/2016
91324P-BS-0	UNITEDHEALTH GROUP INC		11/15/2016	MATURED		3,000,000	3,000,000	2,973,540	2,995,202		4,798		4,798		3,000,000				56,250	11/15/2016
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		12/30/2016	SCHEDULED REDEMPTION		58,819	58,819	58,346	37,139		494		494		58,819				851	10/04/2021
90349Y-AC-0	US ECOLOGY INC. TL		12/30/2016	SCHEDULED REDEMPTION		43,262	43,262	43,608	43,608		(346)		(346)		43,262				829	06/17/2021
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW		07/14/2016	Various		235,331	235,331	235,331	235,331						235,331				7,995	07/28/2017
90349V-AB-8	USS PARENT HLDGS TL		08/11/2016	Various		9,900,000	9,900,000	9,860,680	9,858,347		41,653		41,653		9,900,000				380,240	08/05/2021
91911T-AK-9	VALE OVERSEAS LIMITED	D	03/02/2016	BARCLAYS		1,068,750	1,500,000	1,478,460	1,480,110		61		61		1,480,171		(411,421)	(411,421)	33,516	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED	D	04/20/2016	BNP CAPITAL MARKETS		1,339,688	1,429,000	1,411,909	1,417,801		518		518		1,418,319		(78,631)	(78,631)	49,320	01/11/2022
91912E-AA-3	VALE SA	D	01/29/2016	Various		2,527,396	3,900,000	2,551,596	2,552,500		639		639		2,553,139		(25,743)	(25,743)	78,468	09/11/2042
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	A	12/19/2016	BANK OF AMERICA/MERRILL LYNCH		4,851,500	6,250,000	6,329,375	6,302,545		(15,075)		(15,075)		6,287,470		(1,435,970)	(1,435,970)	249,414	12/01/2021
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SER E-	A	12/30/2016	SCHEDULED REDEMPTION		97,805	97,805	98,007	98,020		(216)		(216)		97,805				1,064	08/05/2020
920253-AE-1	VALMONT INDUSTRIES INC		04/21/2016	CREDIT SUISSE		353,600	400,000	348,576	348,602		107		107		348,708		4,892	4,892	11,958	10/01/2054
92210M-AH-7	VANTIV LLC (NEW) TERM B LOAN		10/14/2016	SCHEDULED REDEMPTION		295,714	295,714	294,632	294,517		1,197		1,197		295,714				814	10/14/2023
92345Y-AD-8	VERISK ANALYTICS INC		07/14/2016	JPMORGAN CHASE & CO.		1,052,180	1,000,000	988,975	989,168		521		521		989,689		62,491	62,491	23,778	06/15/2025
92343V-AV-6	VERIZON COMMUNICATIONS		04/08/2016	CALLED @ 113.521		15,000,000	15,000,000	17,271,900	16,008,265		(78,322)		(78,322)		15,929,943		(929,943)	(929,943)	2,522,921	04/01/2019
92553P-AH-5	VIACOM INC		09/29/2016	WELLS FARGO		1,363,400	1,360,000	1,391,402	1,377,641		(13,990)		(13,990)		1,363,651		(251)	(251)	27,294	12/15/2016
92553P-AJ-1	VIACOM INC		01/26/2016	CITIGROUP GLOBAL MARKETS		4,908,800	5,000,000	4,918,050	4,947,314		614		614		4,947,928		(39,128)	(39,128)	23,681	12/15/2021
92553P-AY-8	VIACOM INC		12/14/2016	Various		996,905	1,000,000	1,006,090	1,005,470		(1,283)		(1,283)		1,004,187		(7,281)	(7,281)	27,764	12/15/2019
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	D	08/24/2016	Various		516,000	500,000	528,750	525,898		(1,713)		(1,713)		524,186		(8,186)	(8,186)	22,167	10/15/2024
G9368P-AV-6	VIRGIN MEDIA FINANCE PLC TL TAC F	D	12/29/2016	Various		2,693,285	2,693,285	2,671,556	2,668,784		24,501		24,501		2,693,285				117,539	06/30/2023
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	03/11/2016	Market Axess		505,055	500,000	505,000	504,639		(116)		(116)		504,523		532	532	25,229	01/15/2026
92826C-AB-8	VISA INC		02/16/2016	Various		2,274,384	2,250,000	2,248,088	2,248,105		38		38		2,248,143		26,241	26,241	7,489	12/14/2020
92826C-AC-6	VISA INC		01/29/2016	CITIGROUP GLOBAL MARKETS		1,526,010	1,500,000	1,497,915	1,497,928		24		24		1,497,952		28,058	28,058	5,717	12/14/2022
92826C-AF-9	VISA INC		01/22/2016	CREDIT SUISSE		307,845	300,000	299,499	299,499		1		1		299,500		8,345	8,345	1,541	12/14/2045
928377-AA-8	VISTA OUTDOOR INC		07/19/2016	Various		3,263,963	3,125,000	3,182,658	3,180,345		(4,001)		(4,001)		3,176,344		87,619	87,619	162,525	10/01/2023
92839F-AM-2	VISTEON CORP INITIAL TL		06/24/2016	CITIBANK		877,188	875,000	871,498	871,356		298		298		871,654		5,533	5,533	15,568	04/09/2021
Q7397#-AE-4	VISY INDUSTRIES / PRATT FINANCE PTY LTD	D	05/23/2016	MATURED		15,000,000	15,000,000	15,000,000	15,012,341		(12,341)		(12,341)		15,000,000				609,000	05/23/2016
92849T-AJ-7	VITERRA INC	A	01/14/2016	IMPERIAL CAPITAL, LLC		8,250,000	10,000,000	9,948,100	9,939,443		600		600		9,940,043		(1,690,043)	(1,690,043)	279,319	08/01/2020
928668-AJ-1	VOLKSWAGEN GROUP OF AMERICA INC	C	11/22/2016	MATURED		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				108,960	11/22/2016
91829K-AA-1	VPI ESCROW CORP		11/30/2016	Various		774,325	915,000	952,628	679,342		(7,531)		(7,531)		923,023		(148,698)	(148,698)	57,472	10/15/2020
91831A-AA-9	VRX ESCROW CORP	A	11/01/2016	BANK OF AMERICA/MERRILL LYNCH		272,188	325,000	307,084	307,281		3,100		3,100		310,382		(38,194)	(38,194)	19,846	03/15/2020
91831A-AB-7	VRX ESCROW CORP	A	11/30/2016	Various		352,135	458,000	458,000	458,000						458,000		(105,865)	(105,865)	24,894	05/15/2023
931427-AN-8	WALGREENS BOOTS ALLIANCE INC		06/24/2016	JPMORGAN CHASE & CO.		1,524,705	1,500,000	1,499,160			12		12		1,499,172		25,533	25,533	3,033	06/01/2021
25468P-DJ-2	WALT DISNEY CO		02/05/2016	RBC DOMINION SECURITIES		764,678	750,000	749,273			12		12		749,284		15,393	15,393	1,533	02/12/2021
94353E-AC-9	WAVE DIVISION INITIAL TL		12/30/2016	SCHEDULED REDEMPTION		34,877	34,877	34,507	34,465		411		411		34,877				298	10/15/2019
947075-AD-9	WEATHERFORD INTL LTD		03/09/2016	GOLDMAN, SACHS & CO.		1,410,000	1,500,000	1,526,250	1,519,154		(1,657)		(1,657)		1,517,497		(107,497)	(107,497)	44,750	03/15/2018
94974B-GM-6	WELLS FARGO & CO		03/02/2016	MIZUHO SECURITIES USA INC.		2,517,400	2,500,000	2,498,600	2,498,717		49		49		2,498,765		18,635	18,635	40,625	07/22/2020
94974B-FD-7	WELLS FARGO & COMPANY		09/29/2016	WELLS FARGO		11,550,600	11,500,000	11,490,800	11,497,417		1,439		1,439		11,498,856		51,744	51,744	218,692	05/08/2017
94974B-GU-8	WELLS FARGO & COMPANY		12/01/2016	JPMORGAN CHASE & CO.		996,830	1,000,000	998,100							998,100		(1,270)	(1,270)		12/07/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
950810-AK-0	WESCO DISTRIBUTION INC		02/04/2016	GUGGENHEIM SECURITIES, LLC		5,840,750	6,300,000	6,315,893	6,312,054		(267)		(267)		6,311,787		(471,037)	(471,037)	46,464	12/15/2021
952355-AN-5	WEST CORP		08/29/2016	DEUTSCHE BANK AG		580,750	600,000	561,465	562,537		3,068		3,068		565,606		15,144	15,144	35,998	07/15/2022
95235L-AX-8	WEST CORP 2016 REPLACE TLB-12		12/30/2016	SCHEDULED REDEMPTION		7,491	7,491	7,453			37		37		7,491				54	06/17/2023
95235L-AQ-3	WEST CORP NEW 2006 TERM B-10		07/29/2016	Various		3,321,488	3,321,488	3,291,245	3,285,848		35,640		35,640		3,321,488				67,631	06/30/2018
958254-AE-4	WESTERN GAS PARTNERS LP		07/07/2016	MORGAN STANLEY		2,417,900	2,500,000	2,469,725	2,471,156		1,349		1,349		2,472,506		(54,606)	(54,606)	60,622	06/01/2025
96188#-AA-6	WETT HOLDINGS LLC		12/31/2016	SCHEDULED REDEMPTION		222,222	222,222	222,222	222,222						222,222				6,585	12/18/2024
964152-AA-0	WHITE MOUNTAINS RE GROUP		12/22/2016	CALLED @ 101.346		10,000,000	10,000,000	9,971,500	9,995,496		3,579		3,579		9,999,075		925	925	935,017	03/20/2017
966387-AG-7	WHITING PETROLEUM CORP		07/28/2016	Various		1,502,565	1,975,000	1,960,730	1,959,423		(156)		(156)		1,959,267		(456,702)	(456,702)	76,087	03/15/2019
96950F-AG-9	WILLIAMS PARTNERS LP		03/01/2016	BARCLAYS		5,070,000	6,000,000	5,654,040	5,805,899		6,218		6,218		5,812,117		(742,117)	(742,117)	74,938	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP		01/25/2016	MORGAN STANLEY		3,737,500	5,000,000	4,979,650	4,987,072		147		147		4,987,219		(1,249,719)	(1,249,719)	40,556	11/15/2021
92933B-AE-4	WMG ACQUISITION CORP		10/18/2016	TENDER OFFER		1,455,330	1,396,000	1,396,000	1,396,000						1,396,000		59,330	59,330	105,398	01/15/2021
92933B-AF-1	WMG ACQUISITION CORP		11/21/2016	CALLED @ 103.000		38,000	38,000	38,000	38,000						38,000				3,491	04/15/2022
92929L-AL-2	WMG ACQUISITION CORP TRANCHE B TL		11/21/2016	Various		2,892,284	2,895,355	2,890,908	2,891,549		733		733		2,892,282		2	2	89,886	07/01/2020
98212B-AE-3	WPX ENERGY INC		05/03/2016	Various		1,970,475	2,595,000	2,426,045	2,438,400		3,829		3,829		2,442,230		(471,755)	(471,755)	78,761	09/15/2024
983024-AJ-9	WYETH		02/15/2016	MATURED		21,500,000	21,500,000	20,942,020	21,490,282		9,718		9,718		21,500,000				591,250	02/15/2016
98310W-AB-4	WYNDHAM WORLDWIDE		03/25/2016	CALLED @ 103.540		1,750,000	1,750,000	1,693,125	1,740,311		2,422		2,422		1,742,734		7,266	7,266	95,202	12/01/2016
983130-AV-7	WYNN LAS VEGAS LLC		04/13/2016	BANK OF AMERICA/MERRILL LYNCH		10,060,750	10,500,000	10,500,000	10,500,000						10,500,000		(439,250)	(439,250)	364,146	03/01/2025
98389B-AU-4	XCEL ENERGY INC		11/29/2016	BANK OF AMERICA/MERRILL LYNCH		752,978	750,000	748,545							748,545		4,432	4,432	70	12/01/2026
984121-QL-5	XEROX CORP		02/04/2016	Various		1,111,020	1,300,000	1,264,829	1,265,040		101		101		1,265,141		(154,121)	(154,121)	26,800	03/01/2035
984121-QM-3	XEROX CORP		10/14/2016	JPMORGAN CHASE & CO.		1,024,390	1,000,000	986,520	986,953		2,091		2,091		989,043		35,347	35,347	40,736	08/20/2020
984121-BP-7	XEROX CORPORATION		03/15/2016	MATURED		1,500,000	1,500,000	1,562,400	1,501,757		(1,757)		(1,757)		1,500,000				48,000	03/15/2016
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL		12/30/2016	SCHEDULED REDEMPTION		520,909	520,909	512,504	517,309		3,600		3,600		520,909				5,306	10/27/2021
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC	C	08/01/2016	CREDIT SUISSE		343,200	330,000	323,538	323,876		496		496		324,372		18,828	18,828	11,344	04/29/2022
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	C	07/06/2016	Various		112,063	110,000	108,922	108,979		46		46		109,026		3,037	3,037	3,658	04/29/2025
98954U-AA-1	ZIGGO BOND FINANCE BV	D	02/18/2016	JPMORGAN CHASE & CO.		965,000	1,000,000	1,007,500	1,006,794		(114)		(114)		1,006,680		(41,680)	(41,680)	35,576	01/15/2025
743755-AE-0	PROVIDENCE HLTH SVCS GRP WA NTS 09 A		10/01/2016	MATURED		7,500,000	7,500,000	7,494,450	7,499,321		679		679		7,500,000				435,000	10/01/2016
007036-UQ-7	ARMT_05-11 RMBS		12/27/2016	SCHEDULED REDEMPTION		1,040,416	1,040,416	488,996	521,087		519,330		519,330		1,040,416				4,973	05/25/2056
2254W0-MM-4	ARMT_05-12 RMBS		12/27/2016	SCHEDULED REDEMPTION		653,358	653,358	294,624	312,846		340,512		340,512		653,358				3,985	06/26/2056
059523-BB-5	BAFC 2007-5 7A5 RMBS		12/01/2016	SCHEDULED REDEMPTION			604,509	199,654	229,578		(229,578)		(229,578)						15,383	02/25/2052
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,075,812	1,075,812	1,085,225	1,078,219		(2,407)		(2,407)		1,075,812				41,205	05/26/2037
07384M-6H-0	BSARM_04-12 RMBS		12/01/2016	SCHEDULED REDEMPTION		945,091	945,091	929,291	926,187		18,904		18,904		945,091				17,279	10/25/2051
1248MG-AP-9	CBASS_07-CB1 RMBS		12/01/2016	SCHEDULED REDEMPTION		506,766	506,766	284,432	222,374		284,393		284,393		506,766				7,703	01/25/2047
17311Y-AE-3	CBASS_07-CB3 RMBS		12/01/2016	SCHEDULED REDEMPTION		736,321	736,321	417,718	361,492		374,829		374,829		736,321				10,009	02/25/2047
16678R-BT-3	CCMFC 2004-A B1 RMBS		10/01/2016	SCHEDULED REDEMPTION		86,863	86,863	60,847	57,502		29,361		29,361		86,863				426	03/25/2035
16678R-FD-4	CCMFC_06-1A RMBS		11/25/2016	Various		93,847	423,599	26,471									93,847	93,847		12/25/2046
16678R-CM-7	CCMFCF_04-BA RMBS		12/01/2016	SCHEDULED REDEMPTION		620,776	620,776	438,602	413,551		207,225		207,225		620,776				3,917	10/25/2035
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,369,906	1,413,825	986,320	997,886		372,021		372,021		1,369,906				26,198	03/25/2037
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		2,359,505	2,359,505	2,349,919	2,357,991		1,514		1,514		2,359,505				74,046	08/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS		12/01/2016	SCHEDULED REDEMPTION			390,693	77,914											17,205	11/25/2036
17312H-AJ-8	CRMSI_07-2 RMBS		12/01/2016	SCHEDULED REDEMPTION			1,557,148	378,560											67,330	06/25/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS		12/01/2016	Various		679,799	828,793	599,354	621,625		67,122	8,948	58,174		679,799				29,727	04/25/2036
225470-Q8-9	CSMC 2006-3 5A5 RMBS		12/01/2016	Various		380,473	460,347	297,578	287,055		93,725	307	93,418		380,473				19,413	04/25/2036
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		05/01/2016	SCHEDULED REDEMPTION		208,656	208,656	212,634	208,817		(160)		(160)		208,656				3,020	09/26/2037
12644J-AE-5	CSMC_10-10R RMBS		12/01/2016	SCHEDULED REDEMPTION		896,902	896,902	903,348	897,914		(1,013)		(1,013)		896,902				24,885	03/26/2037
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		12/01/2016	SCHEDULED REDEMPTION		144,884	144,884	140,741	141,088		3,796		3,796		144,884				4,749	01/25/2036
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2016	SCHEDULED REDEMPTION		2,401,351	2,504,605	2,281,500	1,910,564		490,786		490,786		2,401,351				78,898	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,218,413	1,443,385	1,259,056	993,828		224,585		224,585		1,218,413				47,487	05/25/2036
02151N-AB-8	CWALT_07-18CB RMBS		12/25/2016	SCHEDULED REDEMPTION		1,539,958	1,760,311	1,131,758	942,733		597,225		597,225		1,539,958				9,410	08/25/2037
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,043,027	1,110,003	833,076	841,271		201,756		201,756		1,043,027				38,626	01/25/2038
126694-X3-7	CWHL 2006-9 A10 RMBS		12/01/2016	SCHEDULED REDEMPTION		3,680,989	3,923,928	3,156,076	3,022,129		658,859		658,859		3,680,989				146,136	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		737,084	774,063	560,795	523,379		213,705		213,705		737,084				24,320	06/25/2047
12669G-NM-9	CWHL_05-7 RMBS		12/25/2016	SCHEDULED REDEMPTION		95,699	95,699	95,527	96,800		(1,102)		(1,102)		95,699				600	03/25/2035
12543P-AK-9	CWHL_06-21 RMBS		12/01/2016	SCHEDULED REDEMPTION		562,959	613,768	502,079	460,284		102,675		102,675		562,959				21,749	03/25/2039
12668X-AF-2	CWL 2006-S8, A6 RMBS		12/01/2016	SCHEDULED REDEMPTION		451,181	451,181	451,172	451,177		4		4		451,181				10,018	04/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,262,818	1,262,818	1,262,803	1,262,813		5		5		1,262,818				30,335	11/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12670B-AF-6	CWL 2007-S2 A6 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,387,083	1,387,083	693,512	1,387,085		(2)		(2)		1,387,083				33,345	05/26/2037
12666R-AF-7	CWL_06-9 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,437,268	1,510,915	1,237,312	1,081,174		356,094		356,094		1,437,268				38,943	08/27/2046
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		12/01/2016	SCHEDULED REDEMPTION		49,321	49,321	49,321	49,322		(1)		(1)		49,321				968	01/25/2035
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		12/01/2016	Various		444,974	462,770	334,477	320,684		128,595	4,304	124,290		444,974				9,463	11/19/2035
38012T-AC-6	GMACM_06-HE3 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,847,318	1,866,873	1,399,829	977,979		869,339		869,339		1,847,318				67,485	12/25/2040
36245E-AG-3	GSAMP_06-HE7 RMBS		11/25/2016	SCHEDULED REDEMPTION			331,047												1,775	10/27/2036
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		569,531	603,228	496,525	474,137		95,394		95,394		569,531				24,011	01/25/2037
362631-AB-9	GSR_06-0A1 RMBS		12/27/2016	SCHEDULED REDEMPTION		1,133,180	1,133,180	801,725	1,051,511		81,668		81,668		1,133,180				4,251	08/25/2046
43739E-BS-5	HMBT_05-4 RMBS		12/27/2016	SCHEDULED REDEMPTION		2,013,891	2,013,891	1,556,990	1,649,257		364,634		364,634		2,013,891				9,090	10/25/2035
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		12/19/2016	SCHEDULED REDEMPTION		243,244	421,595	224,405	102,019		141,225		141,225		243,244				4,585	11/19/2034
46628G-AF-6	JPALT RMBS		12/01/2016	SCHEDULED REDEMPTION		1,671,058	2,074,765	1,581,747	1,582,538		88,520		88,520		1,671,058				39,437	05/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		12/01/2016	SCHEDULED REDEMPTION		283,071	283,071	208,138	169,693		113,379		113,379		283,071				5,296	12/25/2050
46630L-AJ-3	JPMAC_07-CH1 RMBS		12/01/2016	SCHEDULED REDEMPTION			822,949	103,983											15,165	11/25/2036
46630L-AK-0	JPMAC_07-CH1 RMBS		03/01/2016	Various			680,722	54,843	25,113	243,371			243,371		268,484		(268,484)	(268,484)	5,433	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS		12/01/2016	SCHEDULED REDEMPTION		537,805	537,805	427,822	374,342		163,463		163,463		537,805				12,948	06/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		711,938	741,003	525,803	545,426		166,512		166,512		711,938				13,400	04/25/2036
52520M-FB-4	LMT 2006-1 1A5 RMBS		12/01/2016	SCHEDULED REDEMPTION		2,146,662	2,500,069	2,025,237	1,972,613		174,049		174,049		2,146,662				86,840	02/25/2036
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,834,458	2,030,114	1,623,286	1,657,399		177,060		177,060		1,834,458				77,742	11/25/2036
52524M-AX-7	LXS_07-9 RMBS		12/01/2016	SCHEDULED REDEMPTION		660,577	967,662	785,293	767,054		(106,476)		(106,476)		660,577				29,851	04/25/2037
576433-UF-1	MARM 2004-13 3A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		915,578	915,578	885,393	886,435		29,144		29,144		915,578				15,909	08/21/2054
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2016	SCHEDULED REDEMPTION		627,463	627,463	651,115	659,873		(32,411)		(32,411)		627,463				20,625	09/25/2046
55265K-YV-5	MAST_03-6 RMBS		12/01/2016	SCHEDULED REDEMPTION		723,547	723,547	691,405	711,161		12,386		12,386		723,547				18,639	07/25/2033
55265K-TK-5	MASTR 2003-3 2A3 RMBS		12/01/2016	SCHEDULED REDEMPTION		566,412	566,412	555,769	564,157		2,255		2,255		566,412				10,692	04/25/2018
57643M-EE-0	MASTR 2004-8 1A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		547,545	547,545	540,915	545,723		1,822		1,822		547,545				11,980	09/25/2033
61913P-AQ-5	MHL_05-1 RMBS		12/25/2016	SCHEDULED REDEMPTION		243,707	243,707	243,707	243,707						243,707				1,824	02/25/2035
61913P-AS-1	MHL_05-1 RMBS		12/25/2016	SCHEDULED REDEMPTION		609,267	609,267	609,267	605,613		3,654		3,654		609,267				4,338	02/25/2035
61915R-AK-2	MHL_05-3 RMBS		12/25/2016	SCHEDULED REDEMPTION		2,176,619	2,176,619	2,130,692	2,136,318		40,302		40,302		2,176,619				10,986	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		12/01/2016	Various		843,831	843,831	824,086	827,141		16,689		16,689		843,831				11,805	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2016	Various		406,953	428,052	326,021	332,624		(17,749)	11,849	(29,598)		406,953				8,325	09/25/2035
61748H-HC-8	MSM_04-11A RMBS		12/25/2016	SCHEDULED REDEMPTION		357,200	357,200	357,200	357,200						357,200				1,618	07/25/2053
61748H-AN-1	MSM_04-5AR RMBS		12/01/2016	SCHEDULED REDEMPTION		199,522	199,522	198,862	199,058		464		464		199,522				1,192	07/25/2034
61748H-VW-8	MSMT 2006-2 6PT RMBS		12/01/2016	SCHEDULED REDEMPTION		998,360	1,188,732	982,066	946,554		51,805		51,805		998,360				38,604	04/25/2058
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		10/01/2016	Various		821,057	821,057	430,541	389,458		439,868	8,269	431,600		821,057				8,479	10/25/2051
65539B-AA-6	NMRR_10-1RA RMBS		11/01/2016	SCHEDULED REDEMPTION		1,095,584	1,095,584	1,100,377	1,097,920		(2,336)		(2,336)		1,095,584				33,913	07/26/2037
68403B-AG-0	OOMLT_07-FXD2 RMBS		12/01/2016	SCHEDULED REDEMPTION		406,211	406,211	361,900	360,713		45,498		45,498		406,211				6,809	03/25/2037
743873-BX-8	PFMLT_05-2 RMBS		12/01/2016	SCHEDULED REDEMPTION		528,560	528,560	285,423	298,827		229,733		229,733		528,560				8,697	09/25/2047
73316P-JR-2	POPLR 2005-6 A6 RMBS		09/01/2016	SCHEDULED REDEMPTION		1,457,441	1,457,441	1,458,808	1,457,507		(65)		(65)		1,457,441				26,774	01/25/2036
73316P-GK-0	POPLR_05-5 RMBS		09/01/2016	SCHEDULED REDEMPTION		1,112,620	1,112,620	1,103,567	1,105,796		6,825		6,825		1,112,620				22,819	11/25/2035
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2016	SCHEDULED REDEMPTION		172,706	177,736	150,428	126,443		46,263		46,263		172,706				5,756	07/25/2032
45660N-VZ-5	RAST 2003-A13 RMBS		12/01/2016	SCHEDULED REDEMPTION		658,363	658,363	637,257	646,131		12,231		12,231		658,363				21,905	01/25/2034
45660L-EW-5	RAST 2005-A1 A3 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,144,476	1,144,476	949,915	1,067,798		76,678		76,678		1,144,476				39,141	04/25/2035
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		12/01/2016	Various		239,879	239,880	239,757	239,858		22		22		239,880				5,552	01/25/2028
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		12/01/2016	SCHEDULED REDEMPTION		4,037,513	4,037,513	4,036,941	4,037,334		180		180		4,037,513				90,438	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		12/01/2016	SCHEDULED REDEMPTION		3,619,838	3,619,838	3,618,598	3,619,636		202		202		3,619,838				86,289	06/25/2037
76110V-JQ-2	RFMS2_02-HI2 RMBS		12/01/2016	SCHEDULED REDEMPTION		145,186	145,186	145,116	145,323		(138)		(138)		145,186				5,331	03/25/2032
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		12/01/2016	SCHEDULED REDEMPTION		485,537	485,537	478,254	484,364		1,174		1,174		485,537				13,857	07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		12/01/2016	SCHEDULED REDEMPTION		283,476	313,831	235,498	235,374		48,102		48,102		283,476				11,218	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		12/01/2016	Various		1,833,531	2,140,513	1,650,826	1,693,939		166,773	27,182	139,592		1,833,531				74,151	09/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		1,344,673	1,408,036	1,099,267	973,564		371,110		371,110		1,344,673				39,054	10/25/2035
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		12/01/2016	SCHEDULED REDEMPTION		114,180	131,376	103,511	92,929		21,251		21,251		114,180				3,487	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2016	SCHEDULED REDEMPTION		818,689	924,329	676,425	669,664		149,024		149,024		818,689				16,357	10/25/2036
949837-BY-3	WFMBS 2007-10 2A5 RMBS		12/01/2016	SCHEDULED REDEMPTION		416,494	416,494	377,320	373,138		43,356		43,356		416,494				17,855	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2016	Various		765,886	870,574	721,052	721,052		46,776	1,942	44,834		765,886				33,786	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2016	SCHEDULED REDEMPTION		434,916	502,460	437,272	438,656		(3,740)		(3,740)		434,916				20,716	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		12/01/2016	SCHEDULED REDEMPTION		568,918	698,567	519,976	493,176		75,742		75,742		568,918				27,613	04/27/2037
94981Q-AU-2	WFMBS_05-AR16 RMBS		12/01/2016	SCHEDULED REDEMPTION		874,173	874,173	872,363	873,031		1,141		1,141		874,173				15,761	10/25/2035
94983P-AA-6	WFMBS_06-AR4 RMBS		12/01/2016	SCHEDULED REDEMPTION		840,539	933,711	692,524	633,990		206,549		206,549		840,539				22,220	04/25/2036
05950X-AJ-5	BACM 2006-5, AJ CMBS		12/01/2016	SCHEDULED REDEMPTION		4,630,442	4,630,442	3,515,565	3,202,919		1,427,523		1,427,523		4,630,442				252,626	09/10/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05947U-4K-1	BACM_05-6 CMBS		01/01/2016	SCHEDULED REDEMPTION		1,466,614	1,466,614	1,447,797	1,466,614						1,466,614				6,542	09/10/2047
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		12/01/2016	Various		1,506,291	1,506,291	1,506,291	1,506,291						1,506,291				52,810	12/01/2016
07387B-EG-4	BSCMS_05-PW10 CMBS		11/01/2016	SCHEDULED REDEMPTION		6,970	1,646	1,336			(1,336)		(1,336)						69	12/11/2040
12513X-AH-5	CD_06-CD2 CMBS		12/01/2016	Various		4,626,031	8,780,709	5,935,421	6,618,038		(1,969,382)	22,625	(1,992,007)		4,626,031				480,749	01/15/2046
396789-LN-7	GCCFC 2005-GG5 AJ CMBS		10/01/2016	SCHEDULED REDEMPTION		850,462	850,462	850,462	850,462						850,462				21,186	04/10/2037
20173M-AG-5	GCCFC_06-GG7 CMBS		12/01/2016	SCHEDULED REDEMPTION		2,371,234	2,371,234	2,252,765	2,365,177		5,907		5,907		2,371,234				81,902	07/10/2038
46625M-P5-2	JPMCC 2003-CB7, D CMBS		12/01/2016	SCHEDULED REDEMPTION		2,078,655	2,078,655	2,088,916	2,127,122		(48,467)		(48,467)		2,078,655				40,413	01/12/2038
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS		10/01/2016	SCHEDULED REDEMPTION		2,028,512	2,028,512	2,038,560	2,031,539		(3,028)		(3,028)		2,028,512				38,894	07/15/2042
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS		12/01/2016	SCHEDULED REDEMPTION		1,238,928	1,238,928	1,099,161	1,215,426		23,501		23,501		1,238,928				46,338	05/12/2045
52108R-AF-9	LBUBS 2006-C4 AM CMBS		06/11/2016	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,003,828	7,000,178		(178)		(178)		7,000,000				209,061	06/15/2038
52108R-AG-7	LBUBS 2006-C4, AJ CMBS		11/11/2016	SCHEDULED REDEMPTION		10,050,000	10,050,000	8,867,162	9,966,681		83,319		83,319		10,050,000				318,126	06/15/2038
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		12/11/2016	SCHEDULED REDEMPTION		12,303,812	12,303,812	11,857,798	12,409,428		(105,616)		(105,616)		12,303,812				329,781	02/15/2040
52108H-S3-9	LBUBS_04-C7 CMBS		12/11/2016	SCHEDULED REDEMPTION				711,100	111,563		(111,563)		(111,563)						46,148	10/15/2036
52108M-DS-9	LBUBS_06-C1 CMBS		12/11/2016	SCHEDULED REDEMPTION			220,384	2,248												02/15/2041
593171-BK-6	MEZZ_05-C3 CMBS		12/01/2016	SCHEDULED REDEMPTION			412,556	32,471											7,216	05/17/2044
61750H-AG-1	MSC 2006-HQ10 AJ CMBS		11/01/2016	SCHEDULED REDEMPTION		3,942,433	3,942,433	3,963,939	4,012,136		(69,703)		(69,703)		3,942,433				194,753	11/12/2041
61750C-AH-0	MSC 2006-HQ9, AJ CMBS		12/01/2016	SCHEDULED REDEMPTION		9,802,431	9,802,431	9,626,676	10,521,441		(719,011)		(719,011)		9,802,431				334,693	07/12/2044
92976V-AJ-7	WBCMT 2006-C25, AJ CMBS		06/01/2016	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,985,760	10,180,284		(180,284)		(180,284)		10,000,000				238,112	05/15/2043
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS		08/01/2016	SCHEDULED REDEMPTION		6,635,990	6,635,990	6,848,550	6,646,356		(10,365)		(10,365)		6,635,990				109,788	06/15/2049
61751X-AF-7	MSC 2007-T25, AM CMBS		12/01/2016	SCHEDULED REDEMPTION		10,590,247	10,590,247	10,258,060	10,549,147		41,099		41,099		10,590,247				587,123	11/12/2049
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2016	SCHEDULED REDEMPTION		68,375	68,375	68,375	68,375						68,375				2,650	09/15/2024
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2016	SCHEDULED REDEMPTION		1,704,000	1,704,000	1,704,000	1,704,000						1,704,000				86,222	06/15/2025
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		10/28/2016	BARCLAYS		755,625	750,000	750,000							750,000		5,625	5,625	1,813	04/15/2030
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2016	SCHEDULED REDEMPTION		54,741	54,741	54,741	54,741						54,741				3,079	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2016	SCHEDULED REDEMPTION		677,005	677,005	677,005	677,005						677,005				28,434	01/15/2022
023772-AB-2	AMERICAN AIRLINES INC ABS		07/15/2016	SCHEDULED REDEMPTION		449,510	449,510	449,510	449,510						449,510				17,980	01/15/2027
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2016	SCHEDULED REDEMPTION		59,487	59,487	59,487	59,487						59,487				2,603	03/22/2025
02377U-AB-0	AMERICAN AIRLINES INC ABS		07/15/2016	SCHEDULED REDEMPTION		687,156	687,156	687,156	687,156						687,156				34,014	07/15/2024
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC		10/15/2016	SCHEDULED REDEMPTION		1,098,582	1,098,582	1,098,582	1,098,582						1,098,582				114,692	10/15/2017
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS		12/15/2016	SCHEDULED REDEMPTION		1,433,750	1,433,750	1,433,750	1,433,750						1,433,750				136,206	06/15/2017
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		05/15/2016	SCHEDULED REDEMPTION		5,205,130	5,205,130	5,688,270	5,248,260		(43,130)		(43,130)		5,205,130				145,555	07/15/2016
06742L-AA-1	BCLDRY_14-1 ABS		05/20/2016	BARCLAYS		6,002,578	6,000,000	6,001,406	6,000,794		(280)		(280)		6,000,514		2,064	2,064	20,828	12/16/2019
87342R-AA-2	BELL_16-1A ABS		11/25/2016	SCHEDULED REDEMPTION		7,500	7,500	7,631			(131)		(131)		7,500				72	05/25/2046
09202E-AE-6	BLACK DIAMND 051C CDO - CF - LOANS		03/21/2016	SCHEDULED REDEMPTION		14,635,598	14,635,598	14,635,598	14,635,598						14,635,598				49,556	06/20/2017
05579U-AD-5	BMWLT_2014-1 ABS		09/20/2016	SCHEDULED REDEMPTION		4,200,000	4,200,000	4,202,133	4,201,524		(1,524)		(1,524)		4,200,000				30,215	08/21/2017
05568N-AF-9	BNSF RAILWAY COMPANY ABS		07/02/2016	Various		1,779,315	1,779,315	1,779,315	1,779,315						1,779,315				64,069	07/02/2016
097768-AB-7	BON SECOURS HEALTH SYSTEM INC ABS		12/15/2016	SCHEDULED REDEMPTION		841,835	841,835	965,147	888,009		(46,173)		(46,173)		841,835				40,645	09/15/2021
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2016	VARIOUS		(1,755)		(1,755)									(1,755)	(1,755)		12/01/2017
11042A-AA-2	BRITISH AIRWAYS PLC ABS	D	12/20/2016	SCHEDULED REDEMPTION		93,276	93,276	93,276	93,276						93,276				3,530	12/20/2025
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2016	SCHEDULED REDEMPTION		1,061,022	1,061,022	989,615	1,038,334		22,688		22,688		1,061,022				36,406	01/15/2021
90357#-AH-9	BURLINGTON NORTHERN ABS		04/01/2016	SCHEDULED REDEMPTION		177,709	177,709	177,709	177,709						177,709				8,782	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2016	SCHEDULED REDEMPTION		110,113	110,113	110,113	110,113						110,113				5,803	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2016	SCHEDULED REDEMPTION		96,545	96,545	96,545	96,545						96,545				4,881	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2016	SCHEDULED REDEMPTION		269,049	269,049	269,049	269,049						269,049				13,262	04/01/2022
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2016	SCHEDULED REDEMPTION		90,873	90,873	90,873	90,873						90,873				4,789	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2016	SCHEDULED REDEMPTION		41,443	41,443	41,443	41,443						41,443				2,184	04/01/2023
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2016	SCHEDULED REDEMPTION		70,872	70,872	70,872	70,872						70,872				3,481	04/01/2020
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2016	SCHEDULED REDEMPTION		71,136	71,136	71,136	71,136						71,136				3,749	04/01/2020
94978#-AQ-0	BURLINGTON NRTHN/WELLS FARGO ABS		12/01/2016	SCHEDULED REDEMPTION		953,627	953,627	953,627	953,627						953,627				22,674	08/01/2022
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		12/10/2016	SCHEDULED REDEMPTION		291,861	291,861	291,861	291,861						291,861				11,021	05/10/2025
129268-AA-6	CALEDONIA GENERATING LLC ABS		12/31/2016	SCHEDULED REDEMPTION		2,539,045	2,539,045	2,539,045	2,539,045						2,539,045				29,971	02/28/2022
97181#-HF-3	CANADIAN PAC RR / WELLS FARGO ABS	C	01/15/2016	SCHEDULED REDEMPTION		520,282	520,282	520,282	519,172		1,110		1,110		520,282				38,969	01/15/2021
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		07/19/2016	Various		11,241,406	11,250,000	11,224,072	11,229,514		11,668		11,668		11,241,182		224	224	59,906	08/15/2018
14313J-AD-3	CARMX_12-2 ABS		07/15/2016	SCHEDULED REDEMPTION		5,234,048	5,234,048	5,244,271	5,239,618		(5,570)		(5,570)		5,234,048				24,733	12/15/2017
14313P-AC-1	CARMX_13-4 ABS		05/24/2016	Various		4,360,802	4,361,946	4,358,709	4,359,493		1,452		1,452		4,360,945		(142)	(142)	12,942	07/16/2018
14313Q-AC-9	CARMX_14-1 ABS		07/19/2016	Various		14,979,413	14,987,412	14,966,922	14,974,835		8,170		8,170		14,983,006		(3,593)	(3,593)	56,624	10/15/2018
14313R-AC-7	CARMX_14-2 ABS		08/15/2016	Various		6,145,362	6,148,000	6,141,756	6,143,359		3,071		3,071		6,146,431		(1,069)	(1,069)	32,774	01/15/2019
14313T-AC-3	CARMX_14-3 ABS		05/24/2016	Various		13,498,999	13,500,000	13,500,000	13,500,000						13,500,000		(1,001)	(1,001)	70,207	06/17/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
124848-AA-6	CB MEDICAL SOUTH LLC ABS		12/15/2016	SCHEDULED REDEMPTION		438,940	438,940	438,940	438,940						438,940				16,938	08/15/2033
17119Y-AD-9	CCART_14-BA_A4 ABS		06/13/2016	Various		35,176,563	35,000,000	35,299,609	35,215,958		(44,381)		(44,381)		35,171,578		4,985	4,985	265,711	12/16/2019
17119R-AD-4	CCART_2013-A ABS		05/24/2016	JPMORGAN CHASE & CO.		15,015,234	15,000,000	15,043,359	15,029,726		(12,610)		(12,610)		15,017,117		(1,882)	(1,882)	90,450	12/17/2018
17305E-EF-8	CCCIT_08-A2-A2 ABS		06/09/2016	TD SECURITIES		15,216,797	15,000,000	15,380,859	15,278,511		(60,907)		(60,907)		15,217,604		(808)	(808)	114,653	01/23/2020
17305E-FC-4	CCCIT_13-A3 ABS		07/22/2016	Various		11,204,375	11,200,000	11,231,938	11,220,213		(16,289)		(16,289)		11,203,924		451	451	110,852	07/23/2018
17305E-FE-0	CCCIT_13-A6 ABS		09/07/2016	Various		21,595,485	21,566,000	21,674,672	21,639,719		(43,119)		(43,119)		21,596,600		(1,115)	(1,115)	204,014	09/07/2018
17305E-FN-0	CCCIT_14-A2 ABS		01/21/2016	DEUTSCHE BANK AG		66,601,221	66,621,000	66,537,724	66,540,259		4,817		4,817		66,545,075		56,145	56,145	290,123	02/22/2019
143108-AA-6	CGMS_13-4A CDO - CF - LOANS		12/21/2016	Various		2,552,400	4,000,000	2,139,808	2,040,000	346,654	(381,544)	111,152	(146,043)		1,893,957		658,443	658,443	682,025	10/15/2025
161571-GJ-7	CHAIT_14-A1 ABS		01/19/2016	Various		23,942,373	23,927,000	23,941,426	23,940,664		(763)		(763)		23,939,901		2,472	2,472	28,280	01/15/2019
161571-HA-5	CHAIT_15-7 ABS		03/23/2016	JPMORGAN CHASE & CO.		34,675,195	34,500,000	34,490,582	34,491,903		765		765		34,492,668		182,527	182,527	161,460	07/15/2020
14041N-ET-4	COMET_14-A5-A ABS		01/21/2016	DEUTSCHE BANK AG		14,671,971	14,605,000	14,638,382	14,637,003		(1,197)		(1,197)		14,635,806		36,166	36,166	23,766	07/15/2020
14041N-EU-1	COMET_15-A1 ABS		06/09/2016	TD SECURITIES		11,613,338	11,565,000	11,562,741	11,563,127		430		430		11,563,556		49,782	49,782	79,930	01/15/2021
14041N-EY-3	COMET_15-A5 ABS		07/25/2016	CREDIT SUISSE		37,211,016	37,000,000	36,998,187	36,998,449		346		346		36,998,795		212,221	212,221	366,711	05/17/2021
14041N-EM-9	COMET_2013-A3 ABS		11/15/2016	Various		52,054,891	52,047,000	52,071,484	52,064,015		(13,803)		(13,803)		52,050,211		4,679	4,679	403,427	09/16/2019
14041N-EP-2	COMET_2014-A2 ABS		06/09/2016	TD SECURITIES		12,611,981	12,582,000	12,603,625	12,598,617		(6,214)		(6,214)		12,592,403		19,578	19,578	78,826	01/15/2020
20824X-AA-7	CONN_16-B ABS		12/15/2016	SCHEDULED REDEMPTION		1,949,857	1,949,857	1,949,770			88		88		1,949,857				13,940	07/15/2019
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2016	SCHEDULED REDEMPTION		1,127,481	1,127,481	1,122,971	1,124,848		2,633		2,633		1,127,481				53,555	07/12/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		10/29/2016	SCHEDULED REDEMPTION		22,553	22,553	23,455	23,589		(1,036)		(1,036)		22,553				1,240	04/29/2022
22237P-AC-7	CPMH 2005-1, A3 ABS		11/01/2016	SCHEDULED REDEMPTION		604,161	604,161	604,085	604,160		1		1		604,161				13,161	12/15/2035
13056J-AB-0	CRART_15-3 ABS		12/15/2016	Various		24,368,748	24,368,748	24,366,616	24,367,181		1,410		1,410		24,368,591		157	157	184,044	07/16/2018
22822R-AQ-3	CROWN CASTLE TOWERS LLC ABS		05/15/2016	CALLED @ 100.000		19,800,000	19,800,000	20,013,456	19,857,276		(46,743)		(46,743)		19,810,534		(10,534)	(10,534)	453,337	01/15/2037
22822R-AX-8	CROWN CASTLE TOWERS LLC ABS		05/15/2016	CALLED @ 100.000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				173,917	08/15/2037
33632*-UQ-8	CVS CTL CERTS/FIRST SEC BK ABS		12/10/2016	SCHEDULED REDEMPTION		675,247	675,247	675,247	675,247						675,247				31,828	01/10/2024
126650-BC-3	CVS PASS-THROUGH TRUST ABS		12/10/2016	SCHEDULED REDEMPTION		1,124,895	1,124,895	1,124,895	1,231,384		(106,489)		(106,489)		1,124,895				41,189	01/10/2028
254683-AW-5	DCENT_12-4 ABS		07/19/2016	BANK OF AMERICA/MERRILL LYNCH		9,362,606	9,348,000	9,359,320	9,356,979		(3,634)		(3,634)		9,353,346		9,261	9,261	45,135	11/15/2019
254683-BL-8	DCENT_14-A5 ABS		01/21/2016	DEUTSCHE BANK AG		11,435,180	11,400,000	11,420,594	11,417,853		(686)		(686)		11,417,167		18,013	18,013	18,047	04/15/2020
254683-BE-4	DCENT_2013-A5 ABS		10/15/2016	SCHEDULED REDEMPTION		5,660,000	5,660,000	5,671,497	5,669,471		(9,471)		(9,471)		5,660,000				49,053	04/15/2019
254683-BJ-3	DCENT_2014-A3 ABS		09/14/2016	BARCLAYS		7,009,297	7,000,000	7,015,859	7,011,502		(7,560)		(7,560)		7,003,941		5,356	5,356	65,236	10/15/2019
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2016	SCHEDULED REDEMPTION		648,671	648,671	648,671	648,671						648,671				40,218	01/02/2020
254683-BA-2	DISC_13-2 ABS		02/15/2016	SCHEDULED REDEMPTION		10,037,000	10,037,000	10,040,921	10,037,768		(768)		(768)		10,037,000				11,543	08/15/2018
06742L-AC-7	DROCK_14-2 ABS		05/20/2016	BARCLAYS		14,994,141	15,000,000	14,990,625	14,994,318		1,635		1,635		14,995,953		(1,812)	(1,812)	50,721	03/16/2020
26248P-AB-7	DRYDEN XVI A2 CDO - CF - LOANS		07/20/2016	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				20,649	10/20/2020
26248P-AC-5	DRYDEN XVI B CDO - CF - LOANS		07/20/2016	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				54,998	10/20/2020
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS		11/14/2016	SCHEDULED REDEMPTION		4,304,636	4,304,636	3,422,435	4,133,837		170,800		170,800		4,304,636				31,309	11/14/2021
27034M-AB-0	EARN_16-D ABS		12/25/2016	SCHEDULED REDEMPTION		48,316	48,316	48,301			15		15		48,316				201	02/25/2041
28108P-AA-4	ESLFT 2012-A AP ABS		10/03/2016	SCHEDULED REDEMPTION		77,994	77,994	77,994	77,994						77,994				2,278	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS		10/03/2016	SCHEDULED REDEMPTION		106,519	106,519	106,519	106,519						106,519				2,955	10/01/2025
33632*-UK-1	FIRST SEC BK UTAH N A ABS		01/15/2016	SCHEDULED REDEMPTION		774,469	774,469	774,469	773,050		1,419		1,419		774,469				65,133	07/15/2020
33632*-UF-2	FIRST SECURITY BK UTAH NA ABS		01/15/2016	SCHEDULED REDEMPTION		467,041	467,041	467,041	466,961		81		81		467,041				39,278	01/15/2020
31679G-AD-1	FITAT_13-1 ABS		11/15/2016	Various		18,199,385	18,195,000	18,246,687	18,232,876		(36,110)		(36,110)		18,196,766		2,619	2,619	186,321	02/18/2020
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS		06/20/2016	SCHEDULED REDEMPTION		2,600,910	2,600,910	2,150,305	2,542,242		58,668		58,668		2,600,910				9,294	09/20/2019
34530J-AD-8	FORDL_14-A ABS		04/15/2016	SCHEDULED REDEMPTION		13,333,228	13,333,228	13,330,624	13,331,977		1,251		1,251		13,333,228				18,450	04/15/2017
34530J-AE-6	FORDL_14-A ABS		07/15/2016	SCHEDULED REDEMPTION		9,200,000	9,200,000	9,202,516	9,201,471		(1,471)		(1,471)		9,200,000				37,602	06/15/2017
34530L-AE-1	FORDL_14-B ABS		12/15/2016	Various		3,750,293	3,750,000	3,752,344	3,751,919		(1,381)		(1,381)		3,750,538		(245)	(245)	27,615	11/15/2017
34530F-AE-4	FORDL_2013-B ABS		02/15/2016	SCHEDULED REDEMPTION		5,327,085	5,327,085	5,332,079	5,328,505		(1,421)		(1,421)		5,327,085				6,182	10/15/2016
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		12/01/2016	Various		230,017	(805,207)	331,523	1	601,350	(1,176,541)		(575,191)		230,017					10/27/2020
36159J-CK-5	GEMNT_11-2 ABS		05/16/2016	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,023,438	15,006,875		(6,875)		(6,875)		15,000,000				56,789	05/15/2019
36159J-CY-5	GEMNT_12-3 ABS		03/23/2016	JPMORGAN CHASE & CO.		33,458,125	33,500,000	33,529,570	33,517,105		(3,423)		(3,423)		33,513,682		(55,557)	(55,557)	83,073	03/16/2020
361894-AG-3	GMFALT_14-1 ABS		10/20/2016	SCHEDULED REDEMPTION		8,435,000	8,435,000	8,445,214	8,442,318		(7,318)		(7,318)		8,435,000				81,929	05/21/2018
40536Y-AG-9	HALCYON II A-2 CDO - CF - LOANS		10/24/2016	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,976,600	9,994,851		5,149		5,149		10,000,000				97,347	04/24/2021
44890V-AD-4	HALST_2014-B ABS		05/24/2016	JPMORGAN CHASE & CO.		12,514,648	12,500,000	12,519,043	12,514,465		(4,369)		(4,369)		12,510,096		4,553	4,553	70,875	09/17/2018
41284B-AB-2	HARLY_15-1 ABS		12/15/2016	SCHEDULED REDEMPTION		16,927,659	16,927,659	16,899,887	16,905,636		22,023		22,023		16,927,659				80,884	01/15/2019
43814E-AD-7	HAROT_13-2 ABS		08/16/2016	Various		9,997,840	10,000,000	9,981,641	9,994,162		4,514		4,514		9,998,676		(836)	(836)	32,062	06/17/2019
44890U-AC-8	HART_14-B ABS		08/15/2016	Various		11,647,514	11,652,651	11,645,368	11,647,045		3,764		3,764		11,650,809		(3,296)	(3,296)	55,315	12/17/2018
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		12/10/2016	SCHEDULED REDEMPTION		175,615	175,615	175,615	175,615						175,615				6,408	02/10/2024
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		05/21/2016	SCHEDULED REDEMPTION		12,366,000	12,366,000	12,356,112	12,362,218		3,782		3,782		12,366,000				27,969	03/21/2019
94978#-AJ-6	HY-VEE INC / WELLS FARGO ABS		12/05/2016	SCHEDULED REDEMPTION		667,512	667,512	667,512	667,512						667,512				30,903	10/05/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
449796-AJ-0	ING CLO II C CDO - CF - LOANS		11/01/2016	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				91,209	08/01/2020
48122C-AB-1	JRMT 2004-A, A2 ABS		12/15/2016	SCHEDULED REDEMPTION		234,358	234,358	205,212	106,952		127,407		127,407		234,358				6,292	04/15/2022
49638T-AE-3	KING_06-3A CDO - CF - LOANS		08/24/2016	SCHEDULED REDEMPTION		15,000,000	15,000,000	12,075,000	14,480,785		519,215		519,215		15,000,000				104,519	08/24/2021
12495*-AA-5	LEE MEM HEALTH SYS FL ABS		12/10/2016	SCHEDULED REDEMPTION		150,471	150,471	183,938	175,123		(24,652)		(24,652)		150,471				6,146	01/10/2034
22538#-AA-9	LEHIGH VALLEY HOSPITAL PA ABS		12/05/2016	SCHEDULED REDEMPTION		283,509	283,509	283,509	283,509						283,509				10,019	02/05/2027
58768L-AD-5	MBALT_15-A ABS		12/15/2016	SCHEDULED REDEMPTION		39,833,467	39,833,467	39,836,010			(2,543)		(2,543)		39,833,467				265,038	08/15/2017
587729-AC-8	MBART_14-1 ABS		07/19/2016	Various		9,591,351	9,595,000	9,583,006	9,586,937		4,719		4,719		9,591,656		(304)	(304)	44,097	10/15/2018
58772P-AD-0	MBART_15-1 ABS		03/24/2016	WELLS FARGO		37,995,547	38,000,000	37,995,375	37,996,188		457		457		37,996,646		(1,099)	(1,099)	148,517	12/16/2019
96928*-BA-4	MEDISTAR SUGAR LAND MED CNTR ABS		12/15/2016	SCHEDULED REDEMPTION		897,436	897,436	900,241	899,730		(2,294)		(2,294)		897,436				32,398	04/15/2028
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS		11/15/2016	Various		31,299,316	31,270,000	31,354,282	31,322,837		(24,495)		(24,495)		31,298,342		973	973	128,581	11/15/2019
55288*-AA-5	MGE POWER LLC ABS		12/25/2016	SCHEDULED REDEMPTION		786,229	786,229	788,850	787,830		(1,601)		(1,601)		786,229				24,081	09/25/2033
55288*-AB-3	MGE POWER LLC ABS		12/25/2016	SCHEDULED REDEMPTION		657,271	657,271	657,271	657,271						657,271				18,382	10/25/2033
62431R-AB-5	MOUNTAIN VIEW III CDO - CF - LOANS		10/17/2016	SCHEDULED REDEMPTION		897,013	897,013	641,364	858,323		38,690		38,690		897,013				8,224	04/16/2021
55292L-AD-6	MTBAT_2013-1 ABS		08/15/2016	Various		7,961,966	7,950,000	7,998,135	7,982,253		(25,797)		(25,797)		7,956,456		5,510	5,510	82,971	08/15/2018
65490B-AE-5	NALT_14-B ABS		06/08/2016	WELLS FARGO		10,011,719	10,000,000	9,999,114	9,999,506		156		156		9,999,662		12,056	12,056	63,783	03/16/2020
65477N-AE-6	NALT_2014-A ABS		10/15/2016	SCHEDULED REDEMPTION		31,016,000	31,016,000	31,019,268	31,018,674		(2,674)		(2,674)		31,016,000				229,581	10/15/2019
65475U-AD-4	NAROT_12-A ABS		03/15/2016	SCHEDULED REDEMPTION		3,988,299	3,988,299	3,993,129	3,990,312		(2,013)		(2,013)		3,988,299				7,461	07/16/2018
65475W-AD-0	NAROT_15-B ABS		03/24/2016	WELLS FARGO		19,483,242	19,500,000	19,498,450	19,498,702		150		150		19,498,852		(15,610)	(15,610)	76,213	03/16/2020
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2016	SCHEDULED REDEMPTION		415,858	415,858	415,858	415,858						415,858				23,288	03/31/2024
62927#-AD-8	NATIONAL FOOTBALL LEAGUE ABS		10/15/2016	SCHEDULED REDEMPTION		2,611,397	2,611,397	2,611,397	2,611,397						2,611,397				73,903	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		01/15/2016	SCHEDULED REDEMPTION		508,525	508,525	506,847	508,103		422		422		508,525				30,491	01/15/2019
637432-ND-3	NATIONAL RURAL UTILITIES COOP ABS		07/21/2016	DEUTSCHE BANK AG		520,380	500,000	485,130	485,261		804		804		486,065		34,315	34,315	14,210	01/27/2025
68504L-AA-9	ONGLT_16-A ABS		12/08/2016	SCHEDULED REDEMPTION		192,554	192,554	192,532			22		22		192,554				600	03/08/2029
70556M-AA-0	PALS_00-1 ABS		12/27/2016	DISTRIBUTION		208,319											208,319	208,319		12/25/2015
73329A-AC-2	PILOT_14-1 ABS		12/20/2016	SCHEDULED REDEMPTION		19,289,915	19,289,915	19,301,971	19,298,139		(8,225)		(8,225)		19,289,915				120,915	11/20/2017
724060-AA-6	PIPELINE FUNDING CO LLC ABS		07/15/2016	SCHEDULED REDEMPTION		68,000	68,000	68,000	68,000						68,000				2,550	01/15/2030
746818-AK-5	PLFT_00-1 ABS		02/29/2016	DIRECT			8,735,299	133,031												02/29/2016
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED		12/27/2016	SCHEDULED REDEMPTION		2,578,496	2,578,496	2,578,496	2,578,496						2,578,496				29,427	03/24/2034
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		12/07/2016	SCHEDULED REDEMPTION		855,763	855,763	855,763	864,766		(9,003)		(9,003)		855,763				83,950	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		12/07/2016	SCHEDULED REDEMPTION		1,322,542	1,322,542	1,340,976	1,334,409		(11,866)		(11,866)		1,322,542				129,741	12/07/2022
75157E-AB-8	RMPRT 2007-1A B CDO - CF - LOANS		07/25/2016	SCHEDULED REDEMPTION		13,050,000	13,050,000	7,373,250	11,442,188		1,607,812		1,607,812		13,050,000				121,282	10/25/2021
78471F-AA-0	SCLP_2016-3 ABS		12/25/2016	SCHEDULED REDEMPTION		127,315	127,315	127,312			3		3		127,315				798	12/26/2025
844741-AU-2	SOUTHWEST AIRLINES ABS		01/02/2016	SCHEDULED REDEMPTION		317,166	317,166	317,166	318,747		(1,581)		(1,581)		317,166				25,373	01/02/2021
86909V-AC-6	SOART_14-1 ABS		08/15/2016	Various		9,209,520	9,209,854	9,202,659	9,207,876		1,774		1,774		9,209,650		(131)	(131)	41,340	02/15/2018
861763-AD-2	STONE TOW 07-7XA3 CDO - CF - LOANS		12/15/2016	SCHEDULED REDEMPTION		4,229,000	4,229,000	2,156,265	3,528,140		700,860		700,860		4,229,000				77,909	08/30/2021
89231T-AB-6	TAOT_15-C ABS		12/15/2016	SCHEDULED REDEMPTION		37,323,885	37,323,885	37,288,894	37,290,510		33,376		33,376		37,323,885				254,347	02/15/2018
48244*-AB-1	TATE AND LYLE - AE STALEY AB ABS	C	01/15/2016	SCHEDULED REDEMPTION		379,019	379,019	379,019	379,019						379,019				22,097	01/15/2021
872267-AC-3	TCFAT_14-1 ABS		08/15/2016	Various		14,258,832	14,259,253	14,237,212	14,250,449		8,237		8,237		14,258,686		147	147	59,896	09/17/2018
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		12/30/2016	Various		647,341	281,051										647,341	647,341		12/31/2017
872376-AE-8	TCWGP IIB1 CDO - CF - PROJ FIN		06/24/2016	Various		19,243,247	19,243,247	19,243,247	19,243,247						19,243,247				321,635	06/24/2016
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		06/08/2016	Various		14,994,076	15,000,000	14,973,047	14,982,290		12,334		12,334		14,994,625		(549)	(549)	48,421	11/15/2018
89655V-AA-0	TRL_03-1A ABS		12/12/2016	SCHEDULED REDEMPTION		438,531	438,531	438,531	438,531						438,531				15,416	10/12/2026
89655N-AA-8	TRL_04-1A ABS		12/14/2016	SCHEDULED REDEMPTION		434,989	434,989	434,989	434,989						434,989				14,235	08/14/2027
89655X-AA-6	TRL_06-1A ABS		12/14/2016	SCHEDULED REDEMPTION		892,935	892,935	892,935	917,317		(24,381)		(24,381)		892,935				38,366	05/14/2036
88713U-AC-0	TSTAR_06-1A ABS		07/01/2016	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				268,179	10/15/2036
88713U-AD-8	TSTAR_06-1A ABS		07/01/2016	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				205,947	10/15/2036
898613-AA-2	TUCKAH_02 ABS		12/20/2016	SCHEDULED REDEMPTION		670,752	670,752	702,989	687,322		(16,570)		(16,570)		670,752				39,733	10/20/2025
90783V-AA-3	UNION PACIFIC CORPORATION ABS		07/02/2016	SCHEDULED REDEMPTION		823,990	823,990	823,990	823,990						823,990				41,875	01/02/2029
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB		07/02/2016	SCHEDULED REDEMPTION		391,826	391,826	391,826	391,826						391,826				21,002	01/02/2023
907825-AA-1	UNION PACIFIC RAILROAD CO ABS		05/14/2016	SCHEDULED REDEMPTION		158,240	158,240	158,240	158,240						158,240				5,106	05/14/2026
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS,		01/02/2016	SCHEDULED REDEMPTION		912,921	912,921	898,528	906,897		6,023		6,023		912,921				51,235	01/02/2022
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		01/02/2016	SCHEDULED REDEMPTION		157,799	157,799	149,522	154,385		3,414		3,414		157,799				8,316	01/02/2021
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		01/02/2016	SCHEDULED REDEMPTION		445,517	445,517	445,517	445,517						445,517				22,454	01/02/2020
908594-A*-5	UNION TANK CAR SECD. NTS ABS		06/01/2016	MATURED		890,126	890,126	890,126	890,126						890,126				30,353	06/01/2016
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/15/2016	SCHEDULED REDEMPTION		597,967	597,967	597,967	597,967						597,967				25,713	02/15/2027
909310-AA-5	UNITED AIRLINES INC ABS		08/15/2016	SCHEDULED REDEMPTION		1,106,161	1,106,161	1,106,161	1,106,161						1,106,161				59,456	02/15/2023
90932E-AA-1	UNITED AIRLINES INC ABS		10/27/2016	DEUTSCHE BANK AG		750,938	750,000	750,000							750,000		938	938	2,036	04/07/2030
909320-AB-2	UNITED AIRLINES INC B ABS		09/03/2016	SCHEDULED REDEMPTION		287,319	287,319	287,319	287,319						287,319				13,289	03/03/2024

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
910748-A@-1	UNITED JERSEY BKS PRINCETON NJ ABS		01/02/2016	SCHEDULED REDEMPTION		1,803,317	1,803,317	1,803,317	1,799,674		3,644		3,644		1,803,317				187,004	07/02/2018
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		10/01/2016	SCHEDULED REDEMPTION		396,933	396,933	396,933	396,933						396,933				15,055	04/01/2026
90345K-AA-8	US AIRWAYS GROUP INC ABS		10/22/2016	SCHEDULED REDEMPTION		322,797	322,797	322,797	322,797						322,797				20,175	10/22/2024
90346W-AB-9	US AIRWAYS INC ABS		11/15/2016	SCHEDULED REDEMPTION		151,057	151,057	151,057	59,507						151,057				8,119	05/15/2023
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED		11/01/2016	SCHEDULED REDEMPTION		366,944	366,944	366,944	366,944						366,944				3,563	05/01/2034
90290X-AD-9	USAOT_15-1-A4 ABS		05/20/2016	WELLS FARGO		20,085,938	20,000,000	19,996,106	19,996,653		492		492		19,997,145		88,793	88,793	136,889	11/16/2020
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		08/17/2016	Various		7,517,553	7,517,553	7,517,553	7,517,553						7,517,553				1,443,683	01/01/2022
918290-AA-5	VSTNA_16-A ABS		12/01/2016	SCHEDULED REDEMPTION		518,610	518,610	518,556			53		53		518,610				1,484	07/20/2033
92867Q-AE-1	VWALT_14-A ABS		07/20/2016	SCHEDULED REDEMPTION		6,770,000	6,770,000	6,767,811	6,768,474		1,526		1,526		6,770,000				39,097	07/20/2018
92867V-AD-2	VWALT_15-A ABS		12/20/2016	SCHEDULED REDEMPTION		2,073,534	2,073,534	2,073,417	2,073,459		75		75		2,073,534				15,120	12/20/2017
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2016	SCHEDULED REDEMPTION		178,008	178,008	178,008	178,008						178,008				9,755	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		01/02/2016	SCHEDULED REDEMPTION		7,473	7,473	7,473	7,473						7,473				410	01/02/2025
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		210,569	210,569	210,569	210,569						210,569				14,227	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		69,670	69,670	69,670	69,670						69,670				4,427	01/15/2023
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		27,406	27,406	27,406	27,406						27,406				1,568	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2016	SCHEDULED REDEMPTION		167,307	167,307	167,307	167,307						167,307				11,352	09/30/2029
94978#-DC-8	WELLS FARGO & COMPANY ABS		07/02/2016	SCHEDULED REDEMPTION		545,987	545,987	545,987	545,987						545,987				29,921	01/02/2024
94978#-FM-4	WELLS FARGO & COMPANY ABS		01/15/2016	SCHEDULED REDEMPTION		48,638	48,638	48,638	48,638						48,638				3,117	01/15/2028
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2016	SCHEDULED REDEMPTION		940,310	940,310	940,310	940,441		(130)		(130)		940,310				65,099	01/03/2019
96928*-BD-8	WESTCHESTER CNTY NY ABS		04/07/2016	Various		21,639,223	21,639,223	21,846,337	21,764,283		(3,959)		(3,959)		21,760,324		(121,101)	(121,101)	373,152	05/15/2028
98161J-AD-9	WOART_15-A ABS		05/24/2016	DEUTSCHE BANK AG		15,533,906	15,500,000	15,499,893	15,499,927		17		17		15,499,944		33,962	33,962	93,465	05/15/2020
98158L-AD-9	WOART_2014-A ABS		07/19/2016	WELLS FARGO		8,039,375	8,000,000	7,998,202	7,999,023		276		276		7,999,299		40,076	40,076	73,780	06/15/2020
98160L-AE-3	WOLS_2013-A ABS		05/15/2016	SCHEDULED REDEMPTION		7,600,000	7,600,000	7,622,859	7,613,698		(13,698)		(13,698)		7,600,000				38,644	02/15/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,387,722,560	4,510,877,417	4,409,324,551	4,238,120,838	5,766,820	10,377,747	5,135,962	11,008,605	2,493,898	4,417,552,028	(2,784,597)	(27,044,872)	(29,829,469)	117,441,968	XXX
025816-BJ-7	AMERICAN EXPRESS COMPANY		06/17/2016	Various		485,922	500,000	473,125	491,875		85	18,772	(18,687)		473,188		12,734	12,734	13,000	12/31/2049
172967-JZ-5	CITIGROUP INC		07/07/2016	Various		198,580	200,000	191,400	197,256		27	5,862	(5,835)		191,421		7,159	7,159	10,908	12/31/2049
172967-KD-2	CITIGROUP INC		07/07/2016	CITIGROUP GLOBAL MARKETS		1,031,500	1,000,000	1,000,000	1,000,000						1,000,000		31,500	31,500	40,663	12/29/2049
38148B-AB-4	GOLDMAN SACHS GROUP INC		07/07/2016	Various		502,414	500,000	483,700	488,467		77	4,796	(4,719)		483,747		18,667	18,667	15,752	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO		03/02/2016	Various		2,709,000	2,800,000	2,762,000	2,762,091		50		50		2,762,141		(53,141)	(53,141)	43,990	12/31/2049
59156R-BP-2	METLIFE INC		07/08/2016	Various		375,533	375,000	358,359	373,865		11	15,468	(15,457)		358,408		17,124	17,124	11,375	12/31/2049
857477-AQ-6	STATE STREET CORP		07/08/2016	Various		404,677	389,000	389,218	389,219		(22)		(22)		389,197		15,480	15,480	16,905	12/31/2049
902973-AY-2	US BANCORP CAPITAL I		06/17/2016	MORGAN STANLEY		512,500	500,000	500,000	500,000						500,000		12,500	12,500	14,877	12/31/2049
00845W-AD-0	AGFIRST FARM CREDIT BANK		12/20/2016	IMPERIAL CAPITAL, LLC		13,875,000	20,000,000	20,000,000	20,000,000						20,000,000		(6,125,000)	(6,125,000)	372,529	12/31/2049
G4637E-BF-1	MIDLAND BK I PERP FRN	D	12/19/2016	HSBC SECURITIES, INC.		7,125,000	10,000,000	7,912,500	8,294,224		35,553		35,553		8,329,776		(1,204,776)	(1,204,776)	114,271	12/31/2049
F43638-AD-1	SOCIETE GENERALE PERP FRN	D	12/19/2016	HSBC SECURITIES, INC.		6,200,000	10,000,000	8,450,000	8,758,367		28,671		28,671		8,787,038		(2,587,038)	(2,587,038)	100,156	12/31/2049
91731K-AA-8	USB CAPITAL IX		12/27/2016	JPMORGAN CHASE & CO.		21,701,250	26,500,000	26,500,000	26,500,000						26,500,000		(4,798,750)	(4,798,750)	1,137,159	12/31/2049
4899999. Subtotal - Bonds - Hybrid Securities						55,121,376	72,764,000	69,020,302	69,755,364		64,451	44,899	19,552		69,774,916		(14,653,541)	(14,653,541)	1,891,586	XXX
8399997. Total - Bonds - Part 4						5,164,257,530	5,328,658,362	5,135,943,559	4,984,414,719	5,766,820	12,117,206	5,180,860	12,703,165	2,493,898	5,177,347,579	(2,784,597)	(10,305,453)	(13,090,050)	126,972,474	XXX
8399998. Total - Bonds - Part 5						2,841,608,252	2,495,821,587	2,836,132,856			528,208		528,208		2,836,661,064		4,947,188	4,947,188	14,189,028	XXX
8399999. Total - Bonds						8,005,865,781	7,824,479,950	7,972,076,415	4,984,414,719	5,766,820	12,645,414	5,180,860	13,231,373	2,493,898	8,014,008,643	(2,784,597)	(5,358,265)	(8,142,862)	141,161,502	XXX
S50767-05-2	HENKEL VORZUG	B	04/26/2016	Various	2,895.000	309,103	1.00	297,205	290,853					6,352	297,205	491	11,406	11,898	968	
50225*-12-0	LIGHT TOWER RENTALS INC.-LTR INVESCO		11/29/2016	Various	3,626,391.000	1,612,656	1.00	1,612,656	13,300,514	1,699,486		13,387,344	(11,687,858)		1,612,656					
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	04/26/2016	Various	1,903.000	94,215	0.10	80,922	79,184					1,739	80,922	(18)	13,310	13,293		
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	04/26/2016	Various	1,440.000	171,325	1.00	157,123	153,766					3,358	157,123	278	13,924	14,202		
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C		08/27/2016	MATURED	3,326,732.680	3,326,733	100.00	3,737,717	3,359,556		(32,824)		(32,824)		3,326,733				195,362	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,514,032	XXX	5,885,624	17,183,873	1,699,486	(32,824)	13,387,344	(11,720,682)	11,448	5,474,639	752	38,641	39,392	196,330	XXX
8999997. Total - Preferred Stocks - Part 4						5,514,032	XXX	5,885,624	17,183,873	1,699,486	(32,824)	13,387,344	(11,720,682)	11,448	5,474,639	752	38,641	39,392	196,330	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						5,514,032	XXX	5,885,624	17,183,873	1,699,486	(32,824)	13,387,344	(11,720,682)	11,448	5,474,639	752	38,641	39,392	196,330	XXX
88579Y-10-1	3M COMPANY		12/08/2016	Various	11,232.000	1,827,133		1,671,027	835,148	(42,505)			(42,505)		1,671,027		156,106	156,106	13,145	
H0010V-10-1	ABB LTD-REG CMN STK	B	11/30/2016	Various	29,614.000	612,522		561,149	531,336	(34,222)			(34,222)	22,294	561,149	(19,120)	70,494	51,374		
002824-10-0	ABBOTT LABS		05/25/2016	Various	29,569.000	1,132,728		1,206,092	1,327,944	(94,236)		27,615	(121,851)		1,206,092		(73,364)	(73,364)	12,682	
00287Y-10-9	ABBVIE INC		07/07/2016	Various	17,108.000	965,158		942,883	752,822	(61,380)			(61,380)		942,883		22,274	22,274	11,808	
G1151C-10-1	ACCENTURE PLC		07/07/2016	Various	9,070.000	919,250		915,751	947,815	(32,064)			(32,064)		915,751		3,499	3,499	2,022	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
H0023R-10-5	ACE LIMITED		01/19/2016	EXCHANGE	10,444.000	1,130,425		1,130,425	1,220,381	(89,957)			(89,957)		1,130,425				6,997	
D0066B-18-5	ADIDAS SALOMON AG	B	11/30/2016	Various	9,305.000	1,220,870		720,317	908,812	(257,027)			(257,027)	68,532	720,317	(50,687)	551,241	500,554	8,178	
G0084W-10-1	ADIENT PLC	D	11/16/2016	DIRECT	0.100	5		4							4					
00724F-10-1	ADOBE SYS INC		04/25/2016	Various	4,666.000	399,790		372,956	438,324	(65,368)			(65,368)		372,956		26,834	26,834		
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/08/2016	Various	958.000	146,787		143,796	144,189	(393)			(393)		143,796		2,991	2,991	115	
00773T-10-1	ADVANSIX INC		12/01/2016	Various	15.680	274		236							236		38	38		
N00927-29-8	AEGON	B	09/20/2016	Various	23,991.860	138,188		144,452	136,301	(2,983)		1,871	(4,855)	2,983	144,452	(994)	(5,270)	(6,264)		
00817Y-10-8	AETNA INC.		08/02/2016	Various	4,864.000	528,749		523,263	525,896	(2,633)			(2,633)		523,263		5,486	5,486	2,182	
001055-10-2	AFLAC INC.		04/25/2016	Various	3,777.000	240,387		219,557	226,242	(6,685)			(6,685)		219,557		20,830	20,830	1,549	
00846U-10-1	AGILENT TECHNOLOGIES INC		11/30/2016	Various	27,212.000	1,176,236		984,698	1,137,734	(153,035)			(153,035)		984,698		191,537	191,537	11,205	
S22135-38-8	AGRIUM INC COM	B	04/25/2016	Various	3,102.000	264,106		275,897	276,168	(18,317)		271	(18,587)	18,317	275,897	(10,147)	(1,643)	(11,790)	2,775	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	04/26/2016	Various	104,200.000	567,486		538,475	626,533	(87,980)			(87,980)	(77)	538,475	(1,178)	30,188	29,010		
009158-10-6	AIR PRODUCTS & CHEM		12/01/2016	Various	3,642.000	598,167		563,710	301,465	(5,862)			(5,862)		563,710		34,457	34,457	4,704	
009363-10-2	AIRGAS INC		02/17/2016	BANK OF AMERICA/MERRILL LYNCH	2,364.000	332,194		266,965	326,988	(60,024)			(60,024)		266,965		65,229	65,229		
J00882-12-6	AJINOMOTO	B	11/30/2016	Various	55,000.000	1,160,358		1,150,084	1,316,534	(157,913)			(157,913)	(8,537)	1,150,084	72,124	(61,851)	10,274	10,129	
N01803-10-0	AKZO N.V.	B	11/29/2016	Various	3,535.390	230,748		233,869	236,856	(13,214)			(13,214)	5,184	233,869	(474)	(2,646)	(3,120)	1,826	
013872-10-6	ALCOA CORP		12/08/2016	DIRECT	0.660	15		14							14		1	1		
013817-10-1	ALCOA INC COM		10/11/2016	Various	28,013.987	528,743		531,014	540,481	(9,203)		264	(9,468)		531,014		(2,271)	(2,271)	4,050	
015351-10-9	ALEXION PHARMACEUTICAL INC		04/25/2016	Various	1,670.000	245,644		249,822	318,553	(57,381)		11,349	(68,731)		249,822		(4,178)	(4,178)		
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	04/25/2016	Various	6,322.000	260,659		277,210	277,210	(18,386)			(18,386)	18,386	277,210	(11,277)	(5,274)	(16,551)	56	
G0177J-10-8	ALLERGAN PLC		11/01/2016	Various	5,722.000	1,394,806		1,463,429	1,788,125	(141,647)		183,049	(324,696)		1,463,429		(68,623)	(68,623)		
D03080-11-2	ALLIANZ SE-REG COM STK	B	04/26/2016	Various	3,010.000	465,245		471,228	534,770	(75,222)			(75,222)	11,679	471,228	1,199	(7,181)	(5,982)		
02079K-30-5	ALPHABET INC CLASS A		11/30/2016	Various	2,471.000	1,789,657		1,560,081	1,922,463	(362,382)			(362,382)		1,560,081		229,576	229,576		
02079K-10-7	ALPHABET INC CLASS C		12/07/2016	Various	4,143.000	2,948,960		2,769,503	2,629,519	(359,628)		11,737	(371,365)		2,769,503		179,457	179,457		
02209S-10-3	ALTRIA GROUP INC.		11/30/2016	Various	4,789.000	306,147		277,139	278,768	(1,628)			(1,628)		277,139		29,008	29,008	11,039	
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	11/30/2016	Various	13,175.000	568,473		542,635	582,284	(76,486)			(76,486)	36,837	542,635	(25,196)	51,034	25,838	5,855	
023135-10-6	AMAZON COM INC		11/29/2016	Various	3,639.000	2,047,548		1,917,339	2,459,564	(524,359)		17,865	(542,224)		1,917,339		130,209	130,209		
Q03080-10-0	AMCOR LTD ORD	B	04/26/2016	Various	25,258.000	272,662		233,602	246,980	(14,112)			(14,112)	735	233,602	4,025	35,035	39,060	5,148	
023608-10-2	AMEREN CORP		12/01/2016	Various	298.000	14,513		14,656							14,656		(143)	(143)	127	
02376R-10-2	AMERICAN AIRLINES GROUP INC		05/31/2016	Various	10,277.000	380,465		421,801	435,231	(8,359)		5,071	(13,430)		421,801		(41,336)	(41,336)	784	
025537-10-1	AMERICAN ELEC PWR INC		12/02/2016	Various	9,518.000	581,388		519,435	554,614	(35,178)			(35,178)		519,435		61,953	61,953	11,108	
025816-10-9	AMERICAN EXPRESS CO		04/25/2016	Various	6,750.000	365,887		463,562	469,463			5,901	(5,901)		463,562		(97,675)	(97,675)	2,167	
026874-78-4	AMERICAN INTL GROUP INC		11/30/2016	Various	21,035.000	1,195,440		1,176,580	1,303,539	(111,002)		15,957	(126,959)		1,176,580		18,861	18,861	6,820	
03027X-10-0	AMERICAN TOWER CORP		04/25/2016	Various	5,003.000	455,500		440,164	485,041	(44,877)			(44,877)		440,164		15,336	15,336	3,043	
03076C-10-6	AMERIPRISE FINL INC		04/25/2016	Various	6,608.000	607,993		689,858	703,223			13,366	(13,366)		689,858		(81,865)	(81,865)	2,401	
03073E-10-5	AMERISOURCEBERGEN CORP		04/25/2016	Various	5,692.000	500,589		537,113	590,317	(42,131)		11,073	(53,204)		537,113		(36,524)	(36,524)	1,736	
031162-10-0	AMGEN INC		11/23/2016	Various	7,387.000	1,096,922		1,039,882	1,199,132	(152,136)		7,114	(159,250)		1,039,882		57,040	57,040	9,407	
Q0344G-10-1	AMP LTD	B	04/26/2016	Various	43,681.000	181,388		170,553	185,278	(15,274)			(15,274)	549	170,553	2,940	7,895	10,835	2,090	
032095-10-1	AMPHENOL CORP.		12/01/2016	Various	8,218.000	489,881		419,517	404,365	(12,136)			(12,136)		419,517		70,364	70,364	2,554	
032511-10-7	ANADARKO PETE CORP		04/25/2016	Various	4,324.000	183,432		207,652	210,060			2,408	(2,408)		207,652		(24,220)	(24,220)	60	
032654-10-5	ANALOG DEVICES INC		11/30/2016	Various	12,191.000	795,692		655,831	674,406	(18,575)			(18,575)		655,831		139,861	139,861	13,073	
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	04/26/2016	Various	14,368.000	93,505		63,415	63,414	(3,591)			(3,591)	3,591	63,415	(5,229)	35,320	30,090		
B5064A-10-7	ANHEUSER-BUSCH INBEV NV	B	10/20/2016	EXCHANGE	17,995.000	1,988,744		2,072,564	2,236,288	(271,493)			(271,493)	107,769	2,072,564	(83,820)		(83,820)	30,260	
036752-10-3	ANTHEM INC		07/08/2016	Various	2,769.000	355,932		385,791	385,830			298	(298)		385,791		(29,859)	(29,859)	432	
Q09504-13-7	ANZ NATIONAL BANK	B	04/26/2016	Various	19,888.000	338,844		374,154	404,134	(27,127)		4,055	(31,182)	1,202	374,154	(3,398)	(31,912)	(35,310)		
G0408V-10-2	AON PLC		12/01/2016	Various	5,660.000	592,248		507,118	517,206	(15,516)			(15,516)		507,118		85,130	85,130	3,336	
K0514G-10-1	AP MOLLER MAERSK B	B	11/30/2016	Various	485.000	641,288		631,346	633,625	131,731		173,737	(42,006)	39,727	631,346	(39,599)	49,542	9,943	12,569	
037411-10-5	APACHE CORP		04/25/2016	Various	3,493.000	161,436		136,786	155,334	(18,548)			(18,548)		136,786		24,650	24,650	1,268	
037833-10-0	APPLE INC.		11/29/2016	Various	74,733.000	7,340,794		7,813,903	7,866,396			51,261	(51,261)		7,813,903		(473,109)	(473,109)	38,758	
038222-10-5	APPLIED MATERIALS INC		11/30/2016	Various	24,995.000	621,933		386,138	442,908	(81,410)			(81,410)		386,138		235,795	235,795	5,378	
L0302D-12-9	ARCELORMITTAL COMMON STOCK	B	11/30/2016	Various	68,202.000	464,881		288,720	288,720	(25,989)			(25,989)	25,989	288,720	(25,066)	201,227	176,161		
039483-10-2	ARCHER DANIELS MIDLAND CO		04/25/2016	Various	7,306.000	262,504		267,066	267,984			918	(918)		267,066		(4,562)	(4,562)	1,646	
G0483X-12-2	ARM HOLDINGS PLC	B	09/06/2016	Various	77,693.000	1,615,419		1,114,385	1,189,777	(124,477)			(124,477)	49,085	1,114,385	(126,616)	627,650	501,034	8,543	
04238R-10-6	ARMSTRONG FLOORING INC		10/19/2016	Various	3,128.000	53,633		38,155							38,155		15,478	15,478		
04247X-10-2	ARMSTRONG WORLD IND		07/07/2016	Various	805.000	69,074		69,671	36,813			387	(387)		69,671		(597)	(597)		
363576-10-9	ARTHUR J GALLAGHER & CO		12/01/2016	Various	1,478.000	74,188		75,186							75,186		(998)	(998)	562	
N07059-20-2	ASML HOLDING N.V.	B	11/30/2016	Various	5,092.000	471,240		440,837	456,620	(28,411)			(28,411)	12,627	440,837	(6,945)	37,348	30,404	1,476	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
W0817X-20-4	ASSA ABLOY B ORD	B	11/30/2016	Various	38,738.000	737,266		642,822	817,897	(176,346)			(176,346)	1,272	642,822	(25,842)	120,286	94,444	6,044	
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	B	04/26/2016	Various	23,081.000	311,582		414,719	424,233	(11,996)		6,783	(18,779)	9,264	414,719	1,308	(104,445)	(103,137)		
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	B	04/26/2016	Various	5,155.000	232,292		249,846	253,924	(17,892)		564	(18,455)	14,378	249,846	(20,853)	3,298	(17,555)	1,874	
J96216-12-2	ASTELLAS PHARMA INC	B	04/26/2016	Various	32,000.000	456,378		412,808	460,601	(37,186)			(37,186)	(10,607)	412,808	33,060	10,510	43,570	1,102	
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	B	04/26/2016	Various	10,355.000	591,881		639,656	704,581	(88,626)		16,222	(104,849)	39,923	639,656	(53,236)	5,461	(47,775)	9,340	
00206R-10-2	AT&T INC		12/01/2016	Various	44,646.000	1,699,135		1,464,899	1,511,287	(75,871)			(75,871)		1,464,899		234,235	234,235	32,654	
W10020-11-8	ATLAS COPCO A ORD	B	04/26/2016	Various	10,732.000	241,894		257,326	265,289	(5,954)			(5,954)	(2,010)	257,326	3,509	(18,942)	(15,432)		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		12/01/2016	Various	8,248.000	736,674		652,720	646,329	(48,205)			(48,205)		652,720		83,955	83,955	9,149	
053332-10-2	AUTOZONE INC		11/30/2016	Various	1,871.000	1,411,699		1,268,164	1,388,114	(119,949)			(119,949)		1,268,164		143,534	143,534		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		02/04/2016	EXCHANGE	10,841.000	1,219,871		1,219,871	1,573,571	(353,700)			(353,700)		1,219,871					
053484-10-1	AVALONBAY CMNTYS INC		12/01/2016	Various	5,120.000	865,133		856,110	725,472	(79,696)			(79,696)		856,110		9,023	9,023	16,416	
053611-10-9	AVERY DENNISON CORP		09/30/2016	Various	7,892.000	511,197		494,355	494,513	(157)			(157)		494,355		16,841	16,841	2,107	
G0683Q-10-9	AVIVA ORD GBP0.25	B	04/26/2016	Various	30,260.000	188,050		202,690	230,137	(35,988)		4,490	(40,478)	13,031	202,690	(17,582)	2,943	(14,640)	3,135	
F06106-10-2	AXA	B	04/26/2016	Various	12,437.000	282,271		298,954	340,865	(47,955)		1,400	(49,355)	7,444	298,954	679	(17,362)	(16,684)		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	B	04/26/2016	Various	41,668.000	292,495		282,573	306,827	(41,640)			(41,640)	17,386	282,573	(24,581)	34,504	9,922	2,825	
057224-10-7	BAKER HUGHES INC		04/25/2016	Various	5,068.000	223,814		229,877	233,888			4,011	(4,011)		229,877		(6,063)	(6,063)	294	
05990K-10-6	BANC OF CALIFORNIA INC		02/23/2016	Various	134,459.000	2,014,421		1,470,129	1,965,791	(495,662)			(495,662)		1,470,129		544,293	544,293	16,532	
E19790-10-9	BANCO SANTANDER SA EUR 0.5	B	11/30/2016	Various	142,950.000	611,015		706,619	707,797	(3,499)		33,801	(37,300)	18,228	706,619	(6,098)	(89,506)	(95,604)	8,194	
060505-10-4	BANK AMER CORP COM		11/15/2016	Various	92,217.000	1,206,424		1,402,829	1,552,012	(107,743)		41,441	(149,184)		1,402,829		(196,405)	(196,405)	1,006	
064058-10-0	BANK NEW YORK MELLON CORP		11/30/2016	Various	17,803.000	662,838		694,117	733,840	(33,398)		6,324	(39,723)		694,117		(31,279)	(31,279)	4,440	
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	B	04/25/2016	Various	9,152.000	390,967		368,755	368,755	(24,458)			(24,458)	24,458	368,755	(12,628)	34,840	22,212	4,976	
063671-10-1	BANK OF MONTREAL	B	04/25/2016	Various	5,633.000	301,962		305,788	316,626	(31,838)			(31,838)	21,000	305,788	(17,915)	14,089	(3,826)	2,970	
G08036-12-4	BARCLAYS ORD GBP0.25	B	04/26/2016	Various	141,837.000	337,315		436,656	457,619	(25,930)		20,962	(46,892)	25,930	436,656	(35,594)	(63,747)	(99,342)	969	
067383-10-9	BARD (C.R.) INC.		12/01/2016	Various	198.000	41,344		43,178							43,178		(1,834)	(1,834)	51	
067901-95-9	BARRICK GOLD CORP COM NPV	B	11/30/2016	Various	68,723.000	1,000,251		447,660	506,604	(88,197)			(88,197)	29,253	447,660	(9,020)	561,611	552,591	3,439	
D06216-31-7	BASF SE	B	04/26/2016	Various	7,261.000	484,718		553,077	557,813	(16,255)		662	(16,917)	12,182	553,077	1,661	(70,020)	(68,359)		
07177M-10-3	BAXALTA INC		06/07/2016	Various	35,681.000	1,614,060		1,186,859	1,392,629	(205,770)			(205,770)		1,186,859		427,200	427,200	4,450	
071813-10-9	BAXTER INTL INC		12/01/2016	Various	10,976.000	482,358		398,457	358,915	(32,850)			(32,850)		398,457		83,901	83,901	2,578	
D07112-11-9	BAYER AG ORD NPV	B	04/26/2016	Various	6,972.000	764,470		864,302	877,033	(19,153)		12,731	(31,884)	19,153	864,302	1,568	(101,400)	(99,831)		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	04/26/2016	Various	2,924.000	230,825		258,567	310,106	(58,311)			(58,311)	6,772	258,567	901	(28,643)	(27,742)		
054937-10-7	BB+T CORP		11/30/2016	Various	13,673.000	479,706		480,519	516,976	(27,697)		8,761	(36,458)		480,519		(812)	(812)	4,418	
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49		10/21/2016	Various	60,366.430	429,037		480,473	441,914	(9,700)		5,750	(15,450)	9,699	480,473	(2,354)	(49,082)	(51,436)	4,235	
05534B-76-0	BCE INC COM NPV	B	02/08/2016	Various	4,574.000	190,611		176,032	176,032	(11,675)			(11,675)	11,675	176,032	(11,871)	26,450	14,579	1,745	
075887-10-9	BECTON DICKINSON		12/01/2016	Various	2,554.000	376,876		339,814	389,077	(54,111)			(54,111)		339,814		37,062	37,062	526	
075896-10-0	BED BATH & BEYOND INC		04/25/2016	Various	4,219.000	187,765		203,567	203,567						203,567		(15,802)	(15,802)		
081437-10-5	BEMIS CO INC		12/01/2016	Various	5,917.000	307,302		253,944	239,538	(13,722)			(13,722)		253,944		53,358	53,358	3,593	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		04/25/2016	Various	8,063.000	1,076,241		1,051,415	1,064,639	(13,223)			(13,223)		1,051,415		24,826	24,826		
G1245Z-10-8	BG GROUP ORD GBP0.10	B	02/16/2016	Various	102,033.000	1,571,757		1,569,478	1,481,307	7,666			7,666	80,506	1,569,478	(112,000)	114,278	2,278		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	B	02/08/2016	Various	24,355.000	281,950		316,470	316,470	(941)			(941)	942	316,470	(9,678)	(24,843)	(34,520)		
G10877-10-1	BHP BILLITON PLC ORD USD0.50	B	04/26/2016	Various	18,944.000	211,703		212,204	212,204	(12,024)			(12,024)	12,024	212,204	(18,202)	17,702	(500)	1,001	
09062X-10-3	BIOGEN INC		11/30/2016	Various	2,169.000	579,803		611,525	664,473	(37,738)		15,210	(52,948)		611,525		(31,722)	(31,722)		
F1058Q-23-8	BNP PARIBAS S.A.	B	04/26/2016	Various	8,529.000	391,609		475,102	483,914	(10,568)		8,812	(19,380)	10,568	475,102	1,127	(84,619)	(83,492)		
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	11/30/2016	Various	214,000.000	744,812		682,786	654,414	28,532			28,532	(160)	682,786	(631)	62,657	62,026	39,390	
097023-10-5	BOEING CO		12/08/2016	Various	14,765.000	1,827,421		1,977,425	2,134,871	(98,951)		58,274	(157,224)		1,977,425		(150,004)	(150,004)	15,371	
101121-10-1	BOSTON PPTYS INC		07/08/2016	Various	2,892.000	350,434		342,413	368,846	(26,433)			(26,433)		342,413		8,021	8,021	6,345	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		11/30/2016	Various	22,110.000	410,786		348,265	407,708	(59,444)			(59,444)		348,265		62,522	62,522		
G12793-10-8	BP PLC	B	04/26/2016	Various	150,472.000	756,196		760,481	785,104	(68,313)		797	(69,109)	44,486	760,481	(62,619)	58,334	(4,285)	6,590	
Q6634U-10-6	BRAMBLES	B	04/26/2016	Various	30,206.000	278,314		206,607	254,267	(48,413)			(48,413)	753	206,607	3,562	68,146	71,708	1,524	
J04578-12-6	BRIDGESTONE	B	11/30/2016	Various	17,500.000	647,904		590,056	607,216	(17,515)			(17,515)	355	590,056	30,546	27,302	57,848	14,991	
110122-10-8	BRISTOL MYERS SQUIBB CO		12/08/2016	Various	13,508.000	855,222		799,674	929,215	(129,542)			(129,542)		799,674		55,548	55,548	6,267	
G15540-11-8	BRITISH LAND COMPANY PLC	B	04/26/2016	Various	24,410.000	237,488		266,072	282,786	(16,024)		16,714	(32,738)	16,024	266,072	(24,096)	(4,488)	(28,585)	2,904	
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	B	04/26/2016	Various	18,047.000	255,843		278,604	295,786	(27,151)		6,791	(33,942)	16,760	278,604	(24,143)	1,382	(22,761)	1,115	
111320-10-7	BROADCOM CORP		02/03/2016	Various	22,746.000	1,246,932		1,085,601	1,315,174	(229,573)			(229,573)		1,085,601		161,330	161,330		
Y09827-10-9	BROADCOM LTD	D	04/25/2016	Various	0.490	61		67							67		(7)	(7)		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	B	11/30/2016	Various	15,351.000	473,112		500,505	482,378	(41,434)			(41,434)	44,792	500,505	(32,537)	5,145	(27,392)	1,163	
SBYNDN-00-7	BROOKFIELD BUSINESS PARTNERS LIMIT	B	07/14/2016	Various	636.640	11,816		16,059							16,059	(738)	(3,506)	(4,244)		
115637-20-9	BROWN FORM AN CORP CLASS B		07/07/2016	Various	2,635.000	251,260		251,643							251,643		(383)	(383)	786	
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	04/26/2016	Various	79,322.000	517,632		503,804	551,477	(78,564)		358	(78,922)	31,248	503,804	(41,271)	55,100	13,828	5,017	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G16962-10-5	BUNGE LTD		04/18/2016	Various	3,491.000	193,067		225,966	238,365			12,399	(12,399)		225,966		(32,900)	(32,900)	896	
G17000-10-5	BURBERRY GROUP	B	04/26/2016	Various	11,386.000	199,792		200,543	200,543	(11,363)			(11,363)	11,363	200,543	(17,426)	16,675	(751)	1,665	
12673P-10-5	CA INC		12/01/2016	Various	11,269.000	356,047		363,694							363,694		(7,647)	(7,647)	4,612	
127097-10-3	CABOT OIL + GAS CORP COM		04/25/2016	Various	5,263.000	111,252		93,102	93,102						93,102		18,150	18,150	105	
13057Q-10-7	CALIFORNIA RESOURCES CORP		06/06/2016	Various	4,016.830	38,768		38,541	85,902			47,928	(47,928)		38,541		227	227		
13342B-10-5	CAMERON INTERNATIONAL		04/05/2016	Various	10,909.000	720,872		588,235	689,449	(101,214)			(101,214)		588,235		132,637	132,637		
134429-10-9	CAMPBELL SOUP CO		11/30/2016	Various	26,678.000	1,543,888		1,284,502	1,401,929	(117,427)			(117,427)		1,284,502		259,386	259,386	29,612	
136069-10-1	CANADIAN IMP BANK COM NPV	B	04/25/2016	Various	4,519.000	291,225		296,658	296,658	(19,676)			(19,676)	19,676	296,658	(17,904)	12,471	(5,433)	3,403	
13643E-10-5	CANADIAN OIL SANDS LTD	B	02/10/2016	MERGER	54,830.000	326,006		306,169	326,430	(53,921)			(53,921)	33,659	306,169	(32,235)	52,073	19,838		
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	04/25/2016	Various	2,550.000	319,799		324,427	324,427	(21,518)			(21,518)	21,518	324,427	(14,004)	9,376	(4,628)	643	
J05124-14-4	CANON	B	04/26/2016	Various	12,300.000	360,360		354,730	375,764	(12,384)			(12,384)	(8,651)	354,730	27,814	5,630	7,387		
G1846J-11-5	CAPITA GROUP PLC CMN STK	B	04/26/2016	Various	14,764.000	213,169		244,023	262,869	(14,895)		18,846	(33,741)	14,895	244,023	(22,191)	8,663	(30,854)	2,056	
14040H-10-5	CAPITAL ONE FINL CORP		07/07/2016	Various	14,435.000	945,056		1,015,023	901,456			12,035	(12,035)		1,015,023		69,967	69,967	2,906	
14149Y-10-8	CARDINAL HEALTH INC		05/11/2016	Various	6,540.000	530,728		509,477	583,826	(66,858)		7,491	(74,349)		509,477		21,251	21,251	4,190	
143658-30-0	CARNIVAL CORP		04/25/2016	Various	5,182.000	247,936		257,545	282,315	(24,770)			(24,770)		257,545		9,610	9,610	1,351	
F13923-11-9	CARREFOUR EUR2.50	B	04/26/2016	Various	7,152.000	197,828		202,539	207,050	(4,532)		4,510	(9,042)	4,532	202,539	(123)	4,589	(4,711)		
149123-10-1	CATERPILLAR INC		04/25/2016	Various	5,114.000	342,582		334,251	347,547	(13,296)			(13,296)		334,251		8,331	8,331	4,573	
124857-20-2	CBS CORP C LASS B		07/07/2016	Various	11,970.000	587,771		513,096	564,146	(51,050)			(51,050)		513,096		74,675	74,675	2,191	
12508E-10-1	CDK GLOBAL INC		11/30/2016	Various	14,090.000	742,234		653,931	668,852	(14,059)		862	(14,921)		653,931		88,303	88,303	3,806	
136385-10-1	CDN NAT RES COM NPV	B	06/15/2016	Various	10,914.000	252,057		219,147	237,435	(41,611)			(41,611)	15,748	219,147	(9,309)	42,219	32,910	289	
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	04/25/2016	Various	8,623.000	495,264		480,159	480,159	(31,846)			(31,846)	31,846	480,159	(18,783)	33,888	15,105	456	
151020-10-4	CELGENE CORP.		12/07/2016	Various	9,251.000	974,842		979,025	814,368	(78,812)		12,734	(91,546)		979,025		(4,183)	(4,183)		
15135U-10-9	CENOVUS ENERGY INC	B	04/25/2016	Various	10,684.000	136,491		134,598	134,598	(8,922)			(8,922)	8,922	134,598	(1,043)	2,936	1,893	159	
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	04/26/2016	Various	2,500.000	468,889		401,307	448,896	(37,290)			(37,290)	(10,300)	401,307	33,854	33,728	67,582	458	
G2018Z-14-3	CENTRICA ORD GBP0.0617284	B	04/26/2016	Various	50,142.000	157,139		161,185	161,185	(9,127)			(9,127)	9,127	161,185	(14,335)	10,289	(4,047)		
156700-10-6	CENTURYLINK INC		04/25/2016	Various	6,733.000	206,165		169,133	169,402	(269)			(269)		169,133		37,032	37,032	1,643	
156782-10-4	CERNER CORP		04/25/2016	Various	3,725.000	204,359		213,425	224,133	(782)		9,926	(10,708)		213,425		(9,066)	(9,066)		
808513-10-5	CHARLES SCHWAB		04/25/2016	Various	17,133.000	438,077		501,621	564,190	(60,538)		2,031	(62,569)		501,621		(63,544)	(63,544)	500	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/16/2016	DIRECT	0.410	92		92							92					
163851-10-8	CHEMOURS ORD		11/30/2016	Various	34,601.000	832,302		239,937	185,461	147,152		92,676	54,476		239,937		592,365	592,365	4,028	
16411R-20-8	CHENIERE ENERGY INC		07/08/2016	Various	2,431.000	73,954		88,523	90,555			2,031	(2,031)		88,523		(14,569)	(14,569)		
165167-10-7	CHESAPEAKE ENERGY CORP		11/30/2016	Various	24,451.000	166,492		107,119	110,030			2,911	(2,911)		107,119		59,373	59,373		
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	B	04/26/2016	Various	34,500.000	193,748		223,787	224,357	28		570	(543)	(28)	223,787	(491)	(29,547)	(30,039)		
166764-10-0	CHEVRON CORP		04/25/2016	Various	13,797.000	1,235,820		1,088,307	1,241,178	(152,871)			(152,871)		1,088,307		147,512	147,512	8,668	
169656-10-5	CHIPOTLE MEXICAN GRILL		04/25/2016	Various	400.000	185,833		190,937	191,940			1,003	(1,003)		190,937		(5,104)	(5,104)		
171232-10-1	CHUBB CORP		01/15/2016	Various	9,742.000	1,264,053		1,057,803	1,292,179	(234,376)			(234,376)		1,057,803		206,250	206,250	5,553	
H1467J-10-4	CHUBB LTD		12/01/2016	Various	28.440	3,646		3,550							3,550		97	97	39	
171340-10-2	CHURCH & DWIGHT CO.		12/01/2016	Various	7,129.000	316,037		341,622							341,622		(25,584)	(25,584)	1,056	
F80343-10-0	CIE DE ST-GOBAIN EUR4	B	04/26/2016	Various	7,689.000	314,206		332,242	332,850	(7,877)			(7,877)	7,269	332,242	240	18,275	(18,035)		
125509-10-9	CIGNA CORP		11/30/2016	Various	3,384.000	453,561		437,789	494,010	(57,223)			(57,223)		437,789		15,771	15,771	53	
172908-10-5	CINTAS COR P COM		09/01/2016	Various	4,464.000	401,755		404,825	406,447			1,622	(1,622)		404,825		(3,070)	(3,070)		
17275R-10-2	CISCO SYS INC		12/08/2016	Various	91,684.000	2,377,006		2,433,256	2,489,679	(56,424)		(357)	(56,067)		2,433,256		(56,250)	(56,250)	33,196	
172967-42-4	CITIGROUP INC		11/15/2016	Various	22,587.000	910,142		1,080,078	1,168,877	(48,336)		40,463	(88,799)		1,080,078		(169,935)	(169,935)	1,129	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	04/26/2016	Various	34,500.000	422,062		446,049	465,630	(19,523)			(19,523)	(58)	446,049	(978)	23,009	(23,986)		
12561W-10-5	CLECO CORP. HOLDING CO		04/14/2016	MERGER	15,226.000	843,064		733,132	794,949	(61,818)			(61,818)		733,132		109,932	109,932	6,090	
189054-10-9	CLOROX CO		11/30/2016	Various	3,783.000	468,725		404,774	479,798	(75,024)			(75,024)		404,774		63,951	63,951	5,717	
Y16600-10-4	CLP HOLDINGS LTD	B	04/26/2016	Various	30,000.000	268,216		252,361	254,898	(2,506)			(2,506)	(31)	252,361	(550)	16,406	15,855	1,082	
12572Q-10-5	CME GROUP INC.		11/30/2016	Various	3,777.000	364,948		337,198	342,196	(4,998)			(4,998)		337,198		27,750	27,750	12,920	
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		05/31/2016	Various	33,772.000	1,727,912		1,610,318	1,662,933	(52,615)			(52,615)		1,610,318		117,594	117,594	13,910	
191216-10-0	COCA COLA CO.		11/30/2016	Various	47,829.000	2,044,302		1,924,151	2,054,734	(130,583)			(130,583)		1,924,151		120,151	120,151	23,540	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/25/2016	Various	7,671.000	430,444		460,413	460,413						460,413		(29,970)	(29,970)		
194162-10-3	COLGATE PALMOLIVE CO		07/08/2016	Various	7,671.000	509,229		486,802	511,042	(24,240)			(24,240)		486,802		22,427	22,427	3,181	
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		09/09/2016	Various	184,474.000	2,993,727		2,335,441	3,224,606	(889,165)			(889,165)		2,335,441		658,286	658,286	34,538	
20030N-10-1	COMCAST CORP NEW CL A		07/08/2016	Various	19,524.000	1,159,090		1,102,019	1,099,087						1,102,019		57,071	57,071	5,984	
200340-10-7	COMERICA INC		02/02/2016	Various	7,424.000	247,614		307,836	310,546	(2,710)			(2,710)		307,836		(60,223)	(60,223)	1,559	
D1729W1-27-9	COMMERZBANK AG	B	04/26/2016	Various	27,130.000	235,647		260,929	282,099	(3,719)		20,710	(24,430)	3,259	260,929	2,430	(27,712)	(25,281)	2,766	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	B	04/26/2016	Various	11,788.000	638,823		601,985	733,536	(133,890)			(133,890)	2,339	601,985	10,257	26,581	36,838	17,954	
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	04/26/2016	Various	5,764.000	372,823		403,619	415,169	(18,484)		11,551	(30,035)	18,484	403,619	(12,045)	(18,750)	(30,795)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
SBLNN3-L4-1	COMPASS GROUP PLC	B	04/26/2016	Various	23,471.000	408,020		374,370	406,479	(55,141)			(55,141)	23,032	374,370	(31,600)	65,250	33,650	6,502	
205887-10-2	CONAGRA BRANDS INC		11/30/2016	Various	9,258.000	563,987		523,113	390,317	(28,042)			(28,042)		523,113		40,874	40,874	4,166	
20605P-10-1	CONCHO RESOURCES INC		04/25/2016	Various	1,777.000	180,468		165,012	165,012						165,012		15,456	15,456		
20825C-10-4	CONOCOPHILLIPS		04/25/2016	Various	8,312.000	301,352		379,562	388,087			8,526	(8,526)		379,562		(78,209)	(78,209)	734	
209115-10-4	CONSOLIDATED EDISON INC		12/02/2016	Various	7,419.000	525,819		460,131	476,819	(16,688)			(16,688)		460,131		65,688	65,688	9,857	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		07/07/2016	Various	1,697.000	270,609		235,643	241,721	(6,078)			(6,078)		235,643		34,966	34,966	1,021	
D16212-14-0	CONTINENTAL AG	B	11/30/2016	Various	2,003.000	387,839		407,916	488,589	(135,630)			(135,630)	54,957	407,916	(32,389)	12,312	(20,077)	2,895	
219350-10-5	CORNING IN C COM		04/25/2016	Various	12,739.000	245,492		218,092	232,869	(14,777)			(14,777)		218,092		27,400	27,400	1,460	
22160K-10-5	COSTCO WHS L CORP NEW COM		11/30/2016	Various	9,724.000	1,459,513		1,414,249	1,570,426	(150,086)		6,091	(156,177)		1,414,249		45,264	45,264	6,295	
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	04/26/2016	Various	12,891.000	138,908		144,067	152,358	(8,127)		3,498	(11,626)	3,335	144,067	(94)	(5,064)	(5,158)		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	B	04/26/2016	Various	17,577.000	253,420		325,182	380,864	(23,313)		46,961	(70,273)	14,591	325,182	(8,329)	(63,433)	(71,762)		
22576C-10-1	CRESCENT POINT ENERGY	B	04/25/2016	Various	9,298.000	131,001		105,900	107,900	(9,152)			(9,152)	7,152	105,900	(822)	25,922	25,101	1,789	
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	04/26/2016	Various	13,786.000	340,303		361,633	399,852	(46,952)			(46,952)	8,732	361,633	1,014	(22,344)	(21,329)	1,036	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		04/25/2016	Various	4,133.000	351,305		325,970	357,298	(31,328)			(31,328)		325,970		25,335	25,335	1,159	
Q3018U-10-9	CSL LIMITED COMMON STOCK	B	11/30/2016	Various	9,081.000	671,504		597,358	695,771	(172,922)			(172,922)	74,509	597,358	(51,696)	125,842	74,146	6,911	
126408-10-3	CSX CORP		04/25/2016	Various	10,954.000	274,619		283,463	284,256			793	(793)		283,463		(8,844)	(8,844)	1,580	
231021-10-6	CUMMINS IN C COM		04/25/2016	Various	2,027.000	211,554		178,396	178,396						178,396		33,157	33,157	1,667	
126650-10-0	CVS HEALTH CORPORATION		10/28/2016	Various	48,954.000	4,327,829		4,496,777	4,786,233	(64,619)		224,837	(289,456)		4,496,777		(168,947)	(168,947)	56,284	
SBD6GN-D6-5	CYBG CDI PLC	B	03/02/2016	Various	15,856.250	41,731		54,203							54,203	(6,311)	(6,162)	(12,472)		
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	04/26/2016	Various	17,400.000	209,533		260,714	294,351	(12,488)		14,382	(26,870)	(6,767)	260,714	20,102	(71,283)	(51,181)	1,208	
J10038-11-5	DAIKIN INDUSTRIES JPY50	B	04/26/2016	Various	4,100.000	289,657		228,544	303,372	(67,867)			(67,867)	(6,961)	228,544	18,222	42,891	61,113	570	
D1668R-12-3	DAIMLERCHRYSLER	B	04/26/2016	Various	7,240.000	487,148		524,095	610,152	(99,382)			(99,382)	13,325	524,095	1,492	(38,438)	(36,946)	2,887	
J11718-11-1	DAIWA SECURITIES	B	04/26/2016	Various	32,000.000	194,695		197,711	198,126	4,546		415	4,131	(4,546)	197,711	17,628	(20,645)	(3,016)	1,309	
235851-10-2	DANAHER CO RP COM		12/14/2016	Various	23,026.000	2,442,488		2,355,297	2,138,655	(73,409)			(73,409)		2,355,297		87,191	87,191	5,835	
K22272-11-4	DANSKE BANK	B	11/30/2016	Various	20,842.000	581,649		561,278	561,871	(40,140)			(40,140)	39,547	561,278	(29,962)	50,334	20,371	9,469	
237194-10-5	DARDEN RESTAURANTS INC		08/04/2016	Various	7,426.000	453,791		426,983	472,591	(45,608)			(45,608)		426,983		26,808	26,808	11,196	
V27915-10-3	DBS GROUP HOLDINGS LTD	B	04/26/2016	Various	13,400.000	141,006		152,763	157,647	(10,754)			(10,754)	5,870	152,763	(1,518)	(10,239)	(11,757)		
244199-10-5	DEERE & CO.		11/30/2016	Various	10,560.000	861,989		795,201	805,411	(10,210)			(10,210)		795,201		66,788	66,788	11,179	
24703L-10-3	DELL TECHNOLOGIES CLASS V INC		11/30/2016	Various	4,932.560	262,916		191,280							191,280		71,637	71,637		
G27823-10-6	DELPHI AUTOMOTIVE PLC		04/25/2016	Various	3,910.000	270,402		294,157	335,204	(40,508)		540	(41,048)		294,157		(23,754)	(23,754)	990	
247361-70-2	DELTA AIR LINES, INC.		07/08/2016	Various	7,222.000	305,026		331,654	93,472	(7,928)		2,606	(10,534)		331,654		(26,628)	(26,628)	1,123	
J12075-10-7	DENSO CORP	B	04/26/2016	Various	7,600.000	295,287		316,336	367,570	(39,518)		3,237	(42,755)	(8,479)	316,336	25,053	(46,102)	(21,049)	875	
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	B	04/26/2016	Various	14,983.000	255,802		333,275	366,618	(8,006)		33,343	(41,349)	8,006	333,275	(140)	(77,333)	(77,472)		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	08/11/2016	Various	15,756.000	1,295,062		1,313,345	1,393,050	(138,397)		814	(139,211)	59,506	1,313,345	(15,964)	(2,320)	(18,284)	24,922	
D19225-10-7	DEUTSCHE POST AG COM STK	B	11/30/2016	Various	17,867.000	503,041		484,256	503,759	(33,260)			(33,260)	13,757	484,256	(10,869)	29,654	18,785	7,047	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	11/30/2016	Various	44,144.000	719,038		739,748	800,346	(148,321)			(148,321)	87,723	739,748	(55,054)	34,344	(20,710)	10,360	
25179M-10-3	DEVON ENERGY CORP.		04/25/2016	Various	4,830.000	123,662		147,670	154,560			6,890	(6,890)		147,670		(24,008)	(24,008)	363	
254709-10-8	DISCOVER FINL SVCS		07/07/2016	Various	15,601.000	784,902		817,559	836,526	(12,631)		6,336	(18,967)		817,559		(32,657)	(32,657)	3,536	
25470M-10-9	DISH NETWORK CORP		04/18/2016	Various	2,916.000	135,893		152,333	166,737			14,403	(14,403)		152,333		(16,440)	(16,440)		
254687-10-6	DISNEY WALT CO		05/13/2016	Various	81,962.000	7,892,082		8,195,963	8,612,567	(376,807)		39,797	(416,604)		8,195,963		(303,881)	(303,881)	48,249	
R1812S-10-5	DNB ASA	B	02/08/2016	Various	10,047.000	113,096		124,632	124,632	(10,821)			(10,821)	10,821	124,632	(6,803)	(4,732)	(11,536)		
256677-10-5	DOLLAR GENERAL CORP		04/25/2016	Various	4,378.000	331,217		314,647	314,647						314,647		16,570	16,570	1,290	
25746U-10-9	DOMINION RES INC VA		04/25/2016	Various	5,136.000	357,804		347,399	347,399						347,399		10,405	10,405	488	
260003-10-8	DOVER CORP COM		11/30/2016	Various	14,669.000	1,033,813		969,900	899,356	70,544			70,544		969,900		63,912	63,912	20,769	
260543-10-3	DOW CHEM CO		11/30/2016	Various	11,095.000	545,547		470,576	571,171	(100,595)			(100,595)		470,576		74,971	74,971	8,212	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/01/2016	Various	25,365.000	2,255,508		2,141,741	2,201,757	(187,181)		31,805	(218,986)		2,141,741		113,767	113,767	21,133	
233331-10-7	DTE ENERGY CO		04/28/2016	Various	6,661.000	571,107		523,906	534,146	(10,240)			(10,240)		523,906		47,201	47,201	7,839	
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/25/2016	Various	7,068.000	430,775		340,678	470,729	(130,051)			(130,051)		340,678		90,097	90,097	1,401	
26441C-20-4	DUKE ENERGY HLDG CORP		04/28/2016	Various	8,105.000	633,635		573,875	578,616	(4,741)			(4,741)		573,875		59,760	59,760	2,817	
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME		08/24/2016	CANCELLED TRADE	0.000	1,300											1,300	1,300		
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)		08/24/2016	CANCELLED TRADE	0.000	4,141											4,141	4,141		
269246-40-1	E TRADE FINANCIAL CORP		02/02/2016	Various	7,298.000	165,022		204,235	216,313	(12,078)			(12,078)		204,235		(39,212)	(39,212)		
D24914-13-3	E.ON AG CMN STK	B	09/15/2016	Various	15,850.000	201,823		183,482	153,773	(21,313)			(21,313)	3,366	183,482	(27)	18,368	18,341		
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	04/26/2016	Various	5,847.000	354,179		345,328	393,799	(57,071)			(57,071)	8,600	345,328	714	8,137	8,851		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	04/26/2016	Various	5,200.000	471,890		436,572	494,950	(46,985)			(46,985)	(11,393)	436,572	38,966	(3,648)	35,318	1,202	
G29183-10-3	EATON CORP PLC		04/25/2016	Various	4,450.000	261,303		228,285	231,578	(3,293)			(3,293)		228,285		33,018	33,018	939	
278642-10-3	EBAY INC		11/30/2016	Various	15,068.000	380,014		371,932	413,629	(39,864)		2,208	(42,072)		371,932		8,082	8,082		
278865-10-0	ECOLAB INC		12/07/2016	Various	13,992.000	1,554,185		1,548,395	1,600,405	(36,786)		15,225	(52,010)		1,548,395		5,790	5,790	7,501	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
281020-10-7	EDISON INTL		12/02/2016	Various	6,456.000	435,834		384,720	382,260	2,460			2,460		384,720		51,114	51,114	6,335	
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/19/2016	Various	4,800.000	419,412		347,167	379,104	(31,937)			(31,937)		347,167		72,245	72,245		
532457-10-8	ELI LILLY & CO		11/30/2016	Various	24,734.000	1,810,258		2,003,398	2,084,087	(59,080)		21,608	(80,688)		2,003,398		(193,141)	(193,141)	13,191	
268648-10-2	EMC CORP		09/07/2016	Various	74,429.000	2,022,313		2,035,476	1,911,337	124,140			124,140		2,035,476		(13,163)	(13,163)	19,803	
291011-10-4	EMERSON ELEC CO		04/25/2016	Various	5,753.000	289,531		254,110	275,166	(21,056)			(21,056)		254,110		35,421	35,421	1,788	
29250N-10-5	ENBRIDGE INC	B	04/25/2016	Various	8,647.000	304,133		286,345	286,345	(18,992)			(18,992)	18,992	286,345	(12,245)	30,032	17,788	1,198	
292505-10-4	ENCANA CORP COM NPV	B	11/30/2016	Various	49,799.000	531,866		291,171	252,024	108,240		97,269	10,971	28,176	291,171	(18,042)	258,737	240,695	1,499	
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	04/26/2016	Various	87,404.000	355,643		369,534	369,534	(8,070)			(8,070)	8,070	369,534	690	(14,580)	(13,890)		
T3643A-14-5	ENI SPA	B	04/26/2016	Various	31,004.000	452,462		464,779	464,779	(10,150)			(10,150)	10,150	464,779	286	(12,603)	(12,317)		
29364G-10-3	ENTERGY CORP		04/25/2016	Various	3,876.000	282,507		252,328	264,963	(12,636)			(12,636)		252,328		30,179	30,179	3,295	
26875P-10-1	EOG RESOUR CES INC COM		04/25/2016	Various	4,748.000	334,048		336,111	336,111						336,111		(2,063)	(2,063)	946	
26884L-10-9	EQT CORPORATION		04/25/2016	Various	2,784.000	169,240		145,130	145,130						145,130		24,110	24,110	37	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		04/25/2016	Various	4,237.000	309,538		317,949	345,697	(27,710)		38	(27,748)		317,949		(8,411)	(8,411)	18,626	
W26049-11-9	ERICSSON NAMN-AKTIER B	B	04/26/2016	Various	27,420.000	233,298		267,676	267,676	2,028			2,028	(2,028)	267,676	4,913	(39,290)	(34,377)	4,132	
F31668-10-0	ESSILOR INTERNAT EUR0.35	B	04/26/2016	Various	2,528.000	310,751		307,303	315,946	(15,544)			(15,544)	6,900	307,303	102	3,346	3,449		
518439-10-4	ESTEE LAUDER COS.		11/28/2016	Various	17,028.000	1,490,433		1,474,527	1,499,486	(24,959)			(24,959)		1,474,527		15,906	15,906	6,744	
30040W-10-8	EVERSOURCE ENERGY		12/02/2016	Various	10,485.000	564,290		488,865	535,469	(46,604)			(46,604)		488,865		75,425	75,425	6,458	
30161N-10-1	EXELON CORP COM		04/25/2016	Various	8,531.000	278,244		236,906	236,906						236,906		41,338	41,338	1,464	
G32655-10-5	EXPERIAN PLC COMMON STOCK	B	04/26/2016	Various	16,247.000	279,501		260,375	287,597	(43,518)			(43,518)	16,296	260,375	(23,165)	42,291	19,126	1,982	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		04/25/2016	Various	11,906.000	874,455		970,967	1,040,703	(55,331)		14,405	(69,736)		970,967		(96,512)	(96,512)		
30231G-10-2	EXXON MOBIL CORP		04/25/2016	Various	32,984.000	2,735,134		2,452,360	2,571,103	(118,742)			(118,742)		2,452,360		282,774	282,774	13,709	
315616-10-2	F5 NETWORKS INC		01/06/2016	Various	3,611.000	344,668		350,123	350,123						350,123		(5,454)	(5,454)		
30303M-10-2	FACEBOOK INC		11/29/2016	Various	16,345.000	1,725,529		1,469,416	1,710,668	(241,252)			(241,252)		1,469,416		256,114	256,114		
J13440-10-2	FANUC LTD JPY50	B	04/26/2016	Various	2,100.000	311,585		321,141	367,995	(38,410)			(38,410)	(8,444)	321,141	24,494	(34,050)	(9,556)	731	
J1346E-10-0	FAST RETAILING CO	B	04/18/2016	Various	800.000	232,845		280,171	283,570	6,507		3,399	3,108	(6,507)	280,171	21,535	(68,860)	(47,326)	433	
31428X-10-6	FEDEX CORP		04/25/2016	Various	3,990.000	594,594		581,045	594,470	(13,425)			(13,425)		581,045		13,549	13,549	1,317	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/30/2016	Various	9,926.000	683,027		602,563	601,516	1,048			1,048		602,563		80,464	80,464	4,046	
316773-10-0	FIFTH THIRD BANCORP		11/30/2016	Various	77,130.000	1,726,296		1,472,320	1,550,313	(48,023)		29,970	(77,993)		1,472,320		253,976	253,976	28,689	
320866-10-6	FIRST MID ILLINOIS BANCSHARES INC		09/19/2016	Various	75,397.000	1,906,604		1,583,337	1,960,322	(376,985)			(376,985)		1,583,337		323,267	323,267	40,027	
337932-10-7	FIRSTENERGY CORP		04/25/2016	Various	6,216.000	208,547		194,623	197,234	(2,611)			(2,611)		194,623		13,924	13,924	2,238	
337738-10-8	FISERV INC COM		11/30/2016	Various	9,299.000	942,028		737,652	850,487	(112,834)			(112,834)		737,652		204,376	204,376		
30249U-10-1	FMC TECHNLOGIES INC		11/30/2016	Various	17,866.000	566,515		495,869	518,293	234,665		257,089	(22,424)		495,869		70,646	70,646		
345370-86-0	FORD MTR C O DEL COM PAR U		04/25/2016	Various	28,258.000	335,767		383,268	398,155	(14,694)		193	(14,887)		383,268		(47,501)	(47,501)	11,303	
34959J-10-8	FORTIVE CORP		07/12/2016	DIRECT	0.500	25		21							21		4	4		
X2978Z-11-8	FORTUM OYJ EUR3.40	B	11/30/2016	Various	21,153.000	303,257		319,287	319,861	(29,097)			(29,097)	28,524	319,287	(28,505)	12,474	(16,031)	18,254	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		07/07/2016	Various	1,914.000	109,283		90,688	106,227	(15,539)			(15,539)		90,688		18,595	18,595	548	
F6866T-10-0	FRANCE TELECOM	B	04/26/2016	Various	18,664.000	314,116		281,671	313,954	(39,139)			(39,139)	6,856	281,671	542	31,903	32,445		
354613-10-1	FRANKLIN RES INC		04/25/2016	Various	3,523.000	133,706		129,717	129,717						129,717		3,989	3,989	921	
35671D-85-7	FREEPORT MCMORAN INC		04/25/2016	Various	9,763.000	64,550		66,096	66,096						66,096		(1,545)	(1,545)		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	B	04/26/2016	Various	3,691.000	313,312		287,664	311,661	(30,804)			(30,804)	6,807	287,664	351	25,297	25,648		
D27348-12-3	FRESENIUS SE & CO KGAA	B	11/30/2016	Various	12,376.000	820,597		788,578	886,904	(143,784)			(143,784)	45,459	788,578	(20,773)	52,792	32,019	2,058	
J14208-10-2	FUJI FILM HLDGS CO NPV	B	11/30/2016	Various	12,200.000	479,860		441,336	515,200	(67,739)			(67,739)	(6,126)	441,336	28,751	9,773	38,524	2,218	
J14406-13-6	FUJI HEAVY INDUSTRIES	B	11/30/2016	Various	14,500.000	544,927		515,035	605,940	(90,124)		672	(90,796)	(108)	515,035	28,372	1,520	29,892	8,858	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	11/30/2016	Various	125,000.000	575,513		317,740	394,348	(76,472)			(76,472)	(136)	317,740	(263)	258,037	257,773	4,239	
F42768-10-5	GDF SUEZ CMN STK	B	04/26/2016	Various	9,934.000	155,455		158,817	176,168	(19,901)		1,306	(21,207)	3,856	158,817	1,177	(4,539)	(3,362)		
369550-10-8	GENERAL DYNAMICS CORP		12/01/2016	Various	6,367.000	882,313		858,788	856,440	(9,393)		7,721	(17,114)		858,788		23,525	23,525	5,771	
369604-10-3	GENERAL EL EC CO COM		11/30/2016	Various	122,377.000	3,649,161		3,110,339	3,416,844	(694,653)			(694,653)		3,110,339		538,822	538,822	57,545	
370023-10-3	GENERAL GROWTH PROPERTIES		11/30/2016	Various	16,243.000	435,040		413,084	441,972	(28,888)			(28,888)		413,084		21,955	21,955	7,188	
370334-10-4	GENERAL MLS INC		12/02/2016	Various	17,148.000	1,030,995		910,647	988,754	(78,107)			(78,107)		910,647		120,348	120,348	22,282	
37045V-10-0	GENERAL MOTORS CO		07/08/2016	Various	10,362.000	304,329		311,067	352,412	(41,344)			(41,344)		311,067		(6,738)	(6,738)	620	
372460-10-5	GENUINE PARTS CO		11/30/2016	Various	11,559.000	1,105,238		1,064,475	992,803	71,673			71,673		1,064,475		40,763	40,763	25,051	
375558-10-3	GILEAD SCIENCES INC		07/07/2016	Various	16,582.000	1,506,226		1,606,289	1,677,933	(36,771)		34,873	(71,644)		1,606,289		(100,063)	(100,063)	2,382	
H3238Q-10-2	GIVAUDAN SA REG	B	11/30/2016	Various	326.000	638,556		549,765	593,704	(89,160)			(89,160)	23,374	549,765	(19,073)	107,864	88,791	1,585	
G3910J-11-2	GLAXOSMITHKLINE PLC	B	04/26/2016	Various	38,877.000	778,030		745,534	786,740	(85,786)			(85,786)	44,579	745,534	(62,630)	95,126	32,496	24,419	
G39420-10-7	GLENCORE INTERNATIONAL PLC	B	04/26/2016	Various	89,869.000	167,523		124,626	119,848	(7,452)			(7,452)	6,791	119,187	(10,287)	58,623	48,336		
S26763-02-9	GOLDCORP INC	B	11/30/2016	Various	30,123.000	431,478		346,747	346,747	(23,060)			(23,060)	23,060	346,747	(8,938)	93,668	84,730	1,668	
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/15/2016	Various	5,330.000	846,444		935,250	960,626	(22,943)		2,433	(25,376)		935,250		(88,806)	(88,806)	94	
384802-10-4	GRAINGER W W INC		04/25/2016	Various	1,037.000	231,297		210,086	210,086						210,086		21,212	21,212	1,213	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38983D-30-0	GREAT AJAX CORP		10/24/2016	Various	214,894.000	2,972,769		2,404,664	2,604,515	(53,724)		146,128	(199,851)		2,404,664		568,105	568,105	127,235	
39138C-10-6	GREAT-WEST LIFECO INC	B	02/08/2016	CREDIT SUISSE	3,179.000	77,057		75,806	79,023	(8,455)			(8,455)	5,238	75,806	(5,109)	6,360	1,251		
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	B	11/30/2016	Various	14,283.000	1,171,238		1,169,780	1,223,097	(165,096)			(165,096)	111,780	1,169,780	(112,955)	114,413	1,458	25,759	
F12033-13-4	GROUPE DANONE	B	11/30/2016	Various	10,536.000	699,848		668,440	712,811	(80,254)			(80,254)	35,883	668,440	(28,806)	60,215	31,409	6,777	
406216-10-1	HALLIBURTON CO		04/25/2016	Various	8,076.000	279,739		274,907	274,907						274,907		4,832	4,832	478	
40650V-10-0	HALYARD HEALTH INC		04/25/2016	Various	2,478.000	61,619		70,726	82,790	(12,064)			(12,064)		70,726		(9,107)	(9,107)		
Y30327-10-3	HANG SENG BANK	B	04/26/2016	Various	9,000.000	155,687		160,965	171,287	(9,615)		686	(10,301)	(21)	160,965	(352)	(4,926)	(5,278)	1,671	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		07/07/2016	Various	15,331.000	656,822		666,285	666,285						666,285		(9,463)	(9,463)	4,102	
40412C-10-1	HCA HOLDINGS INC		07/07/2016	Various	5,039.000	372,858		349,270	227,981						349,270		23,589	23,589		
40414L-10-9	HCP INC		11/08/2016	Various	6,234.000	262,675		283,292	238,388	(6,172)		13,151	(19,322)		283,292		(20,617)	(20,617)	3,067	
42217K-10-6	HEALTH CARE REIT INC		11/01/2016	DISTRIBUTION	0.000	412											412	412		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	04/26/2016	Various	7,407.000	261,457		252,976	265,421	2,011		12,445	(10,434)	(2,011)	252,976	7,617	864	8,482		
F48051-10-0	HERMES INTERNATIONAL	B	11/30/2016	Various	1,504.000	613,428		517,332	509,336	(14,894)			(14,894)	22,890	517,332	(31,534)	127,630	96,096	4,580	
427866-10-8	HERSHEY COMPANY		11/30/2016	Various	12,285.000	1,166,272		1,143,339	1,096,682	46,657			46,657		1,143,339		22,933	22,933	22,660	
42809H-10-7	HESS CORP		11/30/2016	Various	11,977.000	646,572		612,620	580,645	225,866		193,891	31,975		612,620		33,952	33,952	6,773	
42824C-10-9	HEWLETT PACKARD ENTERPRISE		04/25/2016	Various	15,082.000	228,291		210,890	229,246	(18,356)			(18,356)		210,890		17,401	17,401	1,204	
J20454-12-0	HITACHI	B	04/26/2016	Various	52,000.000	226,897		257,912	298,915	(31,134)		2,989	(34,122)	(6,881)	257,912	19,337	(50,352)	(31,015)	438	
H36940-13-0	HOLCIM	B	05/31/2016	Various	4,788.000	233,995		259,294	240,596	(10,462)		6,534	(16,996)	10,462	259,294	(7,303)	(17,996)	(25,299)		
436440-10-1	HOLOGIC, INC.		07/08/2016	CITIGROUP GLOBAL MARKETS	84.000	2,987		2,813							2,813		174	174		
437076-10-2	HOME DEPOT INC		12/07/2016	Various	30,383.000	3,839,600		3,659,558	3,508,857	(324,212)		12,928	(337,140)		3,659,558		180,042	180,042	18,384	
J22302-11-1	HONDA MOTOR CO., LTD.	B	04/26/2016	Various	18,700.000	503,010		536,252	607,814	(41,249)		16,324	(57,572)	(13,989)	536,252	47,976	(81,219)	(33,243)	4,731	
438516-10-6	HONEYWELL INTERNATIONAL INC		12/01/2016	Various	8,904.000	972,509		862,006	920,219	(71,774)			(71,774)		862,006		110,503	110,503	6,575	
Y33370-10-0	HONG KONG AND CHINA GAS	B	06/27/2016	Various	107,000.000	257,901		263,847	209,854	(9,359)		120	(9,480)	(26)	263,847	(510)	(5,436)	(5,946)		
440452-10-0	HORMEL FOODS CORP		11/30/2016	Various	39,144.000	1,400,303		1,155,121	1,547,754	(392,633)			(392,633)		1,155,121		245,182	245,182	19,253	
44107P-10-4	HOST HOTELS & RESORTS INC		04/25/2016	Various	13,641.000	203,047		209,253	209,253						209,253		(6,206)	(6,206)	3,613	
431288-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		03/10/2016	CANCELLED TRADE	0.000	12,265											12,265	12,265		
J22848-10-5	HOYA CORPORATION	B	11/30/2016	Various	11,500.000	429,154		375,810	476,175	(92,118)			(92,118)	(8,248)	375,810	26,409	26,935	53,345	1,866	
40434L-10-5	HP INC		04/25/2016	Various	15,082.000	173,530		175,360	178,571	(3,211)			(3,211)		175,360		(1,830)	(1,830)	2,715	
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	04/26/2016	Various	147,666.000	964,971		1,055,284	1,167,012	(117,661)		60,194	(177,855)	66,127	1,055,284	(91,237)	924	(90,313)	9,732	
444859-10-2	HUMANA INC COM		05/24/2016	Various	5,492.000	941,839		964,902	980,377	(15,475)			(15,475)		964,902		(23,063)	(23,063)	2,752	
E6165F-16-6	IBERDROLA	B	11/30/2016	Various	52,765.000	382,862		381,548	375,437	(41,230)			(41,230)	15,165	381,548	(11,279)	12,593	1,314	280	
452308-10-9	ILLINOIS TOOL WKS INC		12/01/2016	Various	10,494.000	1,035,279		914,552	964,613	(59,019)			(59,019)		914,552		120,727	120,727	9,759	
452327-10-9	ILLUMINA INC		04/25/2016	Various	1,493.000	220,257		254,657	286,574	(24,075)		7,842	(31,917)		254,657		(34,400)	(34,400)		
453038-40-8	IMPERIAL OIL LTD		04/25/2016	Various	3,592.000	113,182		113,276	116,570	(11,020)			(11,020)	7,727	113,276	(4,625)	4,530	(95)	372	
E6282J-12-5	INDITEX SA	B	11/30/2016	Various	18,380.000	598,309		587,032	632,729	(86,665)			(86,665)	40,968	587,032	(26,410)	37,687	11,277	3,144	
G4766E-10-8	INDIVIOR PLC	B	11/30/2016	Various	209,081.000	651,425		600,707	578,732	14,272		19,127	(4,855)	26,830	600,707	(81,799)	132,516	50,717	9,501	
N4578E-41-3	ING GROEP NV -CVA OTHER	B	07/27/2016	Various	142,973.000	1,763,659		1,974,452	1,933,630	(153,914)		6,393	(160,308)	201,130	1,974,452	(145,559)	(65,233)	(210,793)	44,028	
G47791-10-1	INGERSOLL-RAND PLC		11/30/2016	Various	6,353.000	397,079		324,661	351,257	(26,597)			(26,597)		324,661		72,419	72,419	1,833	
J2467E-10-1	INPEX CORP	B	11/30/2016	Various	58,800.000	535,304		468,671	579,470	45,109		162,350	(117,242)	6,442	468,671	21,661	44,972	66,633	6,512	
Q49361-10-0	INSURANCE AUSTRALIA GRP.	B	11/30/2016	Various	134,466.000	555,945		457,035	543,939	(157,293)			(157,293)	70,389	457,035	(42,705)	141,615	98,910	28,752	
458140-10-0	INTEL CORP		04/25/2016	Various	51,419.000	1,575,840		1,538,349	1,771,385	(233,036)			(233,036)		1,538,349		37,491	37,491	9,893	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		11/30/2016	Various	3,806.000	457,446		411,890	469,161	(57,271)			(57,271)		411,890		45,556	45,556	5,040	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/01/2016	Various	8,499.000	1,162,402		1,171,032	1,150,503	(898)			(898)		1,171,032		(8,630)	(8,630)	14,890	
460146-10-3	INTERNATIONAL PAPER CO		04/25/2016	Various	6,108.000	236,210		230,272	230,272						230,272		5,939	5,939	2,688	
46113M-10-8	INTERVAL LEISURE GROUP		10/18/2016	Various	3,433.770	43,290		43,289							43,289		1	1	824	
T55067-10-1	INTESA SANPAOLO EURO.52	B	04/26/2016	Various	174,093.000	458,234		550,011	583,993	(12,753)		33,983	(46,735)	12,753	550,011	(74)	(91,703)	(91,777)		
461202-10-3	INTUIT INC.		04/25/2016	Various	4,038.000	388,453		358,373	389,667	(31,295)			(31,295)		358,373		30,081	30,081	1,582	
46120E-60-2	INTUITIVE SURGICAL INC		04/25/2016	Various	397.000	238,321		182,453	216,826	(34,372)			(34,372)		182,453		55,867	55,867		
G491BT-10-8	INVESCO LTD		04/25/2016	Various	5,818.000	170,041		180,487	194,787	(13,091)		1,209	(14,300)		180,487		(10,446)	(10,446)	1,571	
W48102-12-8	INVESTOR B	B	04/26/2016	Various	5,363.000	178,093		183,583	198,856	(13,784)			(13,784)	(1,490)	183,583	2,660	(8,149)	(5,490)		
J2501P-10-4	ITOCHU CORP JPY50	B	04/26/2016	Various	25,800.000	313,867		270,893	309,270	(31,254)			(31,254)	(7,123)	270,893	20,837	22,137	42,974	1,106	
G4984A-11-0	ITV PLC ORD GBP0.10	B	04/26/2016	Various	62,577.000	215,766		225,849	255,115	(36,380)		7,331	(43,711)	14,445	225,849	(20,273)	10,190	(10,082)		
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	11/30/2016	Various	5,500.000	190,425		188,508	204,418	(18,981)			(18,981)	3,070	188,508	7,560	(5,643)	1,918	5,882	
471109-10-8	JARDEN CORP		01/28/2016	GOLDMAN, SACHS & CO.	9,552.000	492,214		486,604	545,610	(59,006)			(59,006)		486,604		5,610	5,610		
478160-10-4	JOHNSON & JOHNSON		12/07/2016	Various	27,676.000	2,998,248		2,651,026	2,582,792	(225,296)			(225,296)		2,651,026		347,222	347,222	19,570	
478366-10-7	JOHNSON CONTROLS INC		09/08/2016	Various	23,235.000	1,015,482		1,035,697	917,550	119,098		952	118,147		1,035,697		(20,215)	(20,215)	22,412	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		11/30/2016	Various	4,085.735	316,855		278,227							278,227		38,628	38,628		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46625H-10-0	JP MORGAN CHASE & CO		11/30/2016	Various	50,054.000	3,113,591		3,119,289	3,305,066	(173,145)		12,632	(185,776)		3,119,289		(5,698)	(5,698)	31,592	
48203R-10-4	JUNIPER NETWORKS INC		07/07/2016	Various	16,302.000	414,127		433,511	449,935			16,424	(16,424)		433,511		(19,384)	(19,384)	956	
J30642-16-9	KAO CORP	B	11/30/2016	Various	13,000.000	661,085		559,872	675,963	(111,831)			(111,831)	(4,260)	559,872	35,339	65,874	101,213	5,943	
B5337G-16-2	KBC GROUP NV	B	04/26/2016	Various	4,970.000	268,630		289,846	311,355	(6,706)		21,509	(28,216)	6,706	289,846	(191)	(21,025)	(21,216)		
J31843-10-5	KDDI CORP JPY5000	B	11/30/2016	Various	26,400.000	706,436		584,468	692,178	(101,037)			(101,037)	(6,673)	584,468	43,087	78,880	121,967	6,994	
487836-10-8	KELLOGG CO.		11/30/2016	Various	10,332.000	757,208		677,811	746,694	(68,883)			(68,883)		677,811		79,397	79,397	12,892	
Y4722Z-12-0	KEPPEL CORP	B	04/26/2016	Various	32,300.000	124,256		144,433	148,221	(5,519)		3,788	(9,307)	5,519	144,433	(1,493)	(18,684)	(20,176)	2,362	
F5433L-10-3	KERING SA	B	04/26/2016	Various	1,185.000	204,352		193,122	203,324	(14,651)			(14,651)	4,450	193,122	111	11,119	11,230	1,637	
G52416-10-7	KERRY A	B	04/26/2016	Various	2,932.000	260,422		219,453	243,050	(28,916)			(28,916)	5,320	219,453	(38)	41,007	40,969	524	
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/03/2016	Various	6,370.000	584,937		332,132	573,173	(241,041)			(241,041)		332,132		252,806	252,806	2,070	
493267-10-8	KEYCORP NEW COM		11/03/2016	Various	21,917.000	270,855		269,009	289,085	(4,199)		15,878	(20,076)		269,009		1,846	1,846	1,550	
J32491-10-2	KEYENCE CORP JPY50	B	11/30/2016	Various	900.000	497,921		399,623	501,866	(94,213)			(94,213)	(8,031)	399,623	28,823	69,476	98,299	469	
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/30/2016	Various	17,978.000	607,270		557,743	509,317	48,427			48,427		557,743		49,527	49,527		
494368-10-3	KIMBERLY-CLARK CORP		04/27/2016	Various	5,564.000	712,549		620,219	708,297	(88,079)			(88,079)		620,219		92,330	92,330	6,307	
49456B-10-1	KINDER MORGAN INC DEL		04/25/2016	Various	10,016.000	170,104		149,439	149,439						149,439		20,665	20,665	1,252	
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	04/26/2016	Various	40,922.000	201,796		198,738	198,738	(11,253)			(11,253)	11,253	198,738	(17,675)	20,733	3,058		
482480-10-0	KLA TENCOR CORP		11/30/2016	Various	14,905.000	1,140,396		742,208	1,033,662	(291,454)			(291,454)		742,208		398,188	398,188	24,057	
500255-10-4	KOHLS CORP		04/25/2016	Various	4,014.000	179,664		185,888	191,187	(5,298)			(5,298)		185,888		(6,224)	(6,224)	581	
J35759-12-5	KOMATSU LTD NPV	B	11/30/2016	Various	18,300.000	329,361		269,428	303,035	(28,548)			(28,548)	(5,059)	269,428	20,155	39,778	59,934	3,313	
X4551T-10-5	KONE B	B	04/26/2016	Various	5,168.000	228,747		196,138	219,900	(28,575)			(28,575)	4,813	196,138	564	32,045	32,609	953	
SBD003-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	08/05/2016	Various	0.529	57,261		57,255							57,255		6	6		
N0139V-16-7	KONINKLIJKE AHOLD N.V.	B	07/25/2016	Various	54,534.530	1,046,270		1,062,929	1,207,186	(232,268)			(232,268)	88,011	1,062,929	(48,478)	31,819	(16,659)	24,674	
500754-10-6	KRAFT HEINZ ORD		04/25/2016	Various	7,031.000	513,963		496,248	511,576	(15,328)			(15,328)		496,248		17,715	17,715	4,534	
501044-10-1	KROGER CO		09/26/2016	Various	23,609.000	868,720		864,711	987,564	(105,408)		17,445	(122,853)		864,711		4,009	4,009	2,619	
J36662-13-8	KUBOTA CORP	B	04/18/2016	Various	17,000.000	229,273		232,150	266,811	(28,538)			(28,538)	(6,122)	232,150	21,002	(23,880)	(2,877)	1,891	
J37479-11-0	KYOCERA CORP JPY50	B	11/30/2016	Various	11,200.000	503,306		517,174	526,413	(6,270)		2,080	(8,350)	(888)	517,174	28,753	(42,622)	(13,868)	4,699	
501797-10-4	L BRANDS INC		04/25/2016	Various	3,679.000	299,204		298,183	352,522	(54,339)			(54,339)		298,183		1,021	1,021	6,396	
502424-10-4	L-3 COMMUNICATIONS		07/07/2016	Various	3,268.000	407,849		378,300	390,559	(11,291)		968	(12,259)		378,300		29,549	29,549	1,341	
H4768E-10-5	LAFARGEHOLCIM LTD LTD	B	09/08/2015	EXCHANGE	5,822.000	414,033		416,654	295,478	116,031			116,031	5,145	416,654	(2,621)		(2,621)		
F01764-10-3	L'AIR LIQUIDE S.A.	B	04/26/2016	Various	3,424.000	362,114		385,525	385,525	(8,419)			(8,419)	8,419	385,525	848	(24,260)	(23,412)		
G5375M-11-8	LAND SECURITIES GROUP	B	04/26/2016	Various	17,237.000	259,576		287,170	299,024	(16,944)		11,855	(28,798)	16,944	287,170	(25,850)	(1,744)	(27,594)	2,762	
517834-10-7	LAS VEGAS SANDS CORP		04/18/2016	Various	4,138.000	183,425		157,120	181,410	(24,290)			(24,290)		157,120		26,305	26,305	580	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	04/26/2016	Various	74,512.000	246,120		261,132	294,106	(42,035)		7,605	(49,639)	16,665	261,132	(23,427)	8,416	(15,011)		
524901-10-5	LEGG MASON INC COM		03/01/2016	Various	7,559.000	259,111		296,540	296,540						296,540		(37,428)	(37,428)	2,035	
524660-10-7	LEGGETT & PLATT INC		12/01/2016	Various	2,585.000	125,098		117,824							117,824		7,274	7,274	1,758	
F56196-18-5	LEGRAND	B	06/21/2016	Various	5,187.000	277,275		280,991	294,128	(25,904)			(25,904)	6,423	280,991	(297)	(3,419)	(3,716)		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	C	06/22/2016	Various	8,782.000	438,931		487,345	358,042			7,184	(7,184)		487,345		(48,415)	(48,415)		
G5480U-15-3	LIBERTY LILAC GROUP C	D	07/15/2016	Various	614.620	23,231		21,051	26,402	(5,379)			(5,379)		21,051		2,180	2,180		
534187-10-9	LINCOLN NA TL CORP IN COM		02/02/2016	Various	2,390.000	89,571		116,775	120,121	(3,346)			(3,346)		116,775		(27,205)	(27,205)	598	
D50348-10-7	LINDE AG	B	04/26/2016	Various	2,056.000	292,508		299,057	299,057	(6,531)			(6,531)	6,531	299,057	113	(6,661)	(6,548)		
Y5281M-11-1	LINK REIT	B	11/30/2016	Various	57,000.000	340,391		317,309	341,258	(23,914)			(23,914)	(36)	317,309	(611)	23,693	23,082	2,822	
53578A-10-8	LINKEDIN CORP		12/08/2016	Various	4,426.000	739,410		869,803	996,204	(81,998)		44,403	(126,401)		869,803		(130,394)	(130,394)		
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	04/26/2016	Various	477,835.000	423,396		510,076	514,619	(29,160)		4,542	(33,703)	29,160	510,076	(40,667)	(46,013)	(86,680)	1,323	
539481-10-1	LOBLAW COS LTD COM	B	04/25/2016	Various	4,019.000	197,501		189,044	189,044	(12,538)			(12,538)	12,538	189,044	(6,725)	15,182	8,457	158	
539830-10-9	LOCKHEED MARTIN CORP		12/01/2016	Various	4,264.000	1,002,145		870,257	788,037	(56,539)			(56,539)		870,257		131,888	131,888	7,846	
SBYSRJ-69-3	LONMIN PLC	B	11/30/2016	MORGAN STANLEY	122,381.000	228,554		240,732	150,615	88,625			88,625	1,492	240,732	(38,669)	26,491	(12,178)		
F58149-13-3	L'OREAL CMN STK	B	04/26/2016	Various	1,754.000	301,830		295,904	295,904	(6,463)			(6,463)	6,463	295,904	628	5,299	5,926		
548661-10-7	LOWES COS INC USD0.50		11/03/2016	Various	21,774.000	1,513,836		1,525,826	1,655,695	(117,796)		12,073	(129,869)		1,525,826		(11,989)	(11,989)	11,384	
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	11/30/2016	Various	2,921.000	497,711		459,654	459,780	(19,934)			(19,934)	19,809	459,654	(10,501)	48,558	38,057	2,691	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		07/07/2016	Various	7,655.000	615,230		643,808	665,220	(15,629)		5,783	(21,412)		643,808		(28,578)	(28,578)	3,414	
55261F-10-4	M & T BANK CORP		02/02/2016	Various	1,652.000	174,212		200,189	200,189						200,189		(25,977)	(25,977)		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	11/30/2016	Various	7,921.000	431,310		415,337	476,997	(105,114)		3,839	(108,953)	47,294	415,337	(30,486)	46,459	15,973	12,507	
55616P-10-4	MACYS INC		04/25/2016	Various	4,900.000	200,019		171,402	171,402						171,402		28,617	28,617	2,159	
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	04/25/2016	Various	5,582.000	199,890		225,514	225,514	(14,957)			(14,957)	14,957	225,514	(8,631)	(16,993)	(25,624)	262	
56501R-10-6	MANULIFE FINANCIAL CORP	B	04/25/2016	Various	16,124.000	213,727		239,564	240,740	(15,967)		1,176	(17,143)	15,967	239,564	(13,054)	(12,784)	(25,837)	434	
565849-10-6	MARATHON OIL CORP		11/30/2016	Various	27,265.000	420,509		400,169	343,266	56,903			56,903		400,169		20,340	20,340	4,050	
56585A-10-2	MARATHON PETROLEUM CORP		07/08/2016	Various	5,534.000	200,876		237,166	286,883	(30,492)		19,224	(49,716)		237,166		(36,290)	(36,290)	1,488	
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	B	04/26/2016	Various	31,307.000	189,793		197,027	208,753	(11,820)		11,726	(23,546)	11,820	197,027	(17,821)	10,587	(7,234)	3,095	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
571903-20-2	MARRIOTT I NTL INC NEW CL A		10/17/2016	Various	9,120.400	599,629		611,085	611,405			348	(348)		611,085		(11,456)	(11,456)	1,744	
571748-10-2	MARSH + MCLENNAN COS INC		12/01/2016	Various	7,142.000	442,632		380,592	364,639	(21,277)			(21,277)		380,592		62,040	62,040	4,379	
J39788-13-8	MARUBENI	B	11/30/2016	Various	205,300.000	1,114,769		939,355	1,066,819	74,355		212,741	(138,386)	10,922	939,355	46,658	128,756	175,414	28,134	
574599-10-6	MASCO CORP		07/07/2016	Various	1,829.000	56,670		46,730	51,761	(5,031)			(5,031)		46,730		9,940	9,940	521	
57636Q-10-4	MASTERCARD INC CLASS A		12/01/2016	Various	9,107.000	780,929		815,819	873,124	(70,512)			(70,512)		815,819		(34,890)	(34,890)	2,423	
J41551-10-2	MAZDA MOTOR CORP	B	04/26/2016	Various	10,000.000	149,763		156,213	209,817	(48,021)		761	(48,782)	(4,822)	156,213	14,616	(21,067)	(6,451)	631	
579780-20-6	MCCORMICK & CO.		11/30/2016	Various	17,121.000	1,571,104		1,354,507	1,464,873	(110,366)			(110,366)		1,354,507		216,597	216,597	24,649	
580135-10-1	MCDONALDS CORP		11/30/2016	Various	16,298.000	1,945,094		1,663,100	1,925,446	(262,346)			(262,346)		1,663,100		281,995	281,995	15,959	
580645-10-9	MCGRAW HILL FINANCIAL INC		04/28/2016	Various	12,524.000	1,161,805		1,132,578	1,234,616	(102,038)			(102,038)		1,132,578		29,227	29,227	4,509	
58155Q-10-3	MCKESSON CORP		04/25/2016	Various	2,171.000	344,847		387,810	428,186	(26,486)		13,890	(40,376)		387,810		(42,963)	(42,963)	916	
582839-10-6	MEAD JOHNSON NUTRITION CO A		12/14/2016	Various	3,509.000	273,594		247,034	277,036	(30,002)			(30,002)		247,034		26,561	26,561	2,102	
58409L-10-8	MEDEQUITIES RLTY TR INC		11/28/2016	Various	330,000.000	4,125,000		4,125,000	5,115,000	(165,000)		825,000	(990,000)		4,125,000				306,900	
G5960L-10-3	MEDTRONIC PLC		12/01/2016	Various	17,070.000	1,273,485		1,138,489	1,312,332	(171,546)		3,060	(174,606)		1,138,489		134,996	134,996	14,123	
58933Y-10-5	MERCK & CO. INC.		12/01/2016	Various	30,648.000	1,612,017		1,537,555	1,617,665	(81,377)			(81,377)		1,537,555		74,462	74,462	22,382	
59156R-10-8	METLIFE INC COM		04/25/2016	Various	6,274.000	241,551		293,656	302,470	(6,650)		2,164	(8,814)		293,656		(52,104)	(52,104)	2,353	
552953-10-1	MGM RESORTS INTERNATIONAL		07/07/2016	Various	1,463.000	33,558		27,644							27,644		5,913	5,913		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	D	11/30/2016	Various	12,773.000	613,236		531,513	511,686	19,826			19,826		531,513		81,724	81,724		
F61824-14-4	MICHELIN (CGDE) CMN STK	B	04/26/2016	Various	2,507.000	244,438		227,849	239,383	(16,773)			(16,773)	5,239	227,849	98	16,492	16,589		
595112-10-3	MICRON TEC HNOLOGY INC COM		04/25/2016	Various	9,788.000	104,012		122,285	138,598			16,313	(16,313)		122,285		(18,273)	(18,273)		
594918-10-4	MICROSOFT CORP		12/08/2016	Various	87,466.000	4,479,229		4,111,368	4,474,462	(724,948)		12,714	(737,662)		4,111,368		367,861	367,861	23,972	
J43830-11-6	MITSUBISHI CORPORATION	B	04/26/2016	Various	21,300.000	347,765		347,427	359,087	(3,390)			(3,390)	(8,271)	347,427	25,801	(25,463)	338	708	
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	04/26/2016	Various	25,000.000	253,938		227,529	266,532	(32,888)			(32,888)	(6,116)	227,529	17,479	8,931	26,409	746	
J43916-11-3	MITSUBISHI ESTATE CO	B	04/18/2016	Various	15,000.000	286,818		298,091	314,664	(2,409)		6,944	(9,353)	(7,220)	298,091	26,022	(37,295)	(11,273)	316	
J44002-12-9	MITSUBISHI HEAVY INDS	B	04/26/2016	Various	48,000.000	176,754		199,957	212,797	4,900		12,840	(7,941)	(4,900)	199,957	17,202	(40,404)	(23,202)	951	
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	B	04/26/2016	Various	98,800.000	465,183		517,327	621,817	(16,501)		73,666	(90,168)	(14,322)	517,327	48,646	(100,790)	(52,144)	4,332	
J44690-13-9	MITSUI & CO NPV	B	04/26/2016	Various	22,400.000	259,928		250,718	269,165	(12,244)			(12,244)	(6,203)	250,718	18,173	(8,963)	9,210	743	
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	04/18/2016	Various	11,000.000	257,566		278,184	279,446	6,412		1,263	5,149	(6,412)	278,184	24,367	(44,985)	(20,618)	421	
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	04/26/2016	Various	278,500.000	431,656		486,272	563,737	(32,425)		32,057	(64,481)	(12,983)	486,272	40,105	(94,721)	(54,616)	2,773	
608190-10-4	MOHAWK INDUSTRIES INC		07/07/2016	Various	244.000	45,792		44,457	46,211	(1,754)			(1,754)		44,457		1,335	1,335		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/15/2016	Various	26,684.000	1,061,143		1,071,918	1,196,511	(100,850)		23,742	(124,592)		1,071,918		(10,775)	(10,775)	9,608	
61166W-10-1	MONSANTO CO		04/25/2016	Various	4,439.000	406,929		378,824	437,330	(58,506)			(58,506)		378,824		28,105	28,105	2,906	
61174X-10-9	MONSTER BEVERAGE CORP		11/30/2016	Various	5,992.000	452,641		448,028	529,404	(80,291)		1,084	(81,376)		448,028		4,613	4,613		
615369-10-5	MOODYS CORP		11/30/2016	Various	5,085.000	490,795		499,576	510,229	(8,585)		2,068	(10,653)		499,576		(8,781)	(8,781)	4,431	
617446-44-8	MORGAN STANLEY		11/15/2016	Various	12,186.000	290,586		371,989	387,637	(3,778)		11,870	(15,648)		371,989		(81,402)	(81,402)	1,828	
61945C-10-3	MOSAIC COMPANY		04/25/2016	Various	4,110.000	107,509		112,668	113,395			727	(727)		112,668		(5,159)	(5,159)	339	
620076-30-7	MOTOROLA SOLUTIONS INC		11/30/2016	Various	16,098.000	1,259,312		1,035,263	1,101,908	(66,645)			(66,645)		1,035,263		224,050	224,050	21,393	
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	B	04/26/2016	Various	1,530.000	305,865		284,409	306,729	(29,019)			(29,019)	6,699	284,409	99	21,356	21,455		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	04/26/2016	Various	2,900.000	358,356		368,371	423,567	(41,678)		3,800	(45,478)	(9,719)	368,371	27,787	(37,802)	(10,015)	483	
N59465-10-9	MYLAN NV		10/04/2016	Various	5,101.000	245,124		205,366	275,811	(70,445)			(70,445)		205,366		39,758	39,758		
637071-10-1	NATIONAL OILWELL VARCO INC		04/25/2016	Various	4,724.000	136,445		154,304	158,207			3,903	(3,903)		154,304		(17,859)	(17,859)	751	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	04/26/2016	Various	18,710.000	405,840		434,305	411,096	(18,409)		587	(18,996)	1,223	434,305	(3,862)	(24,603)	(28,465)		
633067-10-3	NATL BK OF CANADA COMMON STOCK	B	11/30/2016	Various	25,402.000	902,373		821,454	737,135	163,436		195,429	(31,993)	116,312	821,454	(83,223)	164,142	80,919	28,970	
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	B	04/26/2016	Various	28,387.000	387,352		369,471	392,246	(45,001)			(45,001)	22,226	369,471	(28,472)	46,353	17,881	6,150	
H57312-64-9	NESTLE SA PAR CHF1	B	11/30/2016	Various	35,150.000	2,507,003		2,597,715	2,617,815	(127,107)			(127,107)	107,008	2,597,715	(90,043)	(669)	(90,711)	23,847	
64110L-10-6	NETFLIX INC		07/07/2016	Various	4,913.000	438,517		499,956	561,949	(49,475)		12,518	(61,993)		499,956		(61,439)	(61,439)		
651639-10-6	NEWMONT MINING CORP		11/30/2016	Various	17,552.000	502,748		279,963	315,760	(35,797)			(35,797)		279,963		222,784	222,784	505	
G6500M-10-6	NEXT ORD GBP0.10	B	11/30/2016	Various	11,826.000	798,718		832,746	1,270,672	(68,167)		436,150	(504,317)	66,391	832,746	(131,456)	97,428	(34,028)	31,497	
65339F-10-1	NEXTERA ENERGY INC		12/14/2016	Various	7,370.000	859,694		716,311	765,669	(49,358)			(49,358)		716,311		143,383	143,383	7,721	
J52968-10-4	NIDEC CORPORATION JPY50	B	11/30/2016	Various	7,200.000	545,845		484,333	528,920	(40,707)			(40,707)	(3,879)	484,333	29,319	32,193	61,512	1,977	
654106-10-3	NIKE INC CL B		11/30/2016	Various	45,422.000	2,532,737		2,643,912	2,838,875	(174,180)		20,782	(194,963)		2,643,912		(111,175)	(111,175)	12,201	
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	B	04/26/2016	Various	11,500.000	219,471		208,222	230,966	(17,425)			(17,425)	(5,318)	208,222	17,038	(5,790)	11,249	425	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	11/30/2016	Various	19,200.000	809,173		612,935	771,862	(159,524)			(159,524)	597	612,935	39,936	156,302	196,237	11,354	
J57160-12-9	NISSAN MOTOR CO CMN STK	B	11/30/2016	Various	44,700.000	406,425		404,280	475,445	(65,471)			(65,471)	(5,694)	404,280	30,591	(28,446)	2,145	8,201	
655044-10-5	NOBLE ENER GY INC COM		04/25/2016	Various	4,119.000	132,394		124,311	135,639	(11,327)			(11,327)		124,311		8,082	8,082	412	
S59029-41-3	NOKIA OYJ EURO.06	B	04/26/2016	Various	42,491.000	254,499		273,930	304,412	(25,463)		11,667	(37,130)	6,648	273,930		(19,431)	(19,431)		
J59009-15-9	NOMURA HOLDINGS INC	B	04/26/2016	Various	57,400.000	273,755		315,492	324,040	7,463		8,547	(1,085)	(7,463)	315,492	22,684	(64,421)	(41,738)	180	
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	B	04/26/2016	Various	21,975.000	213,585		227,408	243,194	1,842		15,785	(13,943)	(1,842)	227,408	4,817	(18,640)	(13,823)	6,776	
655844-10-8	NORFOLK SOUTHERN CORP		04/25/2016	Various	3,357.000	269,503		256,475	283,969	(27,494)			(27,494)		256,475		13,028	13,028	1,981	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62886N-10-8	NORTHERN CRANE SERVICES INC COMMON (HANC		08/17/2016	CANCELLED TRADE	0.000	4,770											4,770	4,770		
665859-10-4	NORTHERN TRUST CORP		04/25/2016	Various	6,734.000	423,234		459,099	485,454	(21,006)		5,349	(26,355)		459,099		(35,865)	(35,865)	2,568	
666807-10-2	NORTHROP GRUMMAN CORP		12/08/2016	Various	12,428.000	2,613,849		2,170,124	2,346,531	(176,407)			(176,407)		2,170,124		443,725	443,725	12,753	
66704R-70-4	NORTHSTAR REALTY FINANCE CORP WHEN		11/01/2016	DISTRIBUTION	0.000	76,667											76,667	76,667		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	04/26/2016	Various	17,807.000	1,304,304		1,493,074	1,544,104	(68,746)		51,029	(119,775)	68,746	1,493,074	(46,253)	(142,517)	(188,770)	14,287	
K72807-13-2	NOVO-NORDISK B ORD	B	04/26/2016	Various	19,196.000	1,001,511		1,028,842	1,117,424	(113,148)			(113,148)	24,566	1,028,842	1,810	(29,140)	(27,331)	4,873	
J59399-10-5	NTT DOCOMO, INC	B	11/30/2016	Various	30,600.000	722,524		503,986	631,867	(122,086)			(122,086)	(5,795)	503,986	35,106	183,432	218,538	7,144	
670346-10-5	NUCOR CORP.		11/30/2016	Various	6,964.000	329,017		263,023	280,649	(17,626)			(17,626)		263,023		65,993	65,993	5,012	
Y64248-20-9	OCBC BANK	B	04/26/2016	Various	23,000.000	141,458		142,183	142,671	(5,800)			(5,800)	5,312	142,183	(1,388)	663	(725)	1,381	
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/25/2016	Various	5,703.000	395,071		377,769	385,580	(8,326)			(8,326)		377,769		17,302	17,302	5,714	
G67395-11-4	OLD MUTUAL PLC	B	04/26/2016	Various	104,200.000	257,086		274,755	274,756	(15,569)			(15,569)	15,568	274,755	(23,743)	6,074	(17,669)	3,381	
681919-10-6	OMNICOM GROUP		12/01/2016	Various	9,393.000	777,891		635,433	704,168	(75,702)			(75,702)		635,433		142,458	142,458	12,486	
68389X-10-5	ORACLE CORP COM		12/01/2016	Various	44,920.000	1,719,927		1,695,767	952,702	(10,693)			(10,693)		1,695,767		24,160	24,160	11,083	
67103H-10-7	OREILLY AUTOMOTIVE INC		11/30/2016	Various	3,641.000	918,427		853,899	922,702	(68,804)			(68,804)		853,899		64,528	64,528		
Q71610-10-1	ORIGIN ENERGY LTD	B	11/30/2016	Various	131,942.000	546,927		468,605	451,173	(2,409)			(2,409)	19,841	468,605	(13,312)	91,635	78,323	7,930	
J61933-12-3	ORIX CORP COMMON STOCK	B	04/26/2016	Various	22,000.000	308,648		281,418	313,737	(25,089)			(25,089)	(7,231)	281,418	21,508	5,722	27,230	800	
R67787-10-2	ORKLA ASA	B	11/30/2016	Various	90,974.000	800,246		690,655	720,487	(159,488)			(159,488)	129,655	690,655	(76,948)	186,539	109,591	20,734	
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	11/30/2016	Various	10,800.000	411,502		342,666	355,279	(37,293)			(37,293)	(4,094)	342,666	22,120	46,715	68,835	5,443	
69331C-10-8	P G & E CORP		04/25/2016	Various	5,875.000	332,401		304,501	312,491	(7,990)			(7,990)		304,501		27,899	27,899	3,471	
693718-10-8	PACCAR INC		04/25/2016	Various	5,455.000	291,046		258,567	258,567						258,567		32,479	32,479	8,798	
J41121-10-4	PANASONIC CORP	B	04/26/2016	Various	29,500.000	248,405		291,319	304,208	(764)		5,122	(5,886)	(7,003)	291,319	22,397	(65,311)	(42,914)	759	
69840W-10-8	PANERA BREAD COMPANY		07/07/2016	Various	606.000	126,232		106,005	118,037	(12,031)			(12,031)		106,005		20,226	20,226		
701094-10-4	PARKER HAN NIFIN CORP COM		11/30/2016	Various	3,172.000	362,013		308,259	307,621	639			639		308,259		53,754	53,754	3,297	
70175R-11-0	PARMALAT SPA WARRANTS	D	01/05/2016	DIRECT	650.000			757	938	(181)			(181)		757		(757)	(757)		
704326-10-7	PAYCHEX INC		11/30/2016	Various	15,296.000	853,767		691,495	809,005	(117,511)			(117,511)		691,495		162,272	162,272	17,583	
70450Y-10-3	PAYPAL HOLDINGS INC		12/14/2016	Various	10,091.000	365,080		313,225	365,294	(52,070)			(52,070)		313,225		51,856	51,856		
G69651-10-0	PEARSON	B	04/26/2016	Various	12,094.000	138,630		131,195	131,195	(7,429)			(7,429)	7,429	131,195	(11,184)	18,620	7,436	1,852	
706327-10-3	PEMBINA PIPELINE CORP	B	04/25/2016	Various	6,673.000	178,829		144,835	144,835	(9,606)			(9,606)	9,606	144,835	(1,127)	35,120	33,993	2,487	
713448-10-8	PEPSICO INC.		11/30/2016	Various	21,504.000	2,156,727		1,984,314	2,148,680	(164,365)			(164,365)		1,984,314		172,413	172,413	35,282	
G97822-10-3	PERRIGO PLC		04/25/2016	Various	1,696.000	205,432		235,685	245,411			9,727	(9,727)		235,685		(30,252)	(30,252)	186	
717081-10-3	PFIZER INC		12/07/2016	Various	109,723.000	3,347,576		3,433,788	3,501,089	(62,932)		46,499	(109,431)		3,433,788		(86,212)	(86,212)	46,655	
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	04/26/2016	Various	10,637.000	272,502		249,879	272,235	(28,302)			(28,302)	5,945	249,879	373	22,250	22,623		
718546-10-4	PHILLIPS 66		11/30/2016	Various	12,395.000	992,445		979,330	1,013,911	(34,581)			(34,581)		979,330		13,115	13,115	7,118	
723484-10-1	PINNACLE WEST CAPITAL CORP		12/01/2016	Various	43.000	3,147		3,268							3,268		(120)	(120)	28	
723787-10-7	PIONEER NA T RES CO COM		04/25/2016	Various	1,394.000	185,605		169,246	174,780	(5,534)			(5,534)		169,246		16,359	16,359	21	
693475-10-5	PNC FINL SVCS GROUP INC		01/07/2016	Various	5,446.000	499,614		502,118	519,058	(16,940)			(16,940)		502,118		(2,505)	(2,505)		
S26969-80-8	POTASH CORP OF SASKATCHEWAN	B	04/25/2016	Various	8,502.000	142,303		145,056	145,056	(9,621)			(9,621)	9,621	145,056	(4,927)	2,174	(2,753)	3,345	
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	04/26/2016	Various	20,000.000	193,713		180,862	183,996	(3,112)			(3,112)	(23)	180,862	(401)	13,252	12,851		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	B	04/25/2016	Various	9,958.000	227,438		205,518	207,461	(15,703)			(15,703)	13,760	205,518	(1,601)	23,522	21,920	920	
73927C-10-0	POWER FINANCIAL CORP	B	04/25/2016	Various	5,169.000	126,846		117,977	118,369	(8,238)			(8,238)	7,846	117,977	(913)	9,782	8,869	1,791	
693506-10-7	PPG INDUSTRIES INC		11/30/2016	Various	4,598.000	464,131		403,620	454,374	(50,754)			(50,754)		403,620		60,511	60,511	2,657	
69351T-10-6	PPL CORP		11/30/2016	Various	14,632.000	510,929		447,595	499,390	(51,795)			(51,795)		447,595		63,334	63,334	12,528	
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	B	11/30/2016	Various	576.260	14,045		7,574							7,574	(967)	7,438	6,471	134	
74005P-10-4	PRAXAIR INC.		12/01/2016	Various	6,036.000	683,828		641,128	301,978	(1,592)			(1,592)		641,128		42,700	42,700	4,449	
740189-10-5	PRECISION CASTPARTS CORP COM		01/29/2016	MERGER	4,660.000	1,095,100		993,484	1,081,167	(87,683)			(87,683)		993,484		101,616	101,616	140	
741503-40-3	PRICELINE.COM		04/25/2016	Various	453.000	506,029		537,371	577,552	(40,181)			(40,181)		537,371		(31,342)	(31,342)		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		11/30/2016	Various	20,884.000	1,078,685		1,006,731	939,362	77,129		9,760	67,369		1,006,731		71,954	71,954	17,587	
742718-10-9	PROCTER & GAMBLE CO		11/30/2016	Various	23,748.000	1,954,067		1,719,862	1,885,829	(165,967)			(165,967)		1,719,862		234,205	234,205	24,627	
74340W-10-3	PROLOGIS INC		04/25/2016	Various	8,298.000	347,243		322,792	356,150	(33,358)			(33,358)		322,792		24,451	24,451	1,574	
G72899-10-0	PRUDENTIAL CORP	B	04/26/2016	Various	20,358.000	356,108		421,094	459,387	(55,700)		8,623	(64,323)	26,030	421,094	(34,557)	(30,430)	(64,986)	1,895	
744320-10-2	PRUDENTIAL FINL INC		04/25/2016	Various	3,541.000	249,030		264,900	288,273	(18,413)		4,960	(23,373)		264,900		(15,870)	(15,870)	1,924	
74460D-10-9	PUBLIC STORAGE		11/30/2016	Various	2,900.000	670,172		570,327	718,330	(148,003)			(148,003)		570,327		99,844	99,844	6,768	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		04/25/2016	Various	7,602.000	329,823		294,121	294,121						294,121		35,702	35,702	1,113	
F7607Z-16-5	PUBLICIS GROUPE	B	04/26/2016	Various	3,442.000	230,834		229,503	229,503	(5,023)			(5,023)	5,023	229,503	(41)	1,373	1,332		
Q78063-11-4	QBE INS GROUP NPV	B	04/26/2016	Various	15,614.000	126,120		136,688	143,022	(2,107)		4,650	(6,757)	423	136,688	2,156	(12,724)	(10,568)	1,630	
747525-10-3	QUALCOMM INC		11/30/2016	Various	20,568.000	1,019,710		1,030,403	1,028,092	12,451		10,140	2,311		1,030,403		(10,693)	(10,693)	6,541	
747545-10-1	QUALITY CARE PROPERTIES INC		11/29/2016	DIRECT	0.200	3		4							4		(1)	(1)		
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/02/2016	Various	1,174.000	48,945		63,161	68,057	(4,896)			(4,896)		63,161		(14,216)	(14,216)	235	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
755111-50-7	RAYTHEON COMPANY		12/01/2016	Various	5,186.000	674,646		564,502	644,567	(79,637)		1,788	(81,425)		564,502		110,144	110,144	6,732	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	04/26/2016	Various	5,519.000	489,137		500,507	510,925	(39,368)			(39,368)	28,950	500,507	(40,414)	29,043	(11,371)	1,014	
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/25/2016	Various	735.000	291,489		319,367	399,009	(57,132)		22,511	(79,642)		319,367		(27,878)	(27,878)		
N73430-11-3	RELX NV	B	11/30/2016	Various	77,502.000	1,262,163		1,196,309	1,308,319	(154,041)			(154,041)	42,031	1,196,309	(48,178)	114,033	65,855	22,010	
G74570-12-1	RELX PLC	B	11/30/2016	Various	25,456.000	445,588		420,068	449,110	(52,088)			(52,088)	23,047	420,068	(44,261)	69,781	25,520	2,284	
F77098-10-5	RENAULT SA COMMON STOCK	B	11/30/2016	Various	8,778.000	716,536		659,787	883,277	(323,231)			(323,231)	99,740	659,787	(64,912)	121,661	56,749	13,891	
E8471S-13-0	REPSOL YPF SA EUR1	B	12/30/2016	Various	36,967.530	495,432		429,937	179,833	(3,839)			(3,839)	3,796	429,937	(17,256)	82,751	65,495		
760759-10-0	REPUBLIC S VCS INC COM		06/02/2016	Various	6,112.000	293,025		257,374	268,867	(11,493)			(11,493)		257,374		35,650	35,650	3,513	
G75754-10-4	RIO TINTO CMN STK	B	04/26/2016	Various	10,547.000	286,561		306,126	307,718	(17,436)		1,591	(19,027)	17,436	306,126	(24,751)	5,185	(19,566)	3,442	
Q81437-10-7	RIO TINTO LTD	B	04/26/2016	Various	5,386.000	177,666		175,200	175,200	(519)			(519)	519	175,200	3,029	(563)	2,466	6,150	
767754-10-4	RITE AID CORP.		12/16/2016	Various	152,902.000	1,279,792		1,143,088	28,914	(3,439)			(3,439)		1,143,088		136,705	136,705		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	B	04/26/2016	Various	5,231.000	1,323,508		1,355,326	1,444,404	(132,837)		20,549	(153,386)	64,307	1,355,326	(41,169)	9,352	(31,817)	6,834	
773903-10-9	ROCKWELL AUTOMATION INC		11/30/2016	Various	3,980.000	466,279		403,315	408,388	(5,073)			(5,073)		403,315		62,965	62,965	5,705	
774341-10-1	ROCKWELL COLLINS INC		07/12/2016	Various	2,638.000	226,078		220,247	243,487	(16,629)		6,612	(23,241)		220,247		5,831	5,831	1,741	
775109-20-0	ROGERS COMMUNICATIONS INC CL B	B	11/30/2016	Various	8,272.000	301,043		295,279	284,170	(19,937)			(19,937)	31,046	295,279	(21,127)	26,892	5,765	4,937	
BASDB-LU-6	ROLLS ROYCE 0.1P	B	01/06/2016	TENDER OFFER	5,769,555.300	8,428		8,934	13,212	(4,941)			(4,941)	663	8,934	(506)		(506)		
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	B	12/30/2016	Various	18,999.000	191,966		171,252	161,015	(9,117)			(9,117)	9,117	171,252	(14,320)	35,033	20,713		
G76312-17-5	ROLLS-ROYCE HOLDINGS PREF PLC	B	07/04/2016	TENDER OFFER	3,070,040.000	4,080		4,739							4,739	(659)		(659)		
776696-10-6	ROPER TECHNOLOGIES INC		11/30/2016	Various	3,681.000	653,365		572,468	698,617	(126,149)			(126,149)		572,468		80,897	80,897	2,868	
778296-10-3	ROSS STORES, INC.		06/08/2016	Various	10,079.000	551,699		494,637	542,351	(47,714)			(47,714)		494,637		57,062	57,062	1,017	
G7S862-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	11/30/2016	Various	114,404.000	305,302		318,566	509,233	71,797		288,984	(217,187)	26,520	318,566	(47,030)	33,766	(13,264)		
780087-10-2	ROYAL BK OF CANADA COM NPV	B	11/30/2016	Various	14,230.000	820,054		772,568	759,596	(39,647)			(39,647)	52,619	772,568	(12,975)	60,461	47,485	15,158	
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	B	12/28/2016	Various	26,870.660	689,703		672,241	604,330	(34,243)			(34,243)	34,243	672,241	(63,735)	81,197	17,462	8,145	
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	B	04/26/2016	Various	21,580.950	504,624		490,800	490,778	(27,809)			(27,809)	27,809	490,800	(37,951)	51,775	13,824	5,148	
D6629K-10-9	RWE AG (NEU) CMN STK	B	11/30/2016	Various	24,244.000	305,645		272,075	308,397	(59,961)			(59,961)	23,639	272,075	(22,294)	55,864	33,570	1,326	
78409V-10-4	S&P GLOBAL INC		11/30/2016	Various	1,456.000	173,244		129,875							129,875		43,369	43,369	1,572	
G77395-10-4	SABMILLER ORD USD0.10	B	10/10/2016	MERGER	15,195.000	846,274		938,340	911,402	(17,738)			(17,738)	44,676	938,340	(187,225)	95,159	(92,066)	13,991	
F03381-13-8	SAFRAN	B	04/26/2016	Various	3,495.000	224,390		232,554	240,592	(13,304)			(13,304)	5,266	232,554	136	(8,299)	(8,164)		
79466L-30-2	SALESFORCE.COM INC		04/25/2016	Various	5,775.000	379,326		400,958	452,760	(51,802)			(51,802)		400,958		(21,632)	(21,632)		
X75653-10-9	SAMPO PLC	B	04/26/2016	Various	4,123.000	185,580		198,793	210,504	(15,924)		394	(16,318)	4,607	198,793	588	(13,802)	(13,214)	1,111	
80004C-10-1	SANDISK CORP		05/16/2016	Various	9,096.000	683,457		509,667	691,205	(181,538)			(181,538)		509,667		173,790	173,790		
G7800X-10-7	SANDS CHINA LTD		11/30/2016	Various	102,800.000	460,889		334,564	352,166	(17,439)			(17,439)	(163)	334,564	(263)	126,589	126,326	22,218	
F5548N-10-1	SANOFI S.A.	B	04/26/2016	Various	9,040.000	734,048		761,158	771,864	(16,856)		10,706	(27,563)	16,857	761,158	1,165	(28,274)	(27,109)		
Q82869-11-8	SANTOS	B	04/26/2016	Various	26,784.000	76,705		71,711	71,711	27			27	(27)	71,711	1,338	3,655	4,994	518	
D66992-10-4	SAP AG	B	04/26/2016	Various	7,629.000	582,804		493,495	608,128	(127,914)			(127,914)	13,281	493,495	692	88,618	89,309		
802912-10-5	SAPUTO GROUP INC	B	11/30/2016	Various	37,466.000	1,230,405		971,897	892,754	(48,489)			(48,489)	127,632	971,897	(93,050)	351,559	258,508	8,412	
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	04/26/2016	Various	109,207.000	353,638		299,093	332,910	(34,807)			(34,807)	990	299,093	(1,854)	56,399	54,544	3,717	
806857-10-8	SCHLUMBERGER LTD		07/08/2016	Various	11,035.990	790,651		761,155	769,691	(8,607)			(8,607)		761,155		29,496	29,496	7,380	
S48341-08-5	SCHNEIDER ELECTRIC	B	05/25/2016	Various	5,486.000	345,793		334,718	313,228	(13,820)			(13,820)	6,841	334,718	(2,312)	13,386	11,075		
G7945E-10-5	SEADRILL LTD	B	04/26/2016	Various	10,199.000	39,665		33,059	35,201	(3,056)		2,143	(5,199)	3,056	33,059	4	6,603	6,607		
G7945M-10-7	SEAGATE TECHNOLOGY		11/30/2016	Various	13,529.000	506,586		493,807	495,973			2,166	(2,166)		493,807		12,778	12,778	21,242	
J69972-10-7	SECOM CO. LTD. ORD	B	11/30/2016	Various	6,300.000	463,460		376,389	431,539	(49,687)			(49,687)	(5,463)	376,389	25,271	61,799	87,071	2,431	
816851-10-9	SEMPRA ENERGY		07/08/2016	Various	2,998.000	292,586		281,842	281,842						281,842		10,745	10,745	2,937	
L8300G-13-5	SES	B	04/26/2016	Various	6,370.000	168,242		176,972	176,972	(3,873)			(3,873)	3,873	176,972	(33)	(8,698)	(8,731)	3,598	
J7165H-10-8	SEVEN & I HOLDINGS NPV	B	11/30/2016	Various	14,600.000	591,275		619,883	673,594	(38,116)		12,127	(50,243)	(3,468)	619,883	43,849	(72,457)	(28,607)	7,123	
82028K-20-0	SHAW COMMUNICATIONS INC CL B	B	11/30/2016	Various	43,060.000	819,393		833,989	737,764	147,508		167,725	(20,217)	116,442	833,989	(86,833)	72,237	(14,596)	23,450	
824348-10-6	SHERWIN WILLIAMS CO		11/30/2016	Various	3,776.000	1,000,802		876,883	980,250	(103,367)			(103,367)		876,883		123,920	123,920	7,803	
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	11/30/2016	Various	9,600.000	577,675		495,675	528,062	(24,747)			(24,747)	(7,639)	495,675	34,473	47,527	82,000	3,830	
G8124V-10-8	SHIRE PLC COM		06/28/2016	Various	5,404.300	295,489		351,133	374,194	(26,712)		17,571	(44,283)	21,203	351,133	(30,077)	(25,566)	(55,643)	338	
D69671-21-8	SIEMANS AG	B	04/26/2016	Various	6,108.000	581,620		545,035	596,365	(64,353)			(64,353)	13,024	545,035	1,374	35,211	36,584	17,110	
828806-10-9	SIMON PPTY GROUP INC		07/08/2016	Various	3,201.000	593,368		588,088	622,402	(34,315)			(34,315)		588,088		5,280	5,280	1,062	
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	04/26/2016	Various	95,400.000	262,714		241,536	246,797	(14,452)			(14,452)	9,191	241,536	(2,363)	23,541	21,178	4,526	
W25381-14-1	SKAND ENSKILDA A	B	04/26/2016	Various	17,109.000	167,726		177,591	181,428	1,359		3,837	(2,478)	(1,359)	177,591	1,966	(11,831)	(9,865)	2,035	
J75734-10-3	SMC CORP	B	04/18/2016	Various	1,000.000	231,579		217,551	264,101	(40,490)			(40,490)	(6,060)	217,551	19,925	(5,898)	14,028	263	
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	04/26/2016	Various	17,366.000	285,577		295,732	309,197	(23,418)		7,566	(30,985)	17,520	295,732	(26,502)	16,347	(10,155)	1,475	
832696-40-5	SMUCKER J M CO COM NEW		11/30/2016	Various	5,856.000	741,766		621,483	722,279	(100,796)			(100,796)		621,483		120,283	120,283	10,917	
833034-10-1	SNAP ON IN C COM		12/01/2016	Various	109.000	18,241		16,564							16,564		1,678	1,678	277	
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	04/26/2016	Various	8,000.000	287,841		338,276	369,950	(22,169)		17,584	(39,753)	8,079	338,276	166	(50,601)	(50,435)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F84941-12-3	SODEXO	B	11/30/2016	Various	10,597.000	1,136,127		965,573	1,037,648	(164,368)			(164,368)	92,293	965,573	(91,479)	262,034	170,555	22,264	
J75963-10-8	SOFTBANK GROUP CORP	B	11/30/2016	Various	13,900.000	755,320		665,008	709,357	(36,936)			(36,936)	(7,414)	665,008	48,302	42,010	90,312	2,414	
B82095-11-6	SOLVAY SA COMMON STOCK	B	11/30/2016	Various	10,190.000	1,115,116		1,082,559	1,089,561	(46,744)		1,679	(48,423)	41,422	1,082,559	(56,581)	89,138	32,557	22,969	
J76379-10-6	SONY CORP NPV	B	04/26/2016	Various	16,100.000	365,487		387,925	401,781	(5,388)			(5,388)	(8,467)	387,925	30,018	(52,455)	(22,438)	308	
SBWSW5-C8-4	SOUTH32 LTD	B	06/11/2015	EXCHANGE	40,630.000	38,790		38,927	31,440	5,743			5,743	1,744	38,927	(137)		(137)		
SBWSW5-D9-1	SOUTH32 LTD	B	11/30/2016	Various	444,122.000	583,152		425,512	312,642	71,027			71,027	3,054	425,512	(12,763)	170,403	157,640	1,703	
842587-10-7	SOUTHERN CO		12/02/2016	Various	9,569.000	463,278		419,896	447,734	(27,838)			(27,838)		419,896		43,382	43,382	5,062	
847560-10-9	SPECTRA ENERGY CORP		11/30/2016	Various	15,442.000	453,752		375,248	369,681	5,567			5,567		375,248		78,504	78,504	5,635	
G8842P-10-2	SSE PLC	B	04/26/2016	Various	12,300.000	249,707		271,781	277,011	(15,696)		5,229	(20,926)	15,696	271,781	(23,897)	1,822	(22,075)	4,801	
790849-10-3	ST JUDE MEDICAL INC		11/30/2016	Various	6,280.000	417,246		385,367	387,916	8,642		11,191	(2,549)		385,367		31,879	31,879	4,776	
G84228-15-7	STANDARD CHARTERED ORD USD0.50	B	04/26/2016	Various	28,265.000	188,626		215,300	234,836	(19,750)		11,639	(31,389)	11,853	215,300	(17,322)	(9,352)	(26,674)		
SBVFD7-Q5-1	STANDARD LIFE PLC	B	12/19/2016	Various	123,859.000	545,694		580,163	711,420	87,725		238,334	(150,608)	19,351	580,163	(86,000)	51,531	(34,469)	27,360	
854502-10-1	STANLEY BLACK & DECKER INC		12/01/2016	Various	7,267.000	817,119		715,549	764,507	(58,953)		1,572	(60,525)		715,549		101,570	101,570	8,967	
855244-10-9	STARBUCKS CORP		12/07/2016	Various	42,124.000	2,358,135		2,293,233	2,528,704	(213,835)		20,042	(233,877)		2,293,233		64,902	64,902	14,766	
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/26/2016	Various	23,829.000	1,843,765		1,656,562	1,650,873	5,688			5,688		1,656,562		187,203	187,203	9,035	
857477-10-3	STATE STREET CORPORATION		04/25/2016	Various	12,137.000	719,191		791,597	805,411			13,814	(13,814)		791,597		(72,407)	(72,407)	4,726	
R8413J-10-3	STATOIL ASA CMN STK	B	09/30/2016	Various	7,986.150	126,256		115,344	111,607	(9,690)			(9,690)	9,690	115,344	(4,383)	15,296	10,913	1,480	
863667-10-1	STRYKER CORP		12/01/2016	Various	8,756.000	958,209		822,871	738,873	(7,677)			(7,677)		822,871		135,339	135,339	7,670	
J77282-11-9	SUMITOMO CORP NPV	B	04/26/2016	Various	28,600.000	293,558		275,099	294,927	(13,038)			(13,038)	(6,790)	275,099	23,554	(5,096)	18,459	2,168	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	04/26/2016	Various	13,800.000	416,078		486,974	528,391	3,682		32,925	(29,243)	(12,175)	486,974	40,525	(111,420)	(70,895)	2,959	
J77841-11-2	SUMITOMO REALTY & JPY50	B	04/18/2016	Various	7,000.000	194,372		202,211	202,211	4,640			4,640	(4,640)	202,211	18,415	(26,254)	(7,839)	193	
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	04/26/2016	Various	18,000.000	210,695		217,389	217,389	27			27	(27)	217,389	(469)	(6,226)	(6,695)	677	
866796-10-5	SUN LIFE FINANCIAL COM NPV	B	04/25/2016	Various	7,454.000	223,093		231,546	231,546	(15,357)			(15,357)	15,357	231,546	(7,870)	(582)	(8,453)	484	
867224-10-7	SUNCOR ENERGY INC	B	04/25/2016	Various	12,706.320	320,145		319,157	326,728	(29,248)			(29,248)	21,670	319,157	(7,711)	8,699	988	1,056	
Q8802S-10-3	SUNCORP GROUP LTD	B	11/30/2016	Various	90,194.000	819,528		804,054	796,635	91,281		155,006	(63,725)	71,145	804,054	(50,218)	65,692	15,474	39,932	
867914-10-3	SUNTRUST B KS INC COM		11/30/2016	Various	17,316.000	705,991		663,076	741,817	(71,149)		7,592	(78,741)		663,076		42,915	42,915	6,628	
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	04/26/2016	Various	8,313.000	243,477		231,736	243,062	(9,505)			(9,505)	(1,821)	231,736	4,327	7,414	11,741	1,993	
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	B	04/26/2016	Various	15,641.000	193,679		206,643	209,459	1,569		2,817	(1,248)	(1,569)	206,643	2,718	(15,682)	(12,964)	2,676	
W94232-10-0	SWEDBANK AB	B	04/26/2016	Various	8,132.000	164,155		178,254	180,473	156		1,023	(867)	(1,352)	178,254	2,494	(16,593)	(14,100)	2,444	
H8431B-10-9	SWISS RE LTD	B	04/26/2016	Various	3,976.000	358,160		340,184	389,855	(67,028)			(67,028)	17,357	340,184	(9,777)	27,753	17,976	5,544	
H8398N-10-4	SWISSCOM	B	04/26/2016	Various	537.000	267,449		267,208	269,841	(14,648)			(14,648)	12,015	267,208	(7,640)	7,881	241	3,675	
871503-10-8	SYMANTEC CORP.		11/30/2016	Various	15,504.000	328,786		299,649	325,584	(21,568)		4,368	(25,935)		299,649		29,137	29,137	46,378	
H84140-11-2	SYNGENTA CHF8.3	B	11/30/2016	Various	1,420.000	567,448		453,069	556,509	(127,147)			(127,147)	23,707	453,069	(15,123)	129,503	114,380	1,871	
871829-10-7	SYSCO CORP		11/30/2016	Various	15,615.000	759,085		581,954	640,215	(58,261)			(58,261)		581,954		177,131	177,131	11,556	
74144T-10-8	T. ROWE PRICE GROUP		04/25/2016	Various	5,431.000	388,073		379,112	388,262	(9,150)			(9,150)		379,112		8,961	8,961	920	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	11/30/2016	Various	13,900.000	657,749		603,379	700,806	(90,065)			(90,065)	(7,363)	603,379	43,139	11,231	54,370	8,522	
87422J-10-5	TALEN ENERGY CORP		11/30/2016	Various	19,875.000	206,134		150,687	123,821	61,973		35,107	26,866		150,687		55,446	55,446		
87612E-10-6	TARGET CORP		05/25/2016	Various	14,739.000	1,095,325		1,069,892	1,070,199	(307)			(307)		1,069,892		25,433	25,433	7,528	
H84989-10-4	TE CONNECTIVITY LTD		07/08/2016	Various	13,551.000	812,708		821,387	875,530	(43,952)		10,191	(54,143)		821,387		(8,679)	(8,679)	7,549	
879382-10-9	TELEFONICA DE ESPANA	B	11/29/2016	Various	45,592.360	533,430		578,873	506,905	(10,466)			(10,466)	10,466	578,873	(5,541)	(39,902)	(45,443)		
R21882-10-6	TELENOR	B	02/08/2016	Various	7,392.000	113,234		123,849	123,849	(10,753)			(10,753)	10,753	123,849	(6,761)	(3,855)	(10,616)		
W9588J-10-4	TELIASONERA AB SEK3.2	B	02/08/2016	Various	20,661.000	92,828		103,396	103,396	761			761	(761)	103,396	190	(10,758)	(10,568)		
Q8975N-10-5	TELSTRA CORP NPV	B	02/08/2016	CREDIT SUISSE	35,071.000	140,626		138,167	143,144	(5,401)			(5,401)	423	138,167	(4,222)	6,682	2,460		
G87621-10-1	TESCO	B	04/26/2016	Various	120,424.000	306,044		265,352	265,352	(15,036)			(15,036)	15,036	265,352	(21,969)	62,661	40,692		
88160R-10-1	TESLA MOTORS INC		04/18/2016	Various	917.000	185,125		216,853	220,089			3,236	(3,236)		216,853		(31,729)	(31,729)		
S68821-72-7	TEVA PHARMACEUTICAL INDUSTRIES LTD.	B	11/16/2016	Various	29,236.000	1,721,357		1,704,517	1,912,225	(215,449)		9,384	(224,833)	17,125	1,704,517	2,530	14,310	16,840	20,605	
882508-10-4	TEXAS INST RS INC COM		12/08/2016	Various	40,167.000	2,378,681		2,091,353	2,201,553	(110,201)			(110,201)		2,091,353		287,329	287,329	30,803	
883203-10-1	TEXTRON IN C COM		01/26/2016	Various	15,182.000	568,652		601,248	637,796	(36,547)			(36,547)		601,248		(32,597)	(32,597)	152	
H83949-14-1	THE SWATCH GROUP	B	04/26/2016	Various	670.000	229,480		233,864	234,400	(10,435)		535	(10,971)	10,435	233,864	(6,802)	2,417	(4,384)		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		12/07/2016	Various	13,243.000	1,805,160		1,742,721	1,878,520	(135,424)		375	(135,799)		1,742,721		62,440	62,440	3,045	
884903-10-5	THOMSON REUTERS CORP		11/30/2016	Various	12,673.000	502,888		482,411	478,146	(63,115)			(63,115)	67,380	482,411	(52,066)	72,543	20,477	7,873	
88732J-20-7	TIME WARNER CABLE INC		05/23/2016	Various	9,325.000	1,894,156		1,537,284	1,730,627	(193,343)			(193,343)		1,537,284		356,873	356,873	12,305	
887317-30-3	TIME WARNER INC		10/24/2016	Various	12,513.000	875,310		809,216	809,216						809,216		66,094	66,094	2,983	
872540-10-9	TJX COMPANIES INC		12/22/2016	Various	8,594.000	615,443		590,728	495,165	(24,908)			(24,908)		590,728		24,715	24,715	1,705	
J86298-10-6	TOKIO MARINE HOLDINGS	B	11/30/2016	Various	15,400.000	570,072		540,159	603,224	(52,415)		6,560	(58,975)	(4,089)	540,159	33,326	(3,414)	29,913	5,896	
J87000-10-5	TOKYO GAS CO LTD	B	04/26/2016	Various	55,000.000	260,084		259,749	260,975	6,006		1,226	4,780	(6,006)	259,749	21,378	(21,043)	335	842	
891160-50-9	TORONTO-DOMINION COM NPV	B	11/30/2016	Various	17,283.000	735,786		687,456	674,847	(48,143)			(48,143)	60,752	687,456	(23,975)	72,305	48,330	12,209	
J89752-11-7	TOSHIBA CORP NPV	B	11/30/2016	Various	193,000.000	607,284		397,070	400,936	(469)		3,867	(4,336)	469	397,070	23,245	186,969	210,214		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F92124-10-0	TOTAL SA EUR 2.5	B	04/26/2016	Various	17,182.000	764,003		770,203	770,203	(16,820)			(16,820)	16,820	770,203	1,743	(7,943)	(6,200)	11,733	
J92676-11-3	TOYOTA MOTOR	B	04/26/2016	Various	26,000.000	1,388,314		1,459,801	1,618,421	(67,799)		53,546	(121,345)	(37,275)	1,459,801	128,149	(199,636)	(71,487)	9,301	
89353D-10-7	TRANSCANANDA CORP	B	04/25/2016	Various	7,858.000	283,650		247,339	255,635	(25,251)			(25,251)	16,955	247,339	(11,027)	47,338	36,310	2,990	
SB5W3N-D5-3	TRANSOCEAN LTD	B	07/06/2016	Various	21,633.000	191,103		215,579	270,142	11,260		81,757	(70,497)	15,934	215,579	(7,590)	(16,886)	(24,476)		
Q9194A-10-6	TRANSURBAN GROUP	B	04/26/2016	Various	45,840.000	375,234		320,029	349,184	(30,182)			(30,182)	1,027	320,029	148	55,057	55,205	6,620	
89417E-10-9	TRAVELERS COS INC		12/01/2016	Various	10,403.000	1,151,946		1,085,749	1,167,537	(88,316)			(88,316)		1,085,749		66,197	66,197	8,041	
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		09/27/2016	Various	13,902.000	352,440		375,076	377,578	(2,502)			(2,502)		375,076		(22,636)	(22,636)	169	
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		04/25/2016	CITIGROUP GLOBAL MARKETS	865.000	26,750		23,416	23,554	(138)			(138)		23,416		3,334	3,334	130	
90184L-10-2	TWITTER INC		11/30/2016	Various	18,183.000	332,333		317,384	420,755	154,671		258,041	(103,371)		317,384		14,949	14,949		
G91442-10-6	TYCO INTERNATIONAL PLC		09/07/2016	Various	35,480.695	1,291,106		1,262,809	1,156,778	106,032			106,032		1,262,809		28,296	28,296	16,996	
902494-10-3	TYSON FOODS INC CLASS A		11/30/2016	Various	8,878.000	539,528		374,249	473,464	(99,215)			(99,215)		374,249		165,280	165,280	3,643	
H42097-10-7	UBS GROUP AG	B	05/31/2016	Various	35,038.000	618,770		700,531	683,259	(67,855)		20,736	(88,590)	30,420	700,531	(19,074)	(62,687)	(81,761)		
B93562-12-0	UCB	B	04/26/2016	Various	4,894.000	376,840		376,911	442,480	(50,708)		20,884	(71,591)	6,022	376,911	6,373	(6,444)	(70)		
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	B	04/18/2016	Various	1,155.000	298,688		294,096	294,096	(6,424)			(6,424)	6,424	294,096	339	4,254	4,592	2,167	
T960AS-10-1	Unicredit	B	04/26/2016	Various	58,289.000	205,694		305,114	325,145	(7,101)		20,031	(27,132)	7,101	305,114	445	(99,864)	(99,419)	1,197	
N8981F-27-1	UNILEVER NV CVA NLG0.16	B	11/30/2016	Various	22,631.000	949,813		902,331	985,943	(149,010)			(149,010)	65,397	902,331	(45,018)	92,501	47,483	13,296	
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	04/26/2016	Various	12,479.000	535,706		507,723	538,265	(61,042)			(61,042)	30,500	507,723	(41,180)	69,164	27,983	4,082	
907818-10-8	UNION PACIFIC CORP		04/25/2016	Various	6,552.000	517,694		512,366	512,366						512,366		5,328	5,328	1,454	
SBZ6CZ-43-5	UNIPER SE	B	11/30/2016	Various	4,697.500	58,566		47,656							47,656	(5,916)	16,825	10,910		
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		06/08/2016	BANK OF AMERICA/MERRILL LYNCH	2,120.000	96,502		116,929	121,476	(4,547)			(4,547)		116,929		(20,427)	(20,427)		
V96194-12-7	UNITED OVERSEAS BANK	B	10/13/2016	Various	9,800.860	149,330		149,126	135,465	(12,657)			(12,657)	5,041	149,126	(1,685)	1,889	204	1,374	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/01/2016	Various	10,005.000	1,052,988		961,518	958,643	(1,587)			(1,587)		961,518		91,471	91,471	13,697	
913017-10-9	UNITED TECHNOLOGIES CORP		12/01/2016	Various	7,684.000	712,185		695,060	691,704	(45,819)			(45,819)		695,060		17,126	17,126	2,724	
91324P-10-2	UNITEDHEALTH GROUP INC		12/01/2016	Various	10,161.000	1,278,760		1,245,086	870,183	(12,057)			(12,057)		1,245,086		33,674	33,674	2,815	
91529Y-10-6	UNUM GROUP		02/02/2016	GOLDMAN, SACHS & CO.	3,922.000	107,744		128,191	130,563	(2,373)			(2,373)		128,191		(20,447)	(20,447)	726	
91704F-10-4	URBAN EDGE PROPERTIES ORD		11/30/2016	Various	2,961.000	80,204		60,820	69,435	(8,615)			(8,615)		60,820		19,384	19,384	1,777	
902973-30-4	US BANCORP		11/30/2016	Various	24,955.000	1,120,445		1,023,755	1,064,830	(40,805)		270	(41,075)		1,023,755		96,690	96,690	16,865	
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	B	04/25/2016	Various	3,503.000	264,976		298,164	354,461	(23,510)		56,297	(79,806)	23,510	298,164	(15,484)	(17,704)	(33,188)		
91913Y-10-0	VALERO ENERGY CORP		11/30/2016	Various	7,705.000	459,073		429,394	544,821	(115,426)			(115,426)		429,394		29,679	29,679	9,006	
920355-10-4	VALSPAR CORP.		03/22/2016	Various	3,984.000	409,786		308,421	330,473	(22,051)			(22,051)		308,421		101,365	101,365	1,315	
92343V-10-4	VERIZON COMMUNICATIONS		12/01/2016	Various	37,828.000	1,936,724		1,661,396	1,689,711	(94,330)			(94,330)		1,661,396		275,329	275,329	30,647	
92532W-10-3	VERSUM MATERIALS INC		11/03/2016	Various	0.500	11		9							9		2	2		
92532F-10-0	VERTEX PHARMACEUTICALS		04/25/2016	Various	2,211.000	189,518		209,326	278,210	(47,957)		20,928	(68,884)		209,326		(19,808)	(19,808)		
918204-10-8	VF CORP		04/25/2016	Various	5,053.000	314,643		314,549	314,549						314,549		93	93	619	
92553P-20-1	VIACOM INC NEW CL B		09/21/2016	Various	4,204.000	169,643		173,037	173,037						173,037		(3,393)	(3,393)	2,146	
F5879X-10-8	VINCI	B	04/26/2016	Various	5,678.000	389,752		346,453	364,776	(26,289)			(26,289)	7,966	346,453	732	42,568	43,299	1,537	
92826C-83-9	VISA INC		12/07/2016	Various	30,520.000	2,250,205		2,198,993	2,366,826	(152,592)		15,241	(167,833)		2,198,993		51,211	51,211	5,710	
F97982-10-6	VIVENDI EUR5.50	B	04/26/2016	Various	11,889.000	232,211		255,011	256,492	(5,601)		1,482	(7,083)	5,601	255,011	460	(23,260)	(22,800)	13,783	
G93882-19-2	VODAFONE GROUP PLC	B	04/26/2016	Various	211,834.000	637,797		668,865	690,011	(60,244)			(60,244)	39,098	668,865	(55,372)	24,304	(31,068)	11,204	
928856-30-1	VOLVO AB-B SHS NPV	B	04/26/2016	Various	18,592.000	185,429		174,439	174,439	1,306			1,306	(1,307)	174,439	2,148	8,842	10,990	1,435	
929042-10-9	VORNADO RLTY TR		04/25/2016	Various	3,516.000	318,793		317,917	351,459	(33,543)			(33,543)		317,917		876	876	2,215	
931427-10-8	WALGREENS BOOTS ALLIANCE		07/08/2016	Various	7,608.000	577,052		632,056	645,475	(15,577)			(15,577)		632,056		(55,004)	(55,004)	1,136	
931142-10-3	WAL-MART STORES		12/01/2016	Various	16,901.000	1,128,406		1,035,927	999,190	(6,607)			(6,607)		1,035,927		92,480	92,480	9,894	
94106L-10-9	WASTE MGMT INC DEL		12/01/2016	Various	13,640.000	836,804		663,532	713,290	(67,262)			(67,262)		663,532		173,273	173,273	8,242	
G48833-10-0	WEATHERFORD INTERNATIONAL PLC		11/30/2016	Various	74,279.000	445,516		510,838	623,201	61,285		173,648	(112,363)		510,838		(65,322)	(65,322)		
949746-10-1	WELLS FARGO & CO.		11/01/2016	VARIOUS	0.000	10,748											10,748	10,748		
949746-10-1	WELLS FARGO CO		12/01/2016	Various	36,294.000	1,743,141		1,834,630	1,958,102	(108,423)		27,137	(135,560)		1,834,630		(91,489)	(91,489)	13,819	
95040Q-10-4	WELLTOWER INC		11/04/2016	Various	5,622.000	360,087		383,189	382,465						383,189		(23,102)	(23,102)	4,691	
Q95870-10-3	WESFARMERS	B	04/26/2016	Various	8,841.000	272,587		243,501	267,647	(24,942)			(24,942)	796	243,501	(4,780)	33,866	29,086	724	
958102-10-5	WESTERN DIGITAL CORP.		04/25/2016	Various	2,555.000	109,626		144,819	153,428			8,608	(8,608)		144,819		(35,194)	(35,194)	1,614	
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	B	04/26/2016	Various	41,473.000	299,643		286,952	286,952	(854)			(854)	854	286,952	(1,896)	14,587	12,691	2,595	
Q97417-10-1	WESTPAC BANKING CORP	B	04/26/2016	Various	22,514.000	500,904		466,952	549,715	(83,729)			(83,729)	966	466,952	8,638	25,313	33,951		
962166-10-4	WEYERHAEUSER CO		04/25/2016	Various	6,961.000	197,909		190,314	208,691	(18,377)			(18,377)		190,314		7,595	7,595	975	
G9606P-19-7	WHITBREAD	B	04/26/2016	Various	4,092.000	227,604		250,735	265,433	(15,040)		14,698	(29,738)	15,040	250,735	(22,676)	(455)	(23,131)		
966244-10-5	WHITEWAVE FOOD CO CLASS A		03/14/2016	CITIGROUP GLOBAL MARKETS	794.000	31,790		30,542	30,895	(353)			(353)		30,542		1,249	1,249		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
966837-10-6	WHOLE FOODS MKT INC		07/07/2016	Various	3,689.000	121,804		114,765							114,765		7,039	7,039	720	
969457-10-0	WILLIAMS COS INC		04/25/2016	Various	6,304.000	95,817		143,591	162,013			18,422	(18,422)		143,591		(47,774)	(47,774)	1,224	
969904-10-1	WILLIAMS SONOMA, INC.		03/03/2016	Various	5,304.000	294,686		309,807	309,807						309,807		(15,120)	(15,120)	1,856	
Y9586L-10-9	WILMAR INTERNATIONAL	B	04/26/2016	Various	92,800.000	221,561		167,730	192,318	(31,748)			(31,748)	7,160	167,730	(1,641)	55,472	53,830		
G9736L-12-4	WOLSELEY PLC	B	04/26/2016	Various	5,622.000	301,806		305,846	305,846	(17,330)			(17,330)	17,330	305,846	(27,205)	23,164	(4,040)	1,239	
980228-10-0	WOODSIDE PETROLEUM	B	04/26/2016	Various	6,757.000	132,990		136,814	141,189	(4,331)		462	(4,793)	417	136,814	(1,354)	(2,469)	(3,824)	1,338	
Q98418-10-8	WOOL WORTHS LIMITED	B	04/26/2016	Various	11,052.000	183,821		192,060	197,002	(4,795)		730	(5,525)	584	192,060	(2,901)	(5,339)	(8,239)	548	
G9788D-10-3	WPP PLC	B	04/26/2016	Various	16,274.000	349,794		338,459	374,905	(57,690)			(57,690)	21,243	338,459	(29,282)	40,617	11,335		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		07/07/2016	Various	4,078.000	281,865		295,239	296,267	(468)		560	(1,028)		295,239		(13,374)	(13,374)	1,195	
983134-10-7	WYNN RESOR TS LTD COM		11/30/2016	Various	4,614.000	422,556		378,617	319,243	59,374			59,374		378,617		43,939	43,939	6,815	
98389B-10-0	XCEL ENERGY INC		12/02/2016	Various	12,875.000	504,203		427,236	462,341	(35,105)			(35,105)		427,236		76,967	76,967	8,452	
984121-10-3	XEROX CORP COM		07/08/2016	Various	17,723.000	171,262		172,445	188,395	(15,951)			(15,951)		172,445		(1,183)	(1,183)	1,861	
G98290-10-2	XL GROUP PLC	C	07/25/2016	Various	11,400.000	405,933		423,459	446,652	(11,040)		12,153	(23,193)		423,459		(17,526)	(17,526)	1,680	
984332-10-6	YAHOO INC COM		04/25/2016	Various	10,253.000	327,988		298,898	341,015	(42,117)			(42,117)		298,898		29,090	29,090		
98850P-10-9	YUM CHINA HOLDINGS INC		11/02/2016	GOLDMAN, SACHS & CO.	12,560.000	331,250		266,137							266,137		65,113	65,113		
988498-10-1	YUM! BRANDS INC		11/02/2016	Various	4,400.000	588,166		587,557	321,420						587,557		609	609	2,646	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		04/25/2016	Various	2,547.000	268,140		239,240	261,297	(22,057)			(22,057)		239,240		28,900	28,900	837	
98978V-10-3	ZOETIS INC		11/30/2016	Various	11,855.000	548,175		497,823	568,092	(70,268)			(70,268)		497,823		50,351	50,351	2,557	
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	11/30/2016	Various	2,085.000	553,927		554,228	538,226	(50,734)		5,943	(56,678)	27,558	554,228	(26,014)	25,713	(301)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						431,089,042	XXX	409,995,563	429,199,169	(29,739,292)		7,068,181	(36,807,473)	4,961,602	409,990,124	(2,872,284)	23,971,202	21,098,918	4,092,432	XXX
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY		01/01/2016	DIRECT	110,000.000	22,039,917		23,739,749	11,937,873	10,102,044			10,102,044		22,039,917					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						22,039,917	XXX	23,739,749	11,937,873	10,102,044			10,102,044		22,039,917					XXX
464434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	09/12/2016	Various	225,000.000	10,118,029		8,862,750	8,862,750						8,862,750		1,255,279	1,255,279	85,686	
464287-20-0	ISHARES CORE S&P 500 ETF		05/13/2016	Various	22,792.000	4,304,896		4,669,397	4,669,397						4,669,397		(364,501)	(364,501)	7,228	
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		09/12/2016	Various	1,000,000.000	48,841,365		43,815,000	46,430,000	(2,615,000)			(2,615,000)		43,815,000		5,026,365	5,026,365	498,675	
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	04/26/2016	Various	277,581.000	13,042,492		13,262,828	13,865,171	(602,343)			(602,343)		13,262,828		(220,336)	(220,336)		
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		12/07/2016	Various	9,034.000	621,458		609,705							609,705		11,753	11,753	2,712	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/13/2016	Various	194,319.000	20,511,167		21,491,282	20,802,311	(609,705)			(609,705)		21,491,282		(980,115)	(980,115)	18,224	
9299999. Subtotal - Common Stocks - Mutual Funds						97,439,407	XXX	92,710,962	94,629,629	(3,827,048)			(3,827,048)		92,710,962		4,728,445	4,728,445	612,525	XXX
9799997. Total - Common Stocks - Part 4						550,568,366	XXX	526,446,275	535,766,671	(23,464,296)		7,068,181	(30,532,477)	4,961,602	524,741,003	(2,872,284)	28,699,648	25,827,363	4,704,956	XXX
9799998. Total - Common Stocks - Part 5						445,968,913	XXX	439,385,295				1,289,596	(1,289,596)		438,095,699	(89,605)	7,962,819	7,873,214	1,132,580	XXX
9799999. Total - Common Stocks						996,537,280	XXX	965,831,570	535,766,671	(23,464,296)		8,357,777	(31,822,073)	4,961,602	962,836,702	(2,961,889)	36,662,467	33,700,577	5,837,536	XXX
9899999. Total - Preferred and Common Stocks						1,002,051,311	XXX	971,717,194	552,950,544	(21,764,810)	(32,823)	21,745,121	(43,542,755)	4,973,050	968,311,341	(2,961,138)	36,701,107	33,739,970	6,033,866	XXX
9999999 - Totals						9,007,917,092	XXX	8,943,793,609	5,537,365,263	(15,997,991)	12,612,590	26,925,981	(30,311,381)	7,466,949	8,982,319,985	(5,745,734)	31,342,842	25,597,108	147,195,369	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RP-5	TREASURY BOND		02/11/2016	CITIGROUP GLOBAL MARKETS	02/16/2016	CITIGROUP GLOBAL MARKETS	1,500,000	1,659,551	1,612,910	1,659,501		(50)		(50)			(46,591)	(46,591)	11,621	11,003
912810-RQ-3	TREASURY BOND		05/13/2016	Various	05/13/2016	Various	230,500,000	223,864,551	224,523,008	223,865,511		961		961			657,497	657,497	1,042,239	1,004,361
912810-RS-9	TREASURY BOND		08/05/2016	Various	08/05/2016	Various	195,000,000	198,029,883	198,778,711	198,030,161		278		278			748,550	748,550	551,291	513,927
912810-RT-7	TREASURY BOND		11/03/2016	Various	12/09/2016	Various	117,500,000	114,488,281	111,236,914	114,493,066		4,785		4,785			(3,256,152)	(3,256,152)	319,158	228,057
912828-2C-3	TREASURY NOTE		09/28/2016	BARCLAYS	12/22/2016	Various	10,000,000	10,001,172	9,927,469	10,001,031		(141)		(141)			(73,562)	(73,562)	23,238	5,801
912828-2F-6	TREASURY NOTE		09/28/2016	JPMORGAN CHASE & CO.	12/08/2016	JPMORGAN CHASE & CO.	1,900,000	1,900,074	1,840,922	1,900,071		(3)		(3)			(59,149)	(59,149)	5,905	1,653
912828-2G-4	TREASURY NOTE		09/28/2016	CITIGROUP GLOBAL MARKETS	12/08/2016	BARCLAYS	7,100,000	7,102,773	7,013,492	7,102,589		(184)		(184)			(89,097)	(89,097)	14,587	2,231
912828-Q3-7	TREASURY NOTE		04/08/2016	Various	05/17/2016	Various	30,000,000	30,110,156	30,016,992	30,108,061		(2,095)		(2,095)			(91,069)	(91,069)	45,082	9,221
912828-Q4-5	TREASURY NOTE		03/31/2016	Various	04/25/2016	Various	350,000,000	350,957,031	350,755,664	350,939,460		(17,571)		(17,571)			(183,796)	(183,796)	113,081	
912828-R4-4	TREASURY NOTE		07/05/2016	CITIGROUP GLOBAL MARKETS	11/21/2016	BARCLAYS	20,925,000	21,054,146	20,742,724	21,037,212		(16,935)		(16,935)			(294,488)	(294,488)	95,087	25,872
912828-R5-1	TREASURY NOTE		06/17/2016	BANK OF AMERICA/MERRILL LYNCH	07/29/2016	BANK OF AMERICA/MERRILL LYNCH	13,900,000	13,950,496	13,953,754	13,947,533		(2,963)		(2,963)			6,221	6,221	20,603	6,646
912828-R8-5	TREASURY NOTE		06/16/2016	GOLDMAN, SACHS & CO.	08/05/2016	BANK OF AMERICA/MERRILL LYNCH	34,800,000	34,884,281	34,832,625	34,880,322		(3,959)		(3,959)			(47,697)	(47,697)	44,926	1,664
912828-S2-7	TREASURY NOTE		07/05/2016	Various	09/15/2016	Various	43,000,000	43,341,563	43,002,383	43,331,901		(9,661)		(9,661)			(329,518)	(329,518)	68,723	7,429
912828-S4-3	TREASURY NOTE		07/25/2016	BARCLAYS	11/21/2016	Various	75,000,000	74,780,273	74,159,180	74,801,793		21,519		21,519			(642,613)	(642,613)	182,201	16,814
912828-S6-8	TREASURY NOTE		09/28/2016	BANK OF AMERICA/MERRILL LYNCH	10/31/2016	Various	6,700,000	6,700,523	6,687,867	6,700,498		(26)		(26)			(12,631)	(12,631)	12,618	8,056
912828-S7-6	TREASURY NOTE		08/05/2016	Various	09/15/2016	Various	50,850,000	50,929,500	50,821,629	50,929,537		37		37			(107,908)	(107,908)	44,457	7,974
912828-T4-2	TREASURY NOTE		09/29/2016	Various	10/06/2016	Various	62,500,000	62,504,883	62,393,555	62,504,828		(55)		(55)			(111,273)	(111,273)	7,469	
912828-T5-9	TREASURY NOTE		11/14/2016	BANK OF AMERICA/MERRILL LYNCH	12/08/2016	JPMORGAN CHASE & CO.	7,000,000	6,953,516	6,930,000	6,954,508		993		993			(24,508)	(24,508)	10,577	6,154
912828-T6-7	TREASURY NOTE		11/14/2016	Various	12/08/2016	Various	26,500,000	26,104,199	25,945,781	26,105,643		1,444		1,444			(159,862)	(159,862)	18,595	13,087
912828-T8-3	TREASURY NOTE		11/14/2016	Various	12/22/2016	Various	15,700,000	15,645,598	15,570,633	15,648,444		2,846		2,846			(77,811)	(77,811)	15,572	3,039
0599999. Subtotal - Bonds - U.S. Governments							1,300,375,000	1,294,962,451	1,290,746,212	1,294,941,670		(20,782)		(20,782)			(4,195,458)	(4,195,458)	2,647,028	1,872,990
90131H-CC-7	21ST CENTURY FOX AMERICA INC		11/15/2016	JPMORGAN CHASE & CO.	11/16/2016	RBC DOMINION SECURITIES	750,000	749,168	762,090	749,168							12,922	12,922	297	
00287Y-AV-1	ABBVIE INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH	05/12/2016	RBC DOMINION SECURITIES	750,000	745,913	747,754	745,914		2		2			1,840	1,840	403	
00287Y-AW-9	ABBVIE INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH	05/27/2016	Various	2,250,000	2,234,880	2,232,758	2,234,893		13		13			(2,136)	(2,136)	5,377	
00287Y-AX-7	ABBVIE INC		05/09/2016	JPMORGAN CHASE & CO.	06/16/2016	Various	5,250,000	5,249,318	5,219,595	5,249,323		6		6			(29,728)	(29,728)	9,322	
00287Y-AY-5	ABBVIE INC		05/09/2016	JPMORGAN CHASE & CO.	06/09/2016	Various	3,750,000	3,735,675	3,727,455	3,735,718		43		43			(8,263)	(8,263)	4,267	
00404A-AL-3	ACADIA HEALTHCARE CO INC		02/09/2016	Various	07/05/2016	EXCHANGE	4,160,000	4,157,500	4,157,310	4,157,306		(194)		(194)			4	4	104,404	
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		04/12/2016	BABSON CAPITAL MANAGEMENT LLC	05/16/2016	SCHEDULED REDEMPTION	1,184,780	1,172,933	1,184,780	1,184,780		11,848		11,848					8,132	
00507U-AU-5	ACTAVIS FUNDING SCS		04/05/2016	Various	06/27/2016	MORGAN STANLEY	600,000	618,774	619,308	618,699		(75)		(75)			609	609	8,313	1,821
00507V-AJ-8	ACTIVISION BLIZZARD INC		09/14/2016	BANK OF AMERICA/MERRILL LYNCH	09/23/2016	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,494,210	1,503,735	1,494,222		12		12			9,513	9,513	1,275	
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		08/05/2016	CITIGROUP GLOBAL MARKETS	08/05/2016	OPPENHEIMER & CO., INC.	400,000	400,000	408,000	400,000							8,000	8,000		
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	D	02/05/2016	CITIGROUP GLOBAL MARKETS	06/29/2016	BANK OF AMERICA/MERRILL LYNCH	250,000	240,000	253,750	240,534		534		534			13,216	13,216	5,910	1,253
00130H-BX-2	AES CORP		05/11/2016	MORGAN STANLEY	09/21/2016	OPPENHEIMER & CO., INC.	750,000	750,000	783,750	750,000							33,750	33,750	15,125	
00817Y-AV-0	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS	06/28/2016	BARCLAYS	3,000,000	2,995,620	3,048,285	2,995,637		17		17			52,648	52,648	2,567	
00817Y-AW-8	AETNA INC		06/02/2016	UNION BANK OF SWITZERLAND	06/07/2016	Various	3,750,000	3,735,975	3,764,685	3,735,976		1		1			28,709	28,709	106	
00817Y-AX-6	AETNA INC		06/02/2016	UNION BANK OF SWITZERLAND	06/10/2016	Various	1,875,000	1,873,125	1,900,721	1,873,126		1		1			27,596	27,596	1,094	
00817Y-AY-4	AETNA INC		06/02/2016	UNION BANK OF SWITZERLAND	06/14/2016	GOLDMAN, SACHS & CO.	1,500,000	1,493,775	1,514,475	1,493,779		4		4			20,696	20,696	1,417	
001055-AR-3	AFLAC INCORPORATED		09/14/2016	WELLS FARGO	09/26/2016	Various	1,500,000	1,488,525	1,512,743	1,488,529		4		4			24,214	24,214	1,167	
00131L-AE-5	AIA GROUP LTD	D	03/09/2016	MORGAN STANLEY	03/11/2016	NOMURA SECURITIES INTERNATIONAL INC	750,000	740,505	749,214	740,505							8,709	8,709		
00913R-AC-0	AIR LIQUIDE FINANCE SA	D	09/22/2016	HSBC SECURITIES, INC.	10/31/2016	Various	3,000,000	2,992,470	2,986,500	2,992,557		87		87			(6,057)	(6,057)	5,906	
00913R-AD-8	AIR LIQUIDE FINANCE SA	D	09/22/2016	HSBC SECURITIES, INC.	09/27/2016	Various	2,250,000	2,241,495	2,262,019	2,241,498		3		3			20,521	20,521	234	
00913R-AE-6	AIR LIQUIDE FINANCE SA	D	09/22/2016	HSBC SECURITIES, INC.	09/23/2016	Various	750,000	748,478	766,351	748,478							17,873	17,873	73	
00928Q-AP-6	AIRCASTLE LTD		04/14/2016	DEUTSCHE BANK AG	09/20/2016	Various	1,550,000	1,556,188	1,598,313	1,555,862		(325)		(325)			42,450	42,450	30,771	955
013093-AA-7	ALBERTSONS COMPANIES LLC		07/27/2016	Various	12/14/2016	Various	1,260,000	1,285,200	1,303,700	1,283,781		(1,419)		(1,419)			19,919	19,919	20,438	4,041
013817-AU-5	ALCOA INC		01/08/2016	OPPENHEIMER & CO., INC.	10/27/2016	Various	268,000	274,438	285,639	273,955		(483)		(483)			11,684	11,684	13,235	6,696
013817-AW-1	ALCOA INC		01/13/2016	OPPENHEIMER & CO., INC.	04/29/2016	Various	375,000	333,688	361,250	334,683		995		995			26,567	26,567	10,898	5,447
013822-AA-9	ALCOA NEDERLAND HOLDING B.V.		09/22/2016	MORGAN STANLEY	09/23/2016	MORGAN STANLEY	500,000	500,000	511,250	500,000							11,250	11,250	94	
013822-AB-7	ALCOA NEDERLAND HOLDING B.V.		09/22/2016	MORGAN STANLEY	10/05/2016	OPPENHEIMER & CO., INC.	200,000	200,000	208,000	200,000							8,000	8,000	544	
02005N-BG-4	ALLY FINANCIAL INC		04/06/2016	CITIGROUP GLOBAL MARKETS	04/06/2016	Various	350,000	348,047	348,250	348,047							203	203		
02079K-AC-1	ALPHABET INC		08/29/2016	CREDIT SUISSE	12/22/2016	CITIGROUP GLOBAL MARKETS	3,333,000	3,289,271	3,021,065	3,290,558		1,287		1,287			(269,493)	(269,493)	25,712	4,070

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02154C-AE-3	ALTICE FINANCING SA	D	04/18/2016	GOLDMAN, SACHS & CO.	11/02/2016	Various	750,000	750,000	760,950	750,000							10,950	10,950	18,400	
00164V-AC-7	AMC NETWORKS INC		04/13/2016	RBC DOMINION SECURITIES	06/02/2016	BANK OF AMERICA/MERRILL LYNCH	1,961,000	1,975,708	1,980,610	1,975,324		(384)		(384)			5,286	5,286	44,475	31,825
02343U-AA-3	AMCOR FINANCE (USA) INC	C	04/19/2016	CITIGROUP GLOBAL MARKETS	06/23/2016	JEFFERIES & COMPANY, INC.	1,350,000	1,349,663	1,370,790	1,349,667		5		5			21,123	21,123	8,156	
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		03/17/2016	U.S. BANCORP	03/29/2016	Various	1,500,000	1,499,250	1,505,683	1,499,251		1		1			6,432	6,432	878	
03027X-AJ-9	AMERICAN TOWER CORP		01/08/2016	CITIGROUP GLOBAL MARKETS	01/08/2016	STIFEL CAPITAL MARKETS	1,500,000	1,495,695	1,507,605	1,495,696		1		1			11,909	11,909	183	
03027X-AK-6	AMERICAN TOWER CORP		05/10/2016	RBC DOMINION SECURITIES	06/28/2016	Various	1,124,000	1,112,805	1,119,428	1,112,892		87		87			6,536	6,536	3,655	
03040W-AN-5	AMERICAN WATER CAPITAL CORP		11/14/2016	MIZUHO SECURITIES USA INC.	11/21/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	748,635	742,170	748,638		3		3			(6,468)	(6,468)	500	
03040W-AP-0	AMERICAN WATER CAPITAL CORP		11/14/2016	MIZUHO SECURITIES USA INC.	11/15/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	743,760	754,920	743,760							11,160	11,160	83	
031162-BZ-2	AMGEN INC		08/10/2016	GOLDMAN, SACHS & CO.	08/17/2016	Various	1,500,000	1,618,380	1,618,770	1,618,370		(10)		(10)			400	400	20,075	19,800
032511-BP-1	ANADARKO PETROLEUM CORP		03/14/2016	MIZUHO SECURITIES USA INC.	04/06/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	749,423	760,035	749,423							10,612	10,612	3,300	
032654-AP-0	ANALOG DEVICES INC		11/30/2016	CREDIT SUISSE	12/01/2016	BANK OF AMERICA/MERRILL LYNCH	524,000	520,584	523,864	520,584							3,280	3,280	66	
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	DEUTSCHE BANK AG	04/14/2016	Various	10,000,000	9,968,700	10,194,948	9,969,497		797		797			225,451	225,451	36,051	
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	DEUTSCHE BANK AG	04/06/2016	Various	10,000,000	9,962,100	10,295,757	9,962,672		572		572			333,085	333,085	39,077	
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	BANK OF AMERICA/MERRILL LYNCH	02/24/2016	Various	3,000,000	2,974,980	3,096,758	2,975,017		37		37			121,740	121,740	6,952	
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	BANK OF AMERICA/MERRILL LYNCH	04/07/2016	Various	7,000,000	6,983,550	7,590,670	6,983,579		29		29			607,092	607,092	39,906	
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	BARCLAYS	02/04/2016	Various	1,500,000	1,497,495	1,523,948	1,497,503		8		8			26,445	26,445	2,053	
037833-BU-3	APPLE INC		02/16/2016	GOLDMAN, SACHS & CO.	06/03/2016	Various	3,000,000	2,996,790	3,095,108	2,996,887		97		97			98,220	98,220	19,950	
037833-BW-9	APPLE INC		02/16/2016	GOLDMAN, SACHS & CO.	03/09/2016	GOLDMAN, SACHS & CO.	1,124,000	1,118,717	1,177,030	1,118,727		10		10			58,304	58,304	2,951	
037833-BX-7	APPLE INC		03/17/2016	GOLDMAN, SACHS & CO.	04/07/2016	Various	6,500,000	6,573,930	6,828,928	6,573,847		(83)		(83)			255,080	255,080	12,884	6,006
037833-BY-5	APPLE INC		03/17/2016	DEUTSCHE BANK AG	03/22/2016	Various	4,500,000	4,538,145	4,601,865	4,538,108		(37)		(37)			63,757	63,757	5,823	4,198
037833-BZ-2	APPLE INC		07/28/2016	JPMORGAN CHASE & CO.	07/29/2016	Various	1,500,000	1,495,905	1,501,320	1,495,905							5,415	5,415		
037833-CD-0	APPLE INC		07/28/2016	GOLDMAN, SACHS & CO.	07/29/2016	GOLDMAN, SACHS & CO.	1,125,000	1,122,019	1,134,011	1,122,019							11,993	11,993		
03938L-AP-9	ARCELORMITTAL	D	05/09/2016	CANTOR FITZGERALD	05/12/2016	JPMORGAN CHASE & CO.	300,000	272,250	273,000	272,255		5		5			745	745	2,133	1,800
03938L-AQ-7	ARCELORMITTAL	D	02/05/2016	MORGAN STANLEY	06/29/2016	TENDER OFFER	75,000	66,375	76,031	66,987		612		612			9,044	9,044	1,875	65
03938L-AU-8	ARCELORMITTAL	D	07/06/2016	DEUTSCHE BANK AG	09/23/2016	TENDER OFFER	400,000	416,500	424,500	415,872		(628)		(628)			8,628	8,628	14,589	9,389
03939C-AA-1	ARCH CAPITAL FINANCE LLC		11/29/2016	CREDIT SUISSE	11/29/2016	BARCLAYS	374,000	374,000	375,904	374,000							1,904	1,904		
03939C-AB-9	ARCH CAPITAL FINANCE LLC		11/29/2016	CREDIT SUISSE	11/29/2016	JPMORGAN CHASE & CO.	376,000	376,000	379,937	376,000							3,937	3,937		
BA3QED-ZX-3	ARCH COAL INC. DIP TERM LOAN		01/21/2016	CREDIT SUISSE	10/05/2016	DIRECT													226,857	
039483-BL-5	ARCHER DANIELS MIDLAND CO		08/08/2016	HSBC SECURITIES, INC.	09/20/2016	JPMORGAN CHASE & CO.	1,500,000	1,495,650	1,487,760	1,495,695		45		45			(7,935)	(7,935)	4,375	
03969A-AJ-9	ARDAGH PACKAGING FINANCE PLC	D	04/29/2016	CITIGROUP GLOBAL MARKETS	06/06/2016	CITIGROUP GLOBAL MARKETS	800,000	800,000	814,500	800,000							14,500	14,500	2,658	
040555-CU-6	ARIZONA PUBLIC SERVICE CO		05/03/2016	BARCLAYS	05/18/2016	CANTOR FITZGERALD	750,000	747,848	743,708	747,849		2		2			(4,142)	(4,142)	1,328	
00206R-CS-9	AT&T INC		01/29/2016	BARCLAYS	06/28/2016	CITIGROUP GLOBAL MARKETS	1,500,000	1,498,875	1,565,865	1,498,931		56		56			66,934	66,934	21,300	
00206R-CT-7	AT&T INC		05/03/2016	Various	07/14/2016	Various	4,800,000	5,069,681	5,083,151	5,069,359		(321)		(321)			13,791	13,791	45,446	43,158
053332-AT-9	AUTOZONE INC		04/18/2016	BARCLAYS	06/13/2016	BARCLAYS	1,500,000	1,499,610	1,518,405	1,499,615		5		5			18,790	18,790	7,161	
053773-BB-2	AVIS BUDGET CAR RENTAL LLC		03/14/2016	CITIGROUP GLOBAL MARKETS	06/21/2016	GOLDMAN, SACHS & CO.	200,000	200,000	197,000	200,000							(3,000)	(3,000)	3,010	
053807-AS-2	AVNET INC		03/21/2016	BANK OF AMERICA/MERRILL LYNCH	03/22/2016	Various	1,150,000	1,141,674	1,147,376	1,141,674							5,702	5,702		
05453G-AA-3	AXALTA COATING SYSTEMS LLC		08/02/2016	BARCLAYS	08/08/2016	OPPENHEIMER & CO., INC.	375,000	373,466	380,625	373,466							7,159	7,159		
05463D-AA-8	AXIALL CORP		04/20/2016	Various	09/09/2016	EXCHANGE	4,500,000	4,451,875	4,454,198	4,454,198		2,323		2,323					179,156	93,708
067316-AD-1	BACARDI LTD	D	07/07/2016	BNP CAPITAL MARKETS	07/08/2016	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,494,405	1,504,755	1,494,405							10,350	10,350		
06051G-FX-2	BANC OF AMERICA SECURITIES LLC		04/14/2016	BANK OF AMERICA/MERRILL LYNCH	05/16/2016	BANK OF AMERICA/MERRILL LYNCH	3,600,000	3,593,988	3,636,030	3,594,006		18		18			42,024	42,024	4,375	
06051G-FU-8	BANK OF AMERICA CORP		02/29/2016	BANK OF AMERICA/MERRILL LYNCH	03/01/2016	NOMURA SECURITIES INTERNATIONAL INC	750,000	750,000	748,500	750,000							(1,500)	(1,500)	93	
06051G-GA-1	BANK OF AMERICA CORP		10/18/2016	BANK OF AMERICA/MERRILL LYNCH	10/27/2016	BANK OF AMERICA/MERRILL LYNCH	2,250,000	2,250,000	2,258,985	2,250,000							8,985	8,985	1,083	
06738E-AN-5	BARCLAYS PLC	D	01/05/2016	BARCLAYS	01/07/2016	Various	2,550,000	2,537,556	2,548,779	2,537,556							11,223	11,223		
06738E-AP-0	BARCLAYS PLC	D	05/05/2016	BARCLAYS	05/06/2016	Various	1,274,000	1,273,898	1,277,343	1,273,898							3,445	3,445		
07177M-AD-5	BAXALTA INC		06/07/2016	EXCHANGE	11/08/2016	BANK OF AMERICA/MERRILL LYNCH	2,000,000	1,995,300	2,029,480	1,995,780		481		481			33,700	33,700	51,271	26,194

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
075560-BJ-3	BEAZER HOMES USA INC		09/08/2016	CREDIT SUISSE	09/08/2016	STIFEL CAPITAL MARKETS	100,000	100,000	103,000	100,000							3,000	3,000		
BASG7-M9-1	BIOTRONICS (CALDER) INCREM TL		05/27/2016	DIRECT	07/01/2016	SCHEDULED REDEMPTION	2,282,609	2,259,783	2,282,609	2,282,609		22,826		22,826					14,980	
092113-AL-3	BLACK HILLS CORP		01/08/2016	CREDIT SUISSE	01/11/2016	Various	1,500,000	1,495,455	1,504,598	1,495,456		1		1			9,142	9,142	82	
092113-AM-1	BLACK HILLS CORPORATION		08/10/2016	SCOTIA CAPITAL (USA) INC.	08/11/2016	Various	750,000	749,618	753,828	749,618							4,210	4,210		
092113-AN-9	BLACK HILLS CORPORATION		08/10/2016	SCOTIA CAPITAL (USA) INC.	08/11/2016	Various	750,000	745,913	753,137	745,913							7,225	7,225		
095370-AA-0	BLUE CUBE SPINCO INC		03/31/2016	OPPENHEIMER & CO., INC.	10/05/2016	EXCHANGE	1,500,000	1,721,250	1,703,350	1,703,350		(17,900)		(17,900)					147,875	74,750
09628T-AA-7	BLUESCOPE STEEL (FINANCE) LTD	D	04/28/2016	CREDIT SUISSE	05/03/2016	Various	400,000	400,000	406,323	400,000							6,323	6,323	26	
055604-AA-0	BMC EAST LLC		09/08/2016	BARCLAYS	09/08/2016	STIFEL CAPITAL MARKETS	100,000	100,000	101,625	100,000							1,625	1,625		
05565E-AD-7	BMW US CAPITAL LLC	C	04/04/2016	JPMORGAN CHASE & CO.	09/12/2016	UNION BANK OF SWITZERLAND	6,000,000	5,997,360	6,003,780	5,997,729		369		369			6,051	6,051	38,500	
05565E-AF-2	BMW US CAPITAL LLC	C	04/04/2016	JPMORGAN CHASE & CO.	09/12/2016	BANK OF AMERICA/MERRILL LYNCH	11,000,000	10,972,390	11,059,840	10,974,645		2,255		2,255			85,195	85,195	94,111	
05565E-AH-8	BMW US CAPITAL LLC	C	04/04/2016	JPMORGAN CHASE & CO.	04/06/2016	Various	3,000,000	2,997,930	3,025,493	2,997,930							27,563	27,563		
05565A-AR-4	BNP PARIBAS SA	D	05/05/2016	BNP CAPITAL MARKETS	05/06/2016	BNP CAPITAL MARKETS	750,000	748,680	749,640	748,680							960	960		
096630-AE-8	BOARDWALK PIPELINES LP		05/23/2016	Various	06/14/2016	Various	1,800,000	1,782,948	1,805,175	1,782,985		37		37			22,190	22,190	4,264	496
097751-AS-0	BOMBARDIER INC	A	04/26/2016	GOLDMAN, SACHS & CO.	12/20/2016	CALLED @ 107.223	1,900,000	1,888,000	1,900,000	1,892,344		4,344		4,344			7,656	7,656	246,093	3,927
097751-BM-2	BOMBARDIER INC	A	04/28/2016	OPPENHEIMER & CO., INC.	11/18/2016	GOLDMAN, SACHS & CO.	300,000	270,000	265,500	271,263		1,263		1,263			(5,763)	(5,763)	15,500	3,000
10112R-AX-2	BOSTON PROPERTIES LP		01/08/2016	JPMORGAN CHASE & CO.	01/08/2016	Various	1,800,000	1,794,744	1,805,510	1,794,744							10,766	10,766		
103304-BK-6	BOYD GAMING CORP		04/19/2016	WELLS FARGO	12/19/2016	BANK OF AMERICA/MERRILL LYNCH	500,000	533,750	536,250	529,801		(3,949)		(3,949)			6,449	6,449	37,908	14,991
103304-BL-4	BOYD GAMING CORP		04/13/2016	Various	12/19/2016	Various	800,000	823,898	830,545	823,346		(552)		(552)			7,199	7,199	11,561	2,036
05565Q-DB-1	BP CAPITAL MARKETS PLC	D	04/28/2016	JPMORGAN CHASE & CO.	06/27/2016	GOLDMAN, SACHS & CO.	3,000,000	3,000,000	3,022,885	3,000,000							22,885	22,885	7,278	
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		06/21/2016	JPMORGAN CHASE & CO.	07/14/2016	JPMORGAN CHASE & CO.	750,000	746,918	765,120	746,933		16		16			18,187	18,187	1,558	
12008R-AJ-6	BUILDERS FIRSTSOURCE INC		08/09/2016	CREDIT SUISSE	08/09/2016	Various	400,000	400,000	405,500	400,000							5,500	5,500		
120568-AX-8	BUNGE LIMITED FINANCE CORPORATION		08/10/2016	MORGAN STANLEY	08/11/2016	Various	900,000	899,163	903,325	899,163							4,162	4,162	81	
127055-AK-7	CABOT CORPORATION		09/06/2016	CITIGROUP GLOBAL MARKETS	10/20/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	748,868	754,425	748,878		11		11			5,547	5,547	2,833	
13057Q-AG-2	CALIFORNIA RESOURCES CORP		07/08/2016	BANK OF AMERICA/MERRILL LYNCH	10/05/2016	Various	376,000	270,720	249,605	272,976		2,256		2,256			(23,371)	(23,371)	8,980	2,340
13123X-AR-3	CALLON PETROLEUM COMPANY		09/15/2016	JPMORGAN CHASE & CO.	09/16/2016	JPMORGAN CHASE & CO.	380,000	380,000	382,850	380,000							2,850	2,850		
131347-CJ-3	CALPINE CORP		04/14/2016	Various	11/21/2016	Various	875,000	867,716	839,760	868,056		340		340			(28,296)	(28,296)	31,660	8,899
13323A-AA-8	CAMELOT FINANCE SA	D	09/15/2016	BANK OF AMERICA/MERRILL LYNCH	09/15/2016	BANK OF AMERICA/MERRILL LYNCH	120,000	120,000	121,200	120,000							1,200	1,200		
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	02/18/2016	CITIGROUP GLOBAL MARKETS	02/19/2016	Various	1,500,000	1,494,255	1,502,573	1,494,256		1		1			8,316	8,316	115	
124900-AB-7	CCL INDUSTRIES INC	A	09/15/2016	BANK OF AMERICA/MERRILL LYNCH	11/09/2016	BANK OF AMERICA/MERRILL LYNCH	3,750,000	3,731,513	3,724,350	3,731,678		166		166			(7,328)	(7,328)	12,932	
161175-AT-1	CCO SAFARI II LLC		05/26/2016	EXCHANGE	06/20/2016	BANK OF AMERICA/MERRILL LYNCH	800,000	804,404	863,312	804,375		(29)		(29)			58,937	58,937	16,360	13,415
15089Q-AD-6	CELANESE US HOLDINGS LLC		04/19/2016	JPMORGAN CHASE & CO.	08/22/2016	Various	500,000	513,750	544,000	513,104		(646)		(646)			30,896	30,896	10,278	2,377
15135B-AE-1	CENTENE ESCROW CORP		01/29/2016	Various	07/19/2016	EXCHANGE	800,000	807,794	807,014	807,014		(780)		(780)					19,750	
15135B-AG-6	CENTENE ESCROW CORP		01/28/2016	WELLS FARGO	01/29/2016	Various	400,000	400,000	410,794	400,000							10,794	10,794		
153527-AL-0	CENTRAL GARDEN & PET COMPANY		02/02/2016	BARCLAYS	06/06/2016	Various	75,000	76,125	78,080	76,074		(51)		(51)			2,005	2,005	2,501	1,097
12527G-AA-1	CF INDUSTRIES INC		10/19/2016	Various	12/16/2016	Various	1,908,000	2,020,779	2,012,295	2,009,631		(11,149)		(11,149)			2,664	2,664	82,173	62,048
12527G-AC-7	CF INDUSTRIES INC		10/20/2016	GOLDMAN, SACHS & CO.	12/07/2016	Various	1,500,000	1,438,125	1,364,625	1,438,863		738		738			(74,238)	(74,238)	25,401	20,700
12527G-AG-8	CF INDUSTRIES INC		11/10/2016	MORGAN STANLEY	12/13/2016	MORGAN STANLEY	1,500,000	1,497,795	1,480,275	1,497,823		28		28			(17,548)	(17,548)	3,542	
161175-AR-5	CHARTER COMMUNICATIONS OPERATING L		05/31/2016	EXCHANGE	12/07/2016	EXCHANGE	5,000,000	5,019,246	5,016,988	5,016,988		(2,258)		(2,258)					156,084	63,627
161175-AS-3	CHARTER COMMUNICATIONS OPERATING L		05/26/2016	EXCHANGE	12/07/2016	EXCHANGE	1,250,000	1,261,865	1,260,960	1,260,960		(906)		(906)					48,670	19,065
163851-AC-2	CHEMOURS CO LLC		04/28/2016	Various	05/20/2016	EXCHANGE	500,000	431,300	431,530	431,530		230		230					17,986	16,333
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY		11/17/2016	MITSUBISHI UFJ SECURITIES (USA)	11/22/2016	MIZUHO SECURITIES USA INC.	1,500,000	1,496,070	1,499,670	1,496,073		3		3			3,597	3,597	425	
171871-AP-1	CINCINNATI BELL INC		09/16/2016	MORGAN STANLEY	09/16/2016	Various	300,000	300,000	303,750	300,000							3,750	3,750		
17275R-BD-3	CISCO SYSTEMS INC		02/22/2016	WELLS FARGO	09/13/2016	Various	15,000,000	14,971,200	15,268,750	14,974,201		3,001		3,001			294,549	294,549	179,667	
125581-GR-3	CIT GROUP INC		04/29/2016	BANK OF AMERICA/MERRILL LYNCH	10/11/2016	GOLDMAN, SACHS & CO.	300,000	312,000	324,000	311,366		(634)		(634)			12,634	12,634	10,542	3,875
172967-KG-5	CITIGROUP INC		01/05/2016	CITIGROUP GLOBAL MARKETS	02/05/2016	CITIGROUP GLOBAL MARKETS	1,125,000	1,123,504	1,129,534	1,123,513		10		10			6,020	6,020	3,238	
172967-KJ-9	CITIGROUP INC		03/01/2016	CITIGROUP GLOBAL MARKETS	03/02/2016	BNP CAPITAL MARKETS	1,125,000	1,122,773	1,119,953	1,122,773							(2,820)	(2,820)		
172967-KR-1	CITIGROUP INC		05/11/2016	CITIGROUP GLOBAL MARKETS	06/16/2016	Various	750,000	741,953	745,978	741,961		9		9			4,017	4,017	2,502	
172967-KU-4	CITIGROUP INC		07/18/2016	CITIGROUP GLOBAL MARKETS	07/20/2016	Various	750,000	747,683	751,655	747,683							3,973	3,973		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
174010-AE-1	CITIZENS BANK NA		05/10/2016	MORGAN STANLEY	05/31/2016	CITIGROUP GLOBAL MARKETS	1,500,000	1,498,605	1,497,225	1,498,620		15		15			(1,395)	(1,395)	2,125	
184496-AL-1	CLEAN HARBORS INC		06/24/2016	EXCHANGE	07/18/2016	Various	170,000	170,385	175,560	170,375		(11)		(11)			5,185	5,185	1,182	557
184496-AM-9	CLEAN HARBORS INC		03/14/2016	GOLDMAN, SACHS & CO.	06/24/2016	EXCHANGE	2,170,000	2,175,425	2,174,918	2,174,918		(507)		(507)					62,712	32,746
18551P-AA-7	CLECO CORPORATE HOLDINGS LLC		05/12/2016	MIZUHO SECURITIES USA INC.	07/14/2016	MORGAN STANLEY	3,000,000	3,000,000	3,071,925	3,000,000							71,925	71,925	11,853	
18551P-AB-5	CLECO CORPORATE HOLDINGS LLC		05/12/2016	MIZUHO SECURITIES USA INC.	07/06/2016	Various	2,250,000	2,250,000	2,357,664	2,250,000							107,664	107,664	12,412	
18911Y-AA-3	CLOUD CRANE LLC		09/09/2016	JPMORGAN CHASE & CO.	10/20/2016	Various	1,800,000	1,844,500	1,889,250	1,843,431		(1,069)		(1,069)			45,819	45,819	43,200	6,328
125896-BQ-2	CMS ENERGY CORP		05/02/2016	RBC DOMINION SECURITIES	07/14/2016	Various	750,000	747,165	763,359	747,207		42		42			16,152	16,152	3,875	
12594K-AA-0	CNH INDUSTRIAL NV		08/04/2016	JPMORGAN CHASE & CO.	11/22/2016	MARKET AXESS	500,000	500,000	496,700	500,000							(3,300)	(3,300)	6,250	
20030N-BR-1	COMCAST CORP		02/16/2016	BANK OF AMERICA/MERRILL LYNCH	06/28/2016	Various	3,750,000	3,744,263	3,861,480	3,744,460		198		198			117,020	117,020	27,328	
20030N-BS-9	COMCAST CORP		02/16/2016	WELLS FARGO	02/29/2016	Various	3,000,000	2,994,360	3,072,405	2,994,373		13		13			78,032	78,032	2,625	
20030N-BT-7	COMCAST CORPORATION		07/12/2016	JPMORGAN CHASE & CO.	07/14/2016	GOLDMAN, SACHS & CO.	1,500,000	1,489,695	1,482,510	1,489,695							(7,185)	(7,185)		
20030N-BU-4	COMCAST CORPORATION		07/12/2016	JPMORGAN CHASE & CO.	07/21/2016	Various	1,874,000	1,857,621	1,829,709	1,857,625		3		3			(27,916)	(27,916)	672	
20653P-AA-0	CONCORDIA INTERNATIONAL CORP	A	10/06/2016	GOLDMAN, SACHS & CO.	12/21/2016	OPPENHEIMER & CO., INC.	110,000	110,000	94,835	110,000							(15,165)	(15,165)	1,657	
206786-AA-3	CONDUENT FIN / XEROX BUS		11/22/2016	BANK OF AMERICA/MERRILL LYNCH	11/22/2016	BANK OF AMERICA/MERRILL LYNCH	190,000	187,477	191,425	187,477							3,948	3,948		
20826F-AQ-9	CONOCOPHILLIPS CO		03/03/2016	MIZUHO SECURITIES USA INC.	03/07/2016	Various	1,870,000	1,869,252	1,866,986	1,869,252							(2,267)	(2,267)	411	
20826F-AR-7	CONOCOPHILLIPS CO		03/03/2016	HSBC SECURITIES, INC.	03/08/2016	Various	750,000	742,328	750,344	742,328		1		1			8,016	8,016	248	
20826F-AS-5	CONOCOPHILLIPS CO		03/03/2016	JPMORGAN CHASE & CO.	04/04/2016	WELLS FARGO	1,500,000	1,499,250	1,555,185	1,499,261		11		11			55,924	55,924	5,075	
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		11/10/2016	JPMORGAN CHASE & CO.	12/14/2016	Various	750,000	743,468	733,140	743,470		3		3			(10,330)	(10,330)	1,523	
21684A-AF-3	COOPERATIEVE RABOBANK UA	D	07/14/2016	CITIGROUP GLOBAL MARKETS	07/20/2016	NOMURA SECURITIES INTERNATIONAL INC	750,000	746,595	747,090	746,598		3		3			492	492	313	
216762-AF-1	COOPER-STANDARD AUTOMOTIVE INC		10/27/2016	BANK OF AMERICA/MERRILL LYNCH	11/02/2016	Various	600,000	600,000	602,125	600,000							2,125	2,125	242	
224044-CG-0	COX COMMUNICATIONS INC		09/08/2016	WELLS FARGO	09/29/2016	MORGAN STANLEY	2,250,000	2,246,198	2,269,941	2,246,214		17		17			23,727	23,727	3,873	
22532L-AR-5	CREDIT AGRICOLE SA	D	04/20/2016	CREDIT AGRICOLE	05/04/2016	JPMORGAN CHASE & CO.	1,500,000	1,493,145	1,505,880	1,493,186		41		41			12,694	12,694	1,188	
225433-AD-3	CREDIT SUISSE GROUP FUNDING (GUERN	D	01/18/2016	EXCHANGE	03/02/2016	CREDIT SUISSE	700,000	698,746	677,432	698,784		38		38			(21,352)	(21,352)	8,609	5,989
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	D	01/18/2016	EXCHANGE	03/14/2016	Various	1,000,000	1,002,915	988,405	1,002,852		(63)		(63)			(14,447)	(14,447)	19,211	12,983
225433-AL-5	CREDIT SUISSE GROUP FUNDING (GUERN	D	04/13/2016	CREDIT SUISSE	05/04/2016	BARCLAYS	1,500,000	1,499,940	1,513,425	1,499,941		1		1			13,484	13,484	3,019	
225433-AQ-4	CREDIT SUISSE GROUP FUNDING (GUERN	D	04/13/2016	CREDIT SUISSE	04/15/2016	JPMORGAN CHASE & CO.	1,500,000	1,499,640	1,516,815	1,499,640							17,175	17,175	379	
225433-AS-0	CREDIT SUISSE GROUP FUNDING (GUERN	D	06/07/2016	CREDIT SUISSE	06/14/2016	Various	2,250,000	2,243,565	2,240,550	2,243,575		10		10			(3,025)	(3,025)	1,029	
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		04/14/2016	BANK OF AMERICA/MERRILL LYNCH	07/20/2016	Various	375,000	303,750	310,431	305,395		1,645		1,645			5,036	5,036	6,469	1,172
228189-AB-2	CROWN AMERICAS LLC		04/19/2016	JPMORGAN CHASE & CO.	11/30/2016	CITIGROUP GLOBAL MARKETS	400,000	410,500	405,000	409,648		(852)		(852)			(4,648)	(4,648)	16,000	4,850
22819K-AA-8	CROWN AMERICAS LLC		11/10/2016	BANK OF AMERICA/MERRILL LYNCH	12/13/2016	CITIGROUP GLOBAL MARKETS	500,000	483,750	478,750	483,857		107		107			(5,107)	(5,107)	5,336	3,601
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		01/28/2016	BANK OF AMERICA/MERRILL LYNCH	02/02/2016	Various	1,400,000	1,399,678	1,408,001	1,399,678							8,323	8,323		
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		01/28/2016	BANK OF AMERICA/MERRILL LYNCH	01/29/2016	Various	1,400,000	1,395,394	1,405,958	1,395,394							10,564	10,564		
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP		04/26/2016	MORGAN STANLEY	06/08/2016	Various	2,250,000	2,243,138	2,274,548	2,243,174		37		37			31,373	31,373	5,473	
126408-HF-3	CSX CORP		10/13/2016	CITIGROUP GLOBAL MARKETS	10/19/2016	GOLDMAN, SACHS & CO.	750,000	745,733	745,463	745,734		1		1			(271)	(271)	475	
126408-HG-1	CSX CORP		10/13/2016	CITIGROUP GLOBAL MARKETS	11/16/2016	Various	1,500,000	1,496,265	1,443,225	1,496,266		1		1			(53,041)	(53,041)	3,453	
126650-CU-2	CVS HEALTH CORP		05/16/2016	BARCLAYS	05/17/2016	Various	750,000	743,543	744,960	743,543							1,418	1,418		
235825-AD-8	DANA HOLDING CORP		03/03/2016	OPPENHEIMER & CO., INC.	07/19/2016	Various	125,000	122,969	128,640	123,041		73		73			5,599	5,599	6,129	3,604
235825-AE-6	DANA HOLDING CORP		02/02/2016	JANNEY MONTGOMERY SCOTT LLC	07/13/2016	Various	125,000	112,813	122,300	113,250		438		438			9,050	9,050	3,929	955
23636T-AD-2	DANONE SA	D	10/26/2016	CITIGROUP GLOBAL MARKETS	10/27/2016	JPMORGAN CHASE & CO.	1,500,000	1,500,000	1,499,625	1,500,000							(375)	(375)		
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/DIAM		05/17/2016	JPMORGAN CHASE & CO.	06/15/2016	Various	7,500,000	7,497,825	7,665,783	7,497,836		11		11			167,946	167,946	9,913	
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/DIAM		06/01/2016	Various	06/30/2016	Various	6,750,000	6,772,028	6,940,841	6,771,847		(180)		(180)			168,993	168,993	19,938	1,135
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		05/17/2016	JPMORGAN CHASE & CO.	06/08/2016	Various	3,000,000	2,998,560	3,027,270	2,998,561		1		1			28,709	28,709	2,383	
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/DIAM		05/19/2016	JPMORGAN CHASE & CO.	06/09/2016	Various	1,800,000	1,806,309	1,915,191	1,806,304		(5)		(5)			108,887	108,887	5,265	
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		05/17/2016	JPMORGAN CHASE & CO.	06/13/2016	Various	2,250,000	2,248,200	2,341,455	2,248,200							93,255	93,255	5,915	
23422R-AB-8	DIAMOND RESORTS INTERNATIONAL INC		08/17/2016	RBC DOMINION SECURITIES	10/19/2016	Various	850,000	850,000	853,741	850,000							3,741	3,741	5,947	
253651-AA-1	DIEBOLD INC		04/05/2016	JPMORGAN CHASE & CO.	04/13/2016	STIFEL CAPITAL MARKETS	325,000	325,000	330,438	325,000							5,438	5,438		
25466A-AJ-0	DISCOVER BANK		07/21/2016	CITIGROUP GLOBAL MARKETS	07/26/2016	Various	1,500,000	1,498,365	1,501,920	1,498,365							3,555	3,555	96	
25470X-AX-3	DISH DBS CORP		06/08/2016	DEUTSCHE BANK AG	06/10/2016	DEUTSCHE BANK AG	90,000	90,000	91,125	90,000							1,125	1,125	39	
25746U-CK-3	DOMINION RESOURCES INC/VA		08/04/2016	MIZUHO SECURITIES USA INC.	08/25/2016	Various	1,500,000	1,499,475	1,501,448	1,499,476		1		1			1,971	1,971	1,081	
25787G-AA-8	DONNELLEY FINANCIAL SOLUTIONS INC		09/23/2016	JPMORGAN CHASE & CO.	12/19/2016	Various	500,000	500,000	509,128	500,000							9,128	9,128	8,012	
25858C-AA-1	DOUBLE EAGLE ACQUISITION SUB INC		09/29/2016	CREDIT SUISSE	10/05/2016	BAIRD (ROBERT W.) & CO. INC.	360,000	360,000	367,200	360,000							7,200	7,200		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC		12/05/2016	CREDIT SUISSE	12/07/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	749,670	751,695	749,670							2,025	2,025		
26138E-AY-5	DR PEPPER SNAPPLE GROUP INC		12/05/2016	CREDIT SUISSE	12/07/2016	MORGAN STANLEY	1,125,000	1,124,066	1,132,785	1,124,066							8,719	8,719		
26441C-AS-4	DUKE ENERGY CORP		08/09/2016	BARCLAYS	08/10/2016	Various	3,000,000	2,990,760	3,008,393	2,990,765		5		5			17,628	17,628	497	
26441C-AT-2	DUKE ENERGY CORP		08/09/2016	BARCLAYS	08/10/2016	Various	3,000,000	2,998,320	3,027,990	2,998,320							29,670	29,670	703	
26441Y-AZ-0	DUKE REALTY LP		06/16/2016	JPMORGAN CHASE & CO.	06/16/2016	JPMORGAN CHASE & CO.	750,000	743,025	747,323	743,025							4,298	4,298		
26817R-AP-3	DYNEGY INC		05/04/2016	CREDIT SUISSE	09/14/2016	DEUTSCHE BANK AG	200,000	194,000	192,000	194,182		182		182			(2,182)	(2,182)	5,846	339
26969P-AA-6	EAGLE MATERIALS INC		08/31/2016	JPMORGAN CHASE & CO.	12/13/2016	BANK OF AMERICA/MERRILL LYNCH	525,000	529,500	519,750	529,366		(134)		(134)			(9,616)	(9,616)	8,794	956
269871-AB-5	EAGLE SPINCO INC		03/04/2016	STIFEL CAPITAL MARKETS	09/09/2016	EXCHANGE	360,000	357,750	357,955	357,955		205		205					9,435	1,110
278865-AV-2	ECOLAB INC		10/13/2016	CREDIT SUISSE	11/29/2016	GOLDMAN, SACHS & CO.	750,000	747,638	717,840	747,663		25		25			(29,823)	(29,823)	2,475	
29103D-AG-1	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.	06/16/2016	Various	1,500,000	1,495,875	1,512,173	1,495,877		2		2			16,295	16,295	370	
29103D-AK-2	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.	06/29/2016	Various	1,500,000	1,489,320	1,509,066	1,489,326		6		6			19,740	19,740	2,613	
268698-AB-3	EMI MUSIC PUBLISHING GROUP NORTH A		05/26/2016	GOLDMAN, SACHS & CO.	11/03/2016	GOLDMAN, SACHS & CO.	300,000	300,000	323,250	300,000							23,250	23,250	9,849	
29250N-AM-7	ENBRIDGE INC	A	11/21/2016	DEUTSCHE BANK AG	12/02/2016	Various	900,000	896,454	937,904	896,455		1		1			41,448	41,448	1,077	
292505-AJ-3	ENCANA CORP	A	05/31/2016	Various	08/04/2016	Various	550,000	473,688	523,307	476,674		2,986		2,986			46,633	46,633	9,349	3,962
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		05/03/2016	DEUTSCHE BANK AG	12/16/2016	OPPENHEIMER & CO., INC.	1,000,000	963,750	845,000	966,538		2,788		2,788			(121,538)	(121,538)	52,472	18,115
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		01/14/2016	CITIGROUP GLOBAL MARKETS	11/07/2016	Various	1,322,641	1,405,307	1,701,249	1,661,683		256,376		256,376			39,566	39,566		
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		07/11/2016	BANK OF AMERICA/MERRILL LYNCH	07/13/2016	CANTOR FITZGERALD	750,000	748,943	751,230	748,943		1		1			2,287	2,287	404	
29364D-AU-4	ENTERGY ARKANSAS INC		01/05/2016	GOLDMAN, SACHS & CO.	01/07/2016	MORGAN STANLEY	1,050,000	1,046,546	1,062,432	1,046,549		3		3			15,883	15,883	408	
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		04/04/2016	JPMORGAN CHASE & CO.	06/09/2016	Various	1,500,000	1,496,400	1,540,268	1,496,423		23		23			43,845	43,845	5,020	
26875P-AP-6	EOG RESOURCES INC		01/11/2016	JPMORGAN CHASE & CO.	03/08/2016	Various	2,250,000	2,246,715	2,254,253	2,246,730		15		15			7,523	7,523	5,101	
268787-AE-8	EP ENERGY LLC		11/17/2016	GOLDMAN, SACHS & CO.	11/21/2016	STIFEL CAPITAL MARKETS	120,000	120,000	120,600	120,000							600	600		
26885B-AB-6	EQT MIDSTREAM PARTNERS LP		11/01/2016	DEUTSCHE BANK AG	11/02/2016	Various	1,500,000	1,487,865	1,487,625	1,487,873		8		8			(248)	(248)	516	
294429-AL-9	EQUIFAX INC		05/05/2016	WELLS FARGO	05/25/2016	JPMORGAN CHASE & CO.	1,050,000	1,049,622	1,051,229	1,049,623		1		1			1,605	1,605	1,530	
26884T-AS-1	ERAC USA FINANCE LLC		10/11/2016	BANK OF AMERICA/MERRILL LYNCH	10/21/2016	BARCLAYS	1,500,000	1,488,570	1,490,085	1,488,574		4		4			1,511	1,511	1,400	
30161N-AU-5	EXELON CORP		04/04/2016	BARCLAYS	05/24/2016	MITSUBISHI UFJ SECURITIES (USA)	1,500,000	1,499,100	1,511,040	1,499,111		11		11			11,929	11,929	7,083	
30161N-AV-3	EXELON CORP		04/04/2016	BARCLAYS	05/19/2016	Various	750,000	746,175	754,812	746,183		8		8			8,629	8,629	4,357	
30204N-AC-4	EXGEN TEXAS POWER LLC TL		02/24/2016	BANK OF AMERICA	07/06/2016	Various	1,333,333	813,333	1,061,384	835,608		22,275		22,275			225,776	225,776	25,988	
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO		02/22/2016	CITIGROUP GLOBAL MARKETS	04/20/2016	Various	2,250,000	2,238,008	2,383,398	2,238,161		154		154			145,237	145,237	16,200	
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO		06/29/2016	CREDIT SUISSE	07/05/2016	MIZUHO SECURITIES USA INC.	750,000	749,693	759,233	749,693							9,540	9,540	213	
30219G-AP-3	EXPRESS SCRIPTS HOLDING CO		06/29/2016	CITIGROUP GLOBAL MARKETS	07/05/2016	Various	3,000,000	2,994,750	3,079,680	2,994,751		1		1			84,929	84,929	1,100	
31428X-BF-2	FEDEX CORP		03/21/2016	DEUTSCHE BANK AG	05/16/2016	JPMORGAN CHASE & CO.	1,500,000	1,496,940	1,540,980	1,496,980		40		40			44,000	44,000	7,448	
31428X-BG-0	FEDEX CORP		03/21/2016	GOLDMAN, SACHS & CO.	03/21/2016	Various	750,000	746,708	754,129	746,708							7,422	7,422		
315292-AQ-5	FERRELLGAS LP/FERRELLGAS FINANCE C		06/15/2016	JPMORGAN CHASE & CO.	07/12/2016	EXCHANGE	190,000	171,950	172,068	172,068		118		118					962	178
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERV		08/11/2016	CITIGROUP GLOBAL MARKETS	08/23/2016	Various	750,000	741,683	746,824	741,693		11		11			5,131	5,131	343	
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERV		08/11/2016	CITIGROUP GLOBAL MARKETS	08/12/2016	HSBC SECURITIES, INC.	750,000	738,225	754,530	738,226		1		1			16,304	16,304	94	
31677A-AB-0	FIFTH THIRD BANK (OHIO)		03/10/2016	DEUTSCHE BANK AG	03/11/2016	DEUTSCHE BANK AG	750,000	749,258	753,705	749,258							4,447	4,447	80	
337932-AC-1	FIRSTENERGY CORP		04/15/2016	JPMORGAN CHASE & CO.	12/06/2016	CANTOR FITZGERALD	500,000	627,385	630,625	623,873		(3,512)		(3,512)			6,752	6,752	39,333	15,877
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD	D	01/14/2016	EXCHANGE	06/17/2016	MORGAN STANLEY	200,000	198,501	205,000	198,556		56		56			6,444	6,444	4,935	765
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LT	D	06/16/2016	Various	11/07/2016	Various	1,100,000	1,133,188	1,280,875	1,130,091		(3,097)		(3,097)			150,784	150,784	71,893	13,291
345370-CS-7	FORD MOTOR COMPANY		12/05/2016	GOLDMAN, SACHS & CO.	12/13/2016	WELLS FARGO	750,000	750,000	750,803	750,000							803	803	661	
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		01/05/2016	CREDIT AGRICOLE	07/14/2016	MORGAN STANLEY	750,000	750,000	827,573	750,000							77,573	77,573	17,465	
349553-AL-1	FORTIS INC	A	09/29/2016	GOLDMAN, SACHS & CO.	09/30/2016	GOLDMAN, SACHS & CO.	1,500,000	1,500,000	1,500,188	1,500,000							188	188	127	
34959J-AC-2	FORTIVE CORP		06/06/2016	MORGAN STANLEY	06/07/2016	CITIGROUP GLOBAL MARKETS	1,050,000	1,046,262	1,053,266	1,046,262							7,004	7,004		
34959J-AD-0	FORTIVE CORP		06/06/2016	MORGAN STANLEY	06/09/2016	MORGAN STANLEY	600,000	598,698	612,450	598,698							13,752	13,752		
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/02/2016	JPMORGAN CHASE & CO.	05/25/2016	Various	400,000	283,000	318,100	285,664		2,664		2,664			32,436	32,436	10,854	7,406
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/03/2016	BANK OF AMERICA/MERRILL LYNCH	12/05/2016	GOLDMAN, SACHS & CO.	358,000	315,040	356,210	330,162		15,122		15,122			26,048	26,048	10,463	4,086
35671D-BH-7	FREEPORT-MCMORAN INC		01/13/2016	Various	02/29/2016	Various	556,000	275,220	312,940	277,209		1,989		1,989			35,731	35,731	5,600	4,016
36467W-AB-5	GAMESTOP CORP		03/04/2016	BANK OF AMERICA/MERRILL LYNCH	03/10/2016	BANK OF AMERICA/MERRILL LYNCH	550,000	550,000	542,918	550,000							(7,083)	(7,083)	588	
369550-AX-6	GENERAL DYNAMICS CORPORATION		08/09/2016	JPMORGAN CHASE & CO.	08/10/2016	GOLDMAN, SACHS & CO.	750,000	742,170	744,240	742,176		6		6			2,064	2,064	133	
37045V-AK-6	GENERAL MOTORS CO		02/18/2016	GOLDMAN, SACHS & CO.	03/11/2016	Various	10,000,000	9,992,000	10,213,175	9,992,002		2		2			221,173	221,173	6,554	
37045V-AL-4	GENERAL MOTORS CO		02/18/2016	GOLDMAN, SACHS & CO.	03/11/2016	JEFFERIES & COMPANY, INC.	700,000	699,363	770,042	699,363							70,679	70,679	3,019	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY I		02/25/2016	JPMORGAN CHASE & CO.	02/26/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	747,293	751,909	747,293		1		1			4,616	4,616	109	
37045X-BK-1	GENERAL MOTORS FINANCIAL COMPANY I		05/04/2016	DEUTSCHE BANK AG	09/01/2016	NOMURA SECURITIES INTERNATIONAL INC	2,250,000	2,244,218	2,295,158	2,244,457		239		239			50,701	50,701	27,288	
36162J-AB-2	GEO GROUP INC		04/11/2016	WELLS FARGO	04/13/2016	WELLS FARGO	125,000	125,000	126,563	125,000							1,563	1,563		
372546-AV-3	GEORGE WASHINGTON UNIVERSITY		07/12/2016	BARCLAYS	07/21/2016	BARCLAYS	750,000	750,000	744,042	750,000							(5,958)	(5,958)	332	
373334-KE-0	GEORGIA POWER CO		03/02/2016	BANK OF AMERICA/MERRILL LYNCH	03/15/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	747,180	750,810	747,187		7		7			3,623	3,623	677	
375558-BH-5	GILEAD SCIENCES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH	10/07/2016	HSBC SECURITIES, INC.	1,500,000	1,496,535	1,495,500	1,496,574		39		39			(1,074)	(1,074)	1,869	
375558-BJ-1	GILEAD SCIENCES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH	09/19/2016	Various	1,500,000	1,491,450	1,507,284	1,491,451		1		1			15,833	15,833	183	
375558-BM-4	GILEAD SCIENCES INC		09/15/2016	JPMORGAN CHASE & CO.	09/21/2016	JPMORGAN CHASE & CO.	1,500,000	1,499,610	1,509,780	1,499,611		1		1			10,169	10,169	738	
38143U-8H-7	GOLDMAN SACHS & CO		02/22/2016	GOLDMAN, SACHS & CO.	02/23/2016	GOLDMAN, SACHS & CO.	1,050,000	1,047,575	1,052,367	1,047,575		1		1			4,792	4,792	109	
382550-BF-7	GOODYEAR TIRE & RUBBER CO		05/10/2016	CITIGROUP GLOBAL MARKETS	05/19/2016	Various	700,000	700,000	706,544	700,000							6,544	6,544	732	
38259P-AD-4	GOOGLE INC		03/18/2016	FIRST TENNESSEE BANK	04/28/2016	EXCHANGE	4,250,000	4,618,603	4,614,440	4,614,440		(4,162)		(4,162)					25,102	11,156
389375-AJ-5	GRAY TELEVISION INC		09/07/2016	WELLS FARGO	11/28/2016	Various	340,000	344,500	335,613	344,401		(99)		(99)			(8,788)	(8,788)	4,372	2,203
389375-AK-2	GRAY TELEVISION INC		09/07/2016	WELLS FARGO	11/22/2016	BANK OF AMERICA/MERRILL LYNCH	200,000	200,000	186,000	200,000							(14,000)	(14,000)	2,107	
398433-AJ-1	GRIFFON CORP		05/13/2016	DEUTSCHE BANK AG	07/21/2016	Various	10,625,000	10,493,250	10,497,089	10,496,510		3,260		3,260			579	579	212,926	119,310
398433-AH-5	GRIFFON CORPORATION		07/21/2016	EXCHANGE	09/21/2016	WELLS FARGO	350,000	345,772	349,125	345,889		117		117			3,236	3,236	10,464	7,146
402635-AJ-5	GULFPORT ENERGY CORPORATION		12/15/2016	CREDIT SUISSE	12/21/2016	CREDIT SUISSE	490,000	490,000	495,538	490,000							5,538	5,538	313	
40377U-AC-8	GYMBOREE CORP INITIAL TL		05/05/2016	WELLS FARGO	05/26/2016	WELLS FARGO	666,667	431,667	513,333	438,203		6,537		6,537			75,130	75,130	3,044	
413627-BL-3	HARRAHS OPERATING CO INC		11/09/2016	Various	11/09/2016	Various	3,000,000	2,175,000	3,090,004	2,175,000							915,004	915,004		
404119-BN-8	HCA INC		11/08/2016	BANK OF AMERICA/MERRILL LYNCH	11/10/2016	Various	2,000,000	2,056,000	2,000,000	2,055,872		(128)		(128)			(55,872)	(55,872)	28,611	22,806
404119-BQ-1	HCA INC		01/27/2016	BANK OF AMERICA/MERRILL LYNCH	08/10/2016	DEUTSCHE BANK AG	490,000	499,800	524,913	499,340		(460)		(460)			25,572	25,572	21,438	7,575
40415R-AR-6	HD SUPPLY INC		03/28/2016	BARCLAYS	03/30/2016	BARCLAYS	250,000	250,000	254,375	250,000							4,375	4,375		
42806L-AA-9	HERC RENTALS INC		09/12/2016	Various	09/20/2016	Various	2,925,000	2,933,250	2,923,688	2,933,217		(33)		(33)			(9,529)	(9,529)	25,641	20,219
42806L-AB-7	HERC RENTALS INC		08/10/2016	HSBC SECURITIES, INC.	09/20/2016	GOLDMAN, SACHS & CO.	200,000	201,750	204,500	201,724		(26)		(26)			2,776	2,776	4,478	2,842
42704K-AA-4	HERC SPINOFF ESCROW ISSUER LLC/HER		05/25/2016	BANK OF AMERICA/MERRILL LYNCH	07/05/2016	Various	3,125,000	3,125,000	3,128,750	3,125,000							3,750	3,750	14,219	
42704K-AB-2	HERC SPINOFF ESCROW ISSUER LLC/HER		05/25/2016	BANK OF AMERICA/MERRILL LYNCH	06/08/2016	Various	3,125,000	3,125,000	3,136,275	3,125,000							11,275	11,275	2,260	
428040-CS-6	HERTZ CORPORATION (THE)		09/08/2016	BARCLAYS	09/08/2016	BAIRD (ROBERT W.) & CO. INC.	300,000	300,000	301,500	300,000							1,500	1,500		
432836-AA-2	HILTON ESCROW ISSUER LLC		08/08/2016	BANK OF AMERICA/MERRILL LYNCH	08/09/2016	BANK OF AMERICA/MERRILL LYNCH	450,000	450,000	455,063	450,000							5,063	5,063		
437076-BL-5	HOME DEPOT INC		02/03/2016	JPMORGAN CHASE & CO.	02/04/2016	Various	1,500,000	1,494,660	1,498,980	1,494,660							4,320	4,320		
437076-BM-3	HOME DEPOT INC		02/03/2016	JPMORGAN CHASE & CO.	02/04/2016	Various	1,500,000	1,490,340	1,497,728	1,490,340							7,388	7,388		
437076-BP-6	HOME DEPOT INC		09/06/2016	BANK OF AMERICA/MERRILL LYNCH	09/23/2016	Various	1,500,000	1,471,455	1,475,610	1,471,461		6		6			4,149	4,149	948	
404280-BA-6	HSBC BANK PLC	D	05/18/2016	HSBC SECURITIES, INC.	05/27/2016	Various	3,000,000	2,998,890	3,015,570	2,998,893		3		3			16,677	16,677	1,950	
404280-AV-1	HSBC HOLDINGS PLC	D	03/01/2016	HSBC SECURITIES, INC.	03/02/2016	Various	1,125,000	1,122,435	1,128,095	1,122,435							5,660	5,660		
404280-AW-9	HSBC HOLDINGS PLC	D	03/01/2016	HSBC SECURITIES, INC.	03/02/2016	Various	1,125,000	1,123,369	1,133,967	1,123,369							10,598	10,598		
404280-BC-2	HSBC HOLDINGS PLC	D	05/24/2016	HSBC SECURITIES, INC.	05/24/2016	HSBC SECURITIES, INC.	750,000	750,000	758,438	750,000							8,438	8,438		
404280-BH-1	HSBC HOLDINGS PLC	D	11/16/2016	HSBC SECURITIES, INC.	11/17/2016	HSBC SECURITIES, INC.	750,000	749,940	753,263	749,940							3,323	3,323		
443510-AG-7	HUBBELL INC		02/23/2016	JPMORGAN CHASE & CO.	02/23/2016	JPMORGAN CHASE & CO.	600,000	595,464	597,971	595,464							2,507	2,507		
44701Q-BB-7	HUNTSMAN INTERNATIONAL LLC		01/12/2016	OPPENHEIMER & CO., INC.	04/13/2016	EXCHANGE	400,000	365,000	365,995	365,995		995		995					8,428	3,417
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		04/13/2016	EXCHANGE	09/22/2016	STIFEL CAPITAL MARKETS	400,000	365,995	413,063	367,892		1,897		1,897			45,171	45,171	17,724	8,428
448579-AF-9	HYATT HOTELS CORP		02/29/2016	JPMORGAN CHASE & CO.	03/01/2016	Various	750,000	749,400	749,840	749,400							440	440		
451102-BB-2	ICAHN ENTERPRISES LP		02/01/2016	CITIGROUP GLOBAL MARKETS	09/29/2016	Various	1,000,000	920,000	990,938	931,411		11,411		11,411			59,526	59,526	42,741	18,823
449934-AD-0	IMS HEALTH INCORPORATED		09/14/2016	GOLDMAN, SACHS & CO.	12/21/2016	Various	660,000	660,000	656,905	660,000							(3,095)	(3,095)	6,144	
454889-AQ-9	INDIANA MICHIGAN POWER CO		02/29/2016	CREDIT SUISSE	03/01/2016	WELLS FARGO	450,000	448,457	449,334	448,457							877	877	57	
45672N-AG-6	INFOR (US) INC		03/17/2016	EXCHANGE	07/26/2016	BANK OF AMERICA/MERRILL LYNCH	350,000	352,845	349,125	352,622		(224)		(224)			(3,497)	(3,497)	16,051	7,710
457187-AB-8	INGREDION INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH	10/18/2016	Various	2,250,000	2,249,033	2,295,420	2,249,037		4		4			46,383	46,383	3,867	
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.	04/14/2016	Various	5,000,000	4,983,250	5,053,608	4,983,308		58		58			70,299	70,299	7,092	
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	JPMORGAN CHASE & CO.	04/07/2016	Various	4,750,000	4,713,710	5,014,278	4,713,742		32		32			300,536	300,536	12,762	
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		03/18/2016	MORGAN STANLEY	09/20/2016	CITIGROUP GLOBAL MARKETS	1,000,000	1,091,000	1,100,920	1,088,367		(2,633)		(2,633)			12,553	12,553	18,539	6,201
460146-CP-6	INTERNATIONAL PAPER CO		08/05/2016	Various	10/19/2016	Various	7,250,000	7,214,280	7,221,118	7,214,504		224		224			6,613	6,613	11,515	
460146-CQ-4	INTERNATIONAL PAPER CO		08/02/2016	DEUTSCHE BANK AG	09/07/2016	Various	750,000	749,243	760,776	749,243		1		1			11,532	11,532	2,656	
460933-AL-8	INTERNATIONAL WIRE GROUP INC.		07/12/2016	JEFFERIES & COMPANY, INC.	11/29/2016	Various	570,000	548,830	534,150	549,864		1,034		1,034			(15,714)	(15,714)	19,690	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		10/04/2016	Various	11/22/2016	Various	1,477,683	178,062,379	175,808,437	178,062,379							(2,253,942)	(2,253,942)	2,127,183	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		07/21/2016	Various	10/03/2016	Various	1,000,294	84,242,502	84,241,043	84,242,502							(1,459)	(1,459)	611,541	
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND E		04/18/2016	Various	10/04/2016	Various	820,000	90,153,940	90,698,955	90,153,940							545,015	545,015	563,260	
465685-AK-1	ITC HOLDINGS CORP		06/29/2016	JPMORGAN CHASE & CO.	06/30/2016	JEFFERIES & COMPANY, INC.	1,050,000	1,048,583	1,053,255	1,048,583							4,672	4,672	95	
24422E-TF-6	JOHN DEERE CAPITAL CORP		01/05/2016	BARCLAYS	01/12/2016	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,498,455	1,513,455	1,498,461		6		6			14,994	14,994	744	
478160-BH-6	JOHNSON & JOHNSON		02/19/2016	CREDIT SUISSE	02/26/2016	NBInv Riverside Cars1	1,450,000	1,597,146	1,596,489	1,597,049		(97)		(97)			(559)	(559)	11,011	10,739
478160-BU-7	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.	02/26/2016	CITIGROUP GLOBAL MARKETS	750,000	746,063	749,468	746,063							3,405	3,405	74	
478160-BV-5	JOHNSON & JOHNSON		02/25/2016	JPMORGAN CHASE & CO.	02/26/2016	BARCLAYS	750,000	745,020	748,515	745,020							3,495	3,495	77	
483007-AF-7	KAISER ALUMINUM CORP		04/28/2016	JPMORGAN CHASE & CO.	04/28/2016	JPMORGAN CHASE & CO.	145,000	145,000	148,263	145,000							3,263	3,263		
485170-AN-4	KANSAS CITY SOUTHERN		03/30/2016	U.S. BANCORP	07/27/2016	EXCHANGE	4,500,000	4,421,970	4,427,619	4,427,619		5,649		5,649					66,975	33,781
485170-BA-1	KANSAS CITY SOUTHERN		05/11/2016	BANK OF AMERICA/MERRILL LYNCH	06/07/2016	CITIGROUP GLOBAL MARKETS	1,050,000	1,044,614	1,059,587	1,044,644		30		30			14,943	14,943	2,188	
487836-BP-2	KELLOGG CO		02/25/2016	MORGAN STANLEY	02/29/2016	JPMORGAN CHASE & CO.	1,500,000	1,498,440	1,508,190	1,498,440							9,750	9,750		
487836-BQ-0	KELLOGG CO		02/25/2016	MORGAN STANLEY	03/08/2016	Various	1,500,000	1,485,045	1,506,037	1,485,046		1		1			20,991	20,991	375	
49338C-AB-9	KEYSPAN GAS EAST CORPORATION		08/02/2016	CITIGROUP GLOBAL MARKETS	08/17/2016	MORGAN STANLEY	750,000	750,000	759,885	750,000							9,885	9,885	971	
493738-AC-2	KIA MOTORS CORP	D	04/14/2016	HSBC SECURITIES, INC.	06/08/2016	GOLDMAN, SACHS & CO.	1,500,000	1,494,915	1,531,950	1,495,051		136		136			36,899	36,899	5,589	
493738-AD-0	KIA MOTORS CORP	D	04/14/2016	HSBC SECURITIES, INC.	04/15/2016	Various	1,200,000	1,192,896	1,213,118	1,192,896							20,222	20,222		
49456B-AJ-0	KINDER MORGAN INC		01/21/2016	GOLDMAN, SACHS & CO.	07/13/2016	CITIGROUP GLOBAL MARKETS	1,340,000	933,390	1,347,906	935,132		1,742		1,742			412,774	412,774	62,595	30,264
49461B-AF-1	KINETICS CONCEPT / KCI USA		06/17/2016	BANK OF AMERICA/MERRILL LYNCH	11/04/2016	BANK OF AMERICA/MERRILL LYNCH	550,000	569,950	580,850	568,069		(1,881)		(1,881)			12,781	12,781	22,444	11,056
50077L-AA-4	KRAFT HEINZ FOODS CO		05/10/2016	WELLS FARGO	05/25/2016	Various	1,875,000	1,869,075	1,874,494	1,869,076		1		1			5,417	5,417	911	
50077L-AC-0	KRAFT HEINZ FOODS CO		05/10/2016	BARCLAYS	05/24/2016	BANK OF AMERICA/MERRILL LYNCH	2,250,000	2,240,145	2,209,980	2,240,147		2		2			(30,167)	(30,167)	188	
501044-DF-5	KROGER CO		09/26/2016	CITIGROUP GLOBAL MARKETS	10/21/2016	DEUTSCHE BANK AG	1,124,000	1,123,584	1,090,752	1,123,585							(32,833)	(32,833)	2,783	
501797-AL-8	L BRANDS INC		03/15/2016	EXCHANGE	04/18/2016	Various	1,650,000	1,667,346	1,802,625	1,667,304		(42)		(42)			135,321	135,321	53,281	42,539
501797-AM-6	L BRANDS INC		06/13/2016	BANK OF AMERICA/MERRILL LYNCH	11/22/2016	Various	475,000	475,000	472,916	475,000							(2,084)	(2,084)	13,326	
50587K-AA-9	LAFARGEHOLCIM FINANCE US LLC	C	09/15/2016	JPMORGAN CHASE & CO.	09/19/2016	JPMORGAN CHASE & CO.	1,050,000	1,049,118	1,063,818	1,049,118							14,700	14,700		
50587K-AB-7	LAFARGEHOLCIM FINANCE US LLC	C	09/15/2016	CITIGROUP GLOBAL MARKETS	09/20/2016	Various	1,500,000	1,468,755	1,497,893	1,468,755							29,138	29,138	69	
512807-AP-3	LAM RESEARCH CORP		05/23/2016	GOLDMAN, SACHS & CO.	05/25/2016	Various	1,500,000	1,496,160	1,513,365	1,496,160							17,205	17,205		
512807-AQ-1	LAM RESEARCH CORP		05/23/2016	CITIGROUP GLOBAL MARKETS	06/17/2016	Various	1,500,000	1,495,455	1,525,147	1,495,465		10		10			29,682	29,682	866	
513075-BJ-9	LAMAR MEDIA CORP		08/10/2016	Various	09/02/2016	Various	3,600,000	3,851,250	3,852,466	3,845,216		(6,034)		(6,034)			7,250	7,250	78,711	30,028
513272-AB-0	LAMB WESTON HLD		11/01/2016	GOLDMAN, SACHS & CO.	11/03/2016	Various	180,000	180,000	181,175	180,000							1,175	1,175		
513272-AA-2	LAMB WESTON HOLDINGS INC		11/01/2016	GOLDMAN, SACHS & CO.	11/03/2016	Various	180,000	180,000	181,025	180,000							1,025	1,025		
524901-AV-7	LEGG MASON INC		03/17/2016	JPMORGAN CHASE & CO.	03/18/2016	Various	750,000	749,655	757,917	749,655							8,262	8,262	99	
53219L-AN-9	LIFEPOINT HEALTH INC		08/24/2016	BANK OF AMERICA/MERRILL LYNCH	11/10/2016	BARCLAYS	1,500,000	1,586,250	1,447,500	1,583,143		(3,107)		(3,107)			(135,643)	(135,643)	40,391	21,542
535919-AL-8	LIONS GATE ENTERTAINMENT CORP		10/13/2016	JPMORGAN CHASE & CO.	10/14/2016	JPMORGAN CHASE & CO.	200,000	200,000	202,000	200,000							2,000	2,000		
538034-AK-5	LIVE NATION ENTERTAINMENT INC		10/26/2016	JPMORGAN CHASE & CO.	12/12/2016	JPMORGAN CHASE & CO.	700,000	700,000	701,750	700,000							1,750	1,750	4,266	
540424-AS-7	LOEWS CORP		03/17/2016	BARCLAYS	03/29/2016	BANK OF AMERICA/MERRILL LYNCH	524,000	522,868	533,532	522,870		2		2			10,661	10,661	491	
546347-AJ-4	LOUISIANA PACIFIC CORP		09/07/2016	BANK OF AMERICA/MERRILL LYNCH	09/08/2016	BANK OF AMERICA/MERRILL LYNCH	300,000	300,000	302,250	300,000							2,250	2,250		
548661-DN-4	LOWE S COMPANIES INC		04/11/2016	WELLS FARGO	04/15/2016	JEFFERIES & COMPANY, INC.	750,000	745,830	748,118	745,830							2,288	2,288		
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		02/22/2016	BARCLAYS	03/07/2016	JEFFERIES & COMPANY, INC.	1,050,000	1,048,688	1,079,673	1,048,691		3		3			30,982	30,982	1,604	
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP		09/06/2016	JPMORGAN CHASE & CO.	09/30/2016	Various	1,500,000	1,481,430	1,495,310	1,481,438		8		8			13,872	13,872	1,726	
55378V-AA-7	MANITOWOC FSG OPERATIONS LLC		02/05/2016	GOLDMAN, SACHS & CO.	02/09/2016	GOLDMAN, SACHS & CO.	200,000	200,000	201,000	200,000							1,000	1,000		
56501R-AC-0	MANULIFE FINANCIAL CORP	A	03/01/2016	MORGAN STANLEY	03/02/2016	Various	750,000	748,178	745,135	748,179		1		1			(3,044)	(3,044)	259	
571903-AR-4	MARRIOTT INTERNATIONAL INC		06/07/2016	DEUTSCHE BANK AG	06/21/2016	JPMORGAN CHASE & CO.	1,500,000	1,493,805	1,498,725	1,493,845		40		40			4,880	4,880	1,342	
571903-AS-2	MARRIOTT INTERNATIONAL INC		06/07/2016	DEUTSCHE BANK AG	06/08/2016	Various	2,250,000	2,242,508	2,245,388	2,242,513		5		5			2,875	2,875	586	
574599-BG-0	MASCO CORP		04/18/2016	BANK OF AMERICA/MERRILL LYNCH	06/02/2016	MARKET AXESS	120,000	138,900	138,250	138,312		(588)		(588)			(62)	(62)	1,948	855
574599-BK-1	MASCO CORP		03/10/2016	RBC DOMINION SECURITIES	06/17/2016	CREDIT SUISSE	1,050,000	1,046,388	1,067,063	1,046,562		174		174			20,500	20,500	9,698	
574599-BL-9	MASCO CORP		03/10/2016	RBC DOMINION SECURITIES	06/16/2016	JEFFERIES & COMPANY, INC.	750,000	746,430	776,108	746,505		75		75			29,603	29,603	8,568	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
576485-AC-0	MATADOR RESOURCES CO		12/06/2016	BANK OF AMERICA/MERRILL LYNCH	12/09/2016	Various	290,000	305,950	306,435	305,904		(46)		(46)			531	531	3,268	2,991
57665R-AD-8	MATCH GROUP INC		05/24/2016	JPMORGAN CHASE & CO.	05/24/2016	JPMORGAN CHASE & CO.	100,000	100,000	101,750	100,000							1,750	1,750		
580638-AC-8	MCGRAW-HILL GLOBAL EDUCATION HOLDI		04/28/2016	CREDIT SUISSE	04/28/2016	CREDIT SUISSE	200,000	200,000	203,500	200,000							3,500	3,500		
58605Q-AB-5	MEMORIAL RESOURCE DEVELO		07/06/2016	DEUTSCHE BANK AG	09/16/2016	EXCHANGE	200,000	200,000	200,000	200,000									2,448	326
59284M-AA-2	MEXICO CITY AIRPORT TRUST	D	09/22/2016	HSBC SECURITIES, INC.	09/23/2016	JPMORGAN CHASE & CO.	750,000	742,568	758,438	742,568							15,870	15,870		
59284M-AB-0	MEXICO CITY AIRPORT TRUST	D	09/22/2016	HSBC SECURITIES, INC.	09/23/2016	HSBC SECURITIES, INC.	750,000	739,733	753,750	739,733							14,018	14,018		
552953-CC-3	MGM RESORTS INTERNATIONAL		03/03/2016	OPPENHEIMER & CO., INC.	11/22/2016	Various	565,000	591,838	612,919	589,625		(2,212)		(2,212)			23,294	23,294	39,441	16,291
595112-BH-5	MICRON TECHNOLOGY INC		04/20/2016	Various	09/14/2016	Various	862,000	863,786	911,390	863,663		(123)		(123)			47,727	47,727	14,909	
595137-AB-6	MICROSEMI CORP		01/07/2016	MORGAN STANLEY	01/08/2016	MORGAN STANLEY	120,000	120,000	123,000	120,000							3,000	3,000		
594918-BQ-6	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH	10/25/2016	GOLDMAN, SACHS & CO.	2,250,000	2,243,273	2,228,513	2,243,473		201		201			(14,961)	(14,961)	10,000	
594918-BR-4	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH	08/04/2016	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,497,210	1,510,440	1,497,211		1		1			13,229	13,229	100	
594918-BS-2	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH	08/05/2016	CITIGROUP GLOBAL MARKETS	750,000	747,098	761,198	747,098		1		1			14,099	14,099	144	
594918-BT-0	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH	08/05/2016	Various	1,500,000	1,492,725	1,539,780	1,492,726		1		1			47,054	47,054	308	
594918-BU-7	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH	08/04/2016	JPMORGAN CHASE & CO.	750,000	731,288	744,773	731,288		1		1			13,484	13,484	82	
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	02/23/2016	MORGAN STANLEY	02/24/2016	MITSUBISHI UFJ SECURITIES (USA)	750,000	748,950	757,020	748,950							8,070	8,070		
60740F-AL-9	MOBILE MINI INC		05/04/2016	DEUTSCHE BANK AG	05/05/2016	Various	300,000	300,000	304,175	300,000							4,175	4,175	36	
608328-BF-6	MOHEGAN TRIBAL GAMING AUTHORITY		09/29/2016	CREDIT SUISSE	10/24/2016	MORGAN STANLEY	500,000	496,355	510,000	496,367		12		12			13,633	13,633	1,422	
60871R-AG-5	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA/MERRILL LYNCH	07/05/2016	Various	5,250,000	5,241,863	5,264,580	5,241,863		1		1			22,717	22,717	125	
60871R-AH-3	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA/MERRILL LYNCH	07/01/2016	Various	3,000,000	2,980,710	3,031,508	2,980,710							50,798	50,798		
61746B-DZ-6	MORGAN STANLEY		01/22/2016	MORGAN STANLEY	01/22/2016	Various	6,666,000	6,652,335	6,684,309	6,652,335							31,975	31,975		
61746B-EA-0	MORGAN STANLEY		04/18/2016	MORGAN STANLEY	05/18/2016	MORGAN STANLEY	3,000,000	2,989,920	2,982,780	2,990,089		169		169			(7,309)	(7,309)	6,667	
61746B-EB-8	MORGAN STANLEY		04/18/2016	MORGAN STANLEY	06/15/2016	MORGAN STANLEY	1,500,000	1,500,000	1,503,735	1,500,000							3,735	3,735	5,087	
61761J-3R-8	MORGAN STANLEY		07/20/2016	MORGAN STANLEY	07/21/2016	Various	1,124,000	1,116,357	1,122,803	1,116,358		1		1			6,445	6,445	49	
553283-AB-8	MPH ACQUISITION HOLDINGS LLC		11/15/2016	GOLDMAN, SACHS & CO.	11/18/2016	Various	520,000	537,500	541,083	537,472		(28)		(28)			3,610	3,610	16,314	15,932
55336V-AE-0	MPLX LP		09/30/2016	EXCHANGE	11/23/2016	MORGAN STANLEY	1,500,000	1,400,482	1,507,515	1,402,384		1,901		1,901			105,131	105,131	25,125	14,063
62854A-AD-6	MYLAN NV		05/31/2016	DEUTSCHE BANK AG	06/03/2016	JPMORGAN CHASE & CO.	750,000	744,233	749,342	744,233							5,109	5,109		
62854A-AG-9	MYLAN NV		05/31/2016	GOLDMAN, SACHS & CO.	06/02/2016	Various	1,125,000	1,124,820	1,143,797	1,124,820							18,977	18,977		
629568-BC-9	NABORS INDUSTRIES INC		12/02/2016	MORGAN STANLEY	12/05/2016	MORGAN STANLEY	300,000	300,000	303,375	300,000							3,375	3,375		
631103-AG-3	NASDAQ INC		06/02/2016	WELLS FARGO	06/02/2016	CANTOR FITZGERALD	375,000	374,648	376,189	374,648							1,541	1,541		
63254A-AS-7	NATIONAL AUSTRALIA BANK LTD (NEW	D	07/05/2016	BANK OF AMERICA/MERRILL LYNCH	07/07/2016	Various	1,500,000	1,489,095	1,485,623	1,489,095							(3,473)	(3,473)		
63530Q-AF-6	NATIONAL CINEMEDIA LLC		08/16/2016	JPMORGAN CHASE & CO.	09/06/2016	BARCLAYS	500,000	500,000	516,250	500,000							16,250	16,250	1,597	
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	D	09/07/2016	BARCLAYS	09/26/2016	JPMORGAN CHASE & CO.	1,124,000	1,120,695	1,128,294	1,120,707		11		11			7,587	7,587	1,873	
63938C-AD-0	NAVIENT CORP		07/26/2016	JPMORGAN CHASE & CO.	10/20/2016	Various	300,000	300,000	302,625	300,000							2,625	2,625	1,583	
628782-AJ-3	NBTY INC		04/21/2016	BARCLAYS	04/26/2016	Various	300,000	300,000	301,630	300,000							1,630	1,630		
64110L-AJ-5	NETFLIX INC		02/09/2016	EXCHANGE	04/19/2016	Various	125,000	125,000	132,500	125,000							7,500	7,500	3,571	2,177
649322-AC-8	NEW YORK PRESBYTERIAN HOS		06/21/2016	GOLDMAN, SACHS & CO.	06/24/2016	Various	750,000	749,978	771,143	749,978							21,166	21,166	37	
649322-AD-6	NEW YORK PRESBYTERIAN HOS		06/21/2016	GOLDMAN, SACHS & CO.	06/23/2016	Various	750,000	749,970	775,603	749,970							25,633	25,633		
649322-AE-4	NEW YORK PRESBYTERIAN HOS		06/21/2016	GOLDMAN, SACHS & CO.	06/22/2016	Various	600,000	599,964	614,281	599,964							14,317	14,317		
651229-AU-0	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.	03/22/2016	GOLDMAN, SACHS & CO.	2,250,000	2,246,288	2,274,503	2,246,288							28,215	28,215		
651229-AW-6	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.	03/24/2016	Various	1,500,000	1,496,970	1,532,944	1,496,970							35,974	35,974		
651229-AX-4	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.	03/21/2016	GOLDMAN, SACHS & CO.	600,000	600,000	622,194	600,000							22,194	22,194		
651229-AY-2	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO.	03/21/2016	Various	4,000,000	3,985,440	4,113,420	3,985,440							127,980	127,980		
65341X-AA-6	NEXSTAR ESCROW CORP		07/13/2016	BANK OF AMERICA/MERRILL LYNCH	07/26/2016	BANK OF AMERICA/MERRILL LYNCH	600,000	600,000	610,500	600,000							10,500	10,500	188	
62913T-AH-5	NGL ENERGY PARTNERS LP		10/19/2016	BARCLAYS	12/12/2016	Various	600,000	600,000	616,125	600,000							16,125	16,125	3,188	
654106-AF-0	NIKE INC		10/18/2016	CITIGROUP GLOBAL MARKETS	10/19/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	748,935	749,663	748,936		1		1			727	727	148	
65504L-AJ-6	NOBLE HOLDING INTL LTD	D	03/30/2016	HSBC SECURITIES, INC.	12/28/2016	TENDER OFFER	175,000	108,063	157,500	113,811		5,748		5,748			43,689	43,689	5,434	365
670001-AA-4	NOVELIS CORP		08/15/2016	MORGAN STANLEY	10/05/2016	GOLDMAN, SACHS & CO.	400,000	400,000	424,000	400,000							24,000	24,000	2,917	
67000X-AL-0	NOVELIS INC	A	04/20/2016	Various	08/29/2016	Various	600,000	588,938	602,563	586,166		(2,771)		(2,771)			16,396	16,396	28,010	14,191
67000X-AM-8	NOVELIS INC	A	04/18/2016	Various	10/14/2016	Various	1,682,000	1,622,409	1,727,593	1,628,942		6,533		6,533			98,652	98,652	126,960	35,950
67054L-AC-1	NUMERICABLE GROUP SA	D	04/25/2016	JPMORGAN CHASE & CO.	08/29/2016	JPMORGAN CHASE & CO.	200,000	194,750	201,500	194,914		164		164			6,586	6,586	6,806	2,535
67054K-AA-7	NUMERICABLE SFR SA	D	04/06/2016	JPMORGAN CHASE & CO.	05/03/2016	Various	2,850,000	2,850,000	2,881,719	2,850,000							31,719	31,719	11,897	
674599-CH-6	OCCIDENTAL PETROLEUM CORP		03/28/2016	BANK OF AMERICA/MERRILL LYNCH	03/29/2016	Various	750,000	748,290	750,310	748,290							2,020	2,020		
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		03/28/2016	JPMORGAN CHASE & CO.	04/07/2016	Various	750,000	744,180	756,198	744,181		1		1			12,017	12,017	366	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
677050-AL-0	OGLETHORPE POWER CORP		04/15/2016	MITSUBISHI UFJ SECURITIES (USA)	05/05/2016	MIZUHO SECURITIES USA INC.	750,000	737,775	751,005	737,786		11		11			13,219	13,219	1,682	
68217F-AA-0	OMNICOM GROUP INC		03/28/2016	CITIGROUP GLOBAL MARKETS	03/28/2016	Various	750,000	749,303	753,554	749,303							4,251	4,251		
68389X-BH-7	ORACLE CORPORATION		06/29/2016	BANK OF AMERICA/MERRILL LYNCH	06/29/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	749,888	753,375	749,888							3,488	3,488		
68389X-BJ-3	ORACLE CORPORATION		06/29/2016	BANK OF AMERICA/MERRILL LYNCH	07/05/2016	Various	4,500,000	4,499,190	4,606,666	4,499,190							107,476	107,476	167	
67103H-AE-7	OREILLY AUTOMOTIVE INC		03/01/2016	U.S. BANCORP	03/01/2016	CITIGROUP GLOBAL MARKETS	750,000	748,740	754,335	748,740							5,595	5,595		
690742-AF-8	OWENS CORNING		08/03/2016	WELLS FARGO	10/20/2016	JEFFERIES & COMPANY, INC.	750,000	746,903	749,655	746,958		56		56			2,697	2,697	5,454	
694308-HP-5	PACIFIC GAS AND ELECTRIC CO		02/23/2016	MORGAN STANLEY	02/23/2016	Various	600,000	598,404	598,444	598,404							40	40		
701885-AB-1	PARSLEY ENERGY LLC		08/16/2016	Various	08/22/2016	Various	250,000	254,000	256,625	253,990		(10)		(10)			2,635	2,635	3,056	2,847
69327R-AE-1	PDC ENERGY INC		09/16/2016	JPMORGAN CHASE & CO.	12/09/2016	Various	600,000	601,750	616,736	601,693		(57)		(57)			15,043	15,043	8,968	204
713448-DD-7	PEPSICO INC		02/19/2016	JPMORGAN CHASE & CO.	02/23/2016	JEFFERIES & COMPANY, INC.	3,875,000	4,099,401	4,129,045	4,099,380		(22)		(22)			29,665	29,665	63,227	62,269
71376L-AB-6	PERFORMANCE FOOD GROUP INC		05/12/2016	CREDIT SUISSE	05/20/2016	Various	200,000	200,000	203,108	200,000							3,108	3,108	152	
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO		03/07/2016	MORGAN STANLEY	10/11/2016	Various	2,100,000	2,098,068	2,172,150	2,098,270		202		202			73,881	73,881	41,553	
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO		03/07/2016	BANK OF AMERICA/MERRILL LYNCH	07/06/2016	Various	2,250,000	2,244,398	2,368,463	2,244,545		148		148			123,917	123,917	32,247	
71656L-BM-2	PETROLEOS MEXICANOS	D	09/13/2016	CITIGROUP GLOBAL MARKETS	09/13/2016	SEAPORT GROUP	375,000	375,000	377,344	375,000							2,344	2,344		
71656L-BQ-3	PETROLEOS MEXICANOS	D	12/06/2016	MORGAN STANLEY	12/07/2016	Various	2,250,000	2,229,615	2,274,525	2,229,615							44,910	44,910		
717081-EC-3	PFIZER INC		11/14/2016	BANK OF AMERICA/MERRILL LYNCH	11/17/2016	Various	2,250,000	2,239,178	2,256,008	2,239,178		1		1			16,829	16,829	250	
717081-ED-1	PFIZER INC		11/14/2016	BANK OF AMERICA/MERRILL LYNCH	11/17/2016	Various	2,250,000	2,246,085	2,268,818	2,246,085							22,732	22,732	86	
718549-AD-0	PHILLIPS 66 PARTNERS LP		10/11/2016	CREDIT SUISSE	10/25/2016	CITIGROUP GLOBAL MARKETS	1,500,000	1,498,515	1,511,310	1,498,520		5		5			12,790	12,790	2,071	
718549-AE-8	PHILLIPS 66 PARTNERS LP		10/11/2016	JPMORGAN CHASE & CO.	10/28/2016	WELLS FARGO	750,000	744,773	749,175	744,776		4		4			4,399	4,399	1,838	
72347Q-AK-9	PINNACLE FOODS FINANCE LLC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH	10/07/2016	Various	1,410,000	1,510,000	1,516,746	1,507,946		(2,054)		(2,054)			8,800	8,800	21,375	8,364
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		06/15/2016	CITIGROUP GLOBAL MARKETS	07/12/2016	Various	450,000	386,730	432,288	386,789		59		59			45,499	45,499	9,188	7,656
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		05/26/2016	GOLDMAN, SACHS & CO.	07/14/2016	WELLS FARGO	750,000	713,355	776,348	713,761		406		406			62,586	62,586	9,106	4,456
726505-AL-4	PLAINS EXPLORATION & PRO		07/12/2016	Various	12/13/2016	EXCHANGE	780,000	741,800	745,121	745,013		3,213		3,213			108	108	45,630	18,060
726505-AK-6	PLAINS EXPLORATION & PRODUCTION CO		07/07/2016	Various	12/13/2016	EXCHANGE	450,000	430,338	432,271	432,195		1,857		1,857			76	76	18,384	3,219
726505-AN-0	PLAINS EXPLORATION & PRODUCTION CO		10/07/2016	Various	12/13/2016	EXCHANGE	980,000	993,325	991,618	991,782		(1,543)		(1,543)			(164)	(164)	36,804	14,737
69354P-AA-9	PNK ENTERTAINMENT INC		04/19/2016	Various	07/12/2016	BANK OF AMERICA/MERRILL LYNCH	545,000	546,163	555,900	546,127		(35)		(35)			9,773	9,773	6,557	
737446-AK-0	POST HOLDINGS INC		10/06/2016	CREDIT SUISSE	11/04/2016	WELLS FARGO	85,000	84,788	82,025	84,789		1		1			(2,764)	(2,764)	1,133	815
69352J-AN-7	PPL ENERGY SUPPLY LLC		03/07/2016	Various	10/03/2016	Various	525,000	351,563	402,625	360,604		9,041		9,041			42,021	42,021	15,904	5,165
693522-AG-9	PQ CORP		04/26/2016	CITIGROUP GLOBAL MARKETS	04/27/2016	CITIGROUP GLOBAL MARKETS	300,000	300,000	309,000	300,000							9,000	9,000		
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD C		10/06/2016	GOLDMAN, SACHS & CO.	10/28/2016	Various	1,126,000	1,124,086	1,118,916	1,124,087		1		1			(5,171)	(5,171)	1,115	
740816-AN-3	PRESIDENT AND FELLOWS OF HARVARD C		10/06/2016	GOLDMAN, SACHS & CO.	10/26/2016	Various	1,124,000	1,115,660	1,112,887	1,115,663		3		3			(2,777)	(2,777)	1,238	
741530-AG-7	PRIDE INTERNATIONAL INC	C	04/01/2016	Various	09/01/2016	DEUTSCHE BANK AG	570,000	492,375	602,775	500,865		8,490		8,490			101,910	101,910	35,261	14,733
74251V-AN-2	PRINCIPAL FINANCIAL GROUP INC		11/03/2016	CREDIT SUISSE	11/04/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	749,115	759,818	749,115							10,703	10,703		
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		09/19/2016	BANK OF AMERICA/MERRILL LYNCH	09/28/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	750,000	761,963	750,000							11,963	11,963	286	
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH		09/19/2016	BANK OF AMERICA/MERRILL LYNCH	09/20/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	750,000	761,138	750,000							11,138	11,138		
69370C-AA-8	PTC INC		05/04/2016	JPMORGAN CHASE & CO.	05/05/2016	WELLS FARGO	200,000	200,000	204,000	200,000							4,000	4,000		
745867-AV-3	PULTEGROUP INC		02/25/2016	CITIGROUP GLOBAL MARKETS	08/11/2016	CITIGROUP GLOBAL MARKETS	400,000	400,000	417,500	400,000							17,500	17,500	7,792	
75281A-AM-1	RANGE RESOURCES CORP		07/01/2016	BANK OF AMERICA/MERRILL LYNCH	09/16/2016	EXCHANGE	180,000	177,300	177,410	177,392		92		92			19	19	3,019	1,035
75281A-AQ-2	RANGE RESOURCES CORP		06/29/2016	Various	09/16/2016	Various	500,000	445,938	463,289	447,611		1,673		1,673			15,679	15,679	9,236	2,639
754730-AE-9	RAYMOND JAMES FINANCIAL INC.		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	07/08/2016	BANK OF AMERICA/MERRILL LYNCH	750,000	748,808	755,348	748,808							6,540	6,540	76	
754730-AF-6	RAYMOND JAMES FINANCIAL INC.		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	07/12/2016	Various	750,000	749,528	752,616	749,528							3,088	3,088	119	
75606D-AC-5	REALOGY GROUP LLC		02/25/2016	JPMORGAN CHASE & CO.	07/12/2016	JPMORGAN CHASE & CO.	175,000	175,438	182,000	175,407		(31)		(31)			6,593	6,593	5,717	2,297
756109-AS-3	REALTY INCOME CORPORATION		10/04/2016	CITIGROUP GLOBAL MARKETS	10/07/2016	JPMORGAN CHASE & CO.	1,800,000	1,776,078	1,779,398	1,776,083		5		5			3,314	3,314	150	
759351-AM-1	REINSURANCE GROUP OF AMERICA INC		06/01/2016	JPMORGAN CHASE & CO.	06/07/2016	Various	1,500,000	1,499,940	1,516,389	1,499,940							16,449	16,449	165	
76009N-AK-6	RENT-A-CENTER INC		10/03/2016	Various	10/31/2016	Various	5,605,000	4,748,488	4,419,380	4,758,437		9,949		9,949			(339,057)	(339,057)	129,145	111,549

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
76152R-AA-4	REVLON ESCROW CORP		07/21/2016	BANK OF AMERICA/MERRILL LYNCH	07/22/2016	BANK OF AMERICA/MERRILL LYNCH	200,000	200,000	203,000	200,000							3,000	3,000		
761735-AV-1	REYNOLDS GROUP ISSUER INC	C	06/13/2016	CREDIT SUISSE	09/22/2016	BANK OF AMERICA/MERRILL LYNCH	85,000	85,000	90,950	85,000							5,950	5,950	1,488	
767744-AA-3	RITCHIE BROS AUCTIONEERS INC	A	12/07/2016	GOLDMAN, SACHS & CO.	12/08/2016	STIFEL CAPITAL MARKETS	230,000	230,000	233,775	230,000							3,775	3,775		
76882A-AB-6	RIVERS PITTSBURGH BORROWER LP		07/14/2016	GOLDMAN, SACHS & CO.	07/15/2016	JEFFERIES & COMPANY, INC.	100,000	100,000	101,875	100,000							1,875	1,875		
77714T-AB-7	ROSE ROCK MIDSTREAM LP		01/13/2016	EXCHANGE	07/14/2016	BARCLAYS	100,000	98,447	89,500	98,529		82		82			(9,029)	(9,029)	3,813	906
779382-AU-4	ROWAN COMPANIES INC		12/06/2016	BANK OF AMERICA/MERRILL LYNCH	12/07/2016	BANK OF AMERICA/MERRILL LYNCH	290,000	290,000	295,438	290,000							5,438	5,438		
780082-AD-5	ROYAL BANK OF CANADA	A	01/22/2016	RBC DOMINION SECURITIES	01/25/2016	Various	700,000	698,502	701,554	698,502							3,052	3,052	90	
74978Q-AD-7	RSP PERMIAN INC		12/12/2016	BARCLAYS	12/13/2016	BARCLAYS	290,000	290,000	291,450	290,000							1,450	1,450		
78409V-AL-8	S&P GLOBAL INC		09/19/2016	GOLDMAN, SACHS & CO.	09/26/2016	BARCLAYS	1,500,000	1,487,355	1,505,520	1,487,375		20		20			18,145	18,145	860	
78573A-AA-8	SABMILLER HOLDINGS INC	C	04/19/2016	Various	12/27/2016	EXCHANGE	25,542,000	27,331,570	27,131,159	27,131,159		(200,412)		(200,412)					909,934	255,194
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	D	01/05/2016	BARCLAYS	05/04/2016	JPMORGAN CHASE & CO.	750,000	749,243	757,493	749,290		47		47			8,203	8,203	7,878	
810186-AL-0	SCOTTS MIRACLE-GRO CO		04/20/2016	KEYCORP	06/10/2016	Various	400,000	425,250	425,475	424,646		(604)		(604)			829	829	3,863	317
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	D	05/05/2016	BARCLAYS	06/13/2016	RBC DOMINION SECURITIES	1,500,000	1,472,970	1,500,990	1,473,017		47		47			27,973	27,973	6,000	
822582-BS-0	SHELL INTERNATIONAL FINANCE BV	D	05/05/2016	MORGAN STANLEY	06/27/2016	GOLDMAN, SACHS & CO.	1,500,000	1,491,825	1,501,785	1,492,042		217		217			9,743	9,743	3,906	
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	D	05/05/2016	MORGAN STANLEY	06/16/2016	CITIGROUP GLOBAL MARKETS	1,500,000	1,495,080	1,500,360	1,495,129		49		49			5,231	5,231	4,911	
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	D	09/07/2016	JPMORGAN CHASE & CO.	10/20/2016	MORGAN STANLEY	750,000	742,388	740,265	742,468		80		80			(2,203)	(2,203)	2,240	
822582-BY-7	SHELL INTERNATIONAL FINANCE BV	D	09/07/2016	JPMORGAN CHASE & CO.	10/17/2016	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,493,040	1,469,535	1,493,053		13		13			(23,518)	(23,518)	5,938	
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE		09/19/2016	BARCLAYS	11/29/2016	Various	3,750,000	3,746,963	3,740,947	3,747,032		70		70			(6,086)	(6,086)	5,032	
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		09/19/2016	BARCLAYS	10/24/2016	Various	3,750,000	3,745,950	3,742,020	3,745,997		47		47			(3,977)	(3,977)	5,500	
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE		09/19/2016	BARCLAYS	09/23/2016	MORGAN STANLEY	1,500,000	1,499,805	1,505,205	1,499,805							5,400	5,400	599	
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		09/19/2016	BARCLAYS	09/21/2016	MORGAN STANLEY	1,500,000	1,498,215	1,497,960	1,498,216		1		1			(256)	(256)	400	
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	09/06/2016	GOLDMAN, SACHS & CO.	09/06/2016	Various	750,000	747,848	748,030	747,848							183	183		
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	09/06/2016	GOLDMAN, SACHS & CO.	09/06/2016	JEFFERIES & COMPANY, INC.	750,000	747,308	748,298	747,308							990	990		
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	D	04/25/2016	BANK OF AMERICA/MERRILL LYNCH	09/07/2016	Various	5,750,000	5,738,328	5,975,000	5,738,641		314		314			236,359	236,359	78,003	
828807-CW-5	SIMON PROPERTY GROUP LP		01/08/2016	MORGAN STANLEY	03/11/2016	Various	2,250,000	2,236,523	2,252,723	2,236,589		67		67			16,133	16,133	4,331	
828807-CZ-8	SIMON PROPERTY GROUP LP		11/15/2016	GOLDMAN, SACHS & CO.	12/14/2016	CITIGROUP GLOBAL MARKETS	750,000	745,335	720,488	745,341		6		6			(24,853)	(24,853)	2,302	
829259-AU-4	SINCLAIR TELEVISION GROUP INC		03/09/2016	JPMORGAN CHASE & CO.	05/23/2016	Various	120,000	120,000	122,851	120,000							2,851	2,851	380	
829259-AW-0	SINCLAIR TELEVISION GROUP INC		08/15/2016	WELLS FARGO	08/16/2016	Various	500,000	500,000	502,500	500,000							2,500	2,500		
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		06/07/2016	WELLS FARGO	12/14/2016	Various	1,000,000	1,000,750	990,500	1,000,696		(54)		(54)			(10,196)	(10,196)	22,750	
78454L-AN-0	SM ENERGY CO		09/07/2016	BANK OF AMERICA/MERRILL LYNCH	09/15/2016	BANK OF AMERICA/MERRILL LYNCH	450,000	450,000	447,988	450,000							(2,013)	(2,013)	639	
842587-CU-9	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MARKETS	05/24/2016	GOLDMAN, SACHS & CO.	1,500,000	1,498,725	1,505,880	1,498,726		1		1			7,154	7,154	369	
842587-CX-3	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MARKETS	05/25/2016	JPMORGAN CHASE & CO.	750,000	746,115	754,035	746,116		1		1			7,919	7,919	642	
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL CORP		09/08/2016	JPMORGAN CHASE & CO.	09/09/2016	BARCLAYS	1,500,000	1,498,830	1,499,220	1,498,830							390	390	102	
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORP		09/08/2016	JPMORGAN CHASE & CO.	09/20/2016	BANK OF AMERICA/MERRILL LYNCH	1,500,000	1,497,345	1,491,585	1,497,346		1		1			(5,761)	(5,761)	1,646	
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN		09/26/2016	WELLS FARGO	10/26/2016	Various	1,500,000	1,498,440	1,486,522	1,498,452		12		12			(11,930)	(11,930)	3,609	
845467-AH-2	SOUTHWESTERN ENERGY CO		06/09/2016	GOLDMAN, SACHS & CO.	07/01/2016	BANK OF AMERICA/MERRILL LYNCH	180,000	161,325	160,875	161,498		173		173			(623)	(623)	2,296	1,825
845467-AJ-8	SOUTHWESTERN ENERGY CO		06/02/2016	BANK OF AMERICA/MERRILL LYNCH	07/20/2016	TENDER OFFER	180,000	175,500	183,600	175,816		316		316			7,784	7,784	2,921	2,211
845467-AL-3	SOUTHWESTERN ENERGY CO		06/07/2016	GOLDMAN, SACHS & CO.	07/21/2016	GOLDMAN, SACHS & CO.	240,000	226,200	230,575	226,318		118		118			4,257	4,257	5,664	4,521
84762L-AU-9	SPECTRUM BRANDS INC		02/22/2016	EXCHANGE	11/08/2016	CREDIT SUISSE	725,000	738,127	775,750	737,046		(1,081)		(1,081)			38,704	38,704	34,624	4,285
85205T-AG-5	SPIRIT AEROSYSTEMS INC		05/24/2016	BANK OF AMERICA/MERRILL LYNCH	05/25/2016	Various	524,000	523,602	527,775	523,602							4,173	4,173		
853254-BF-6	STANDARD CHARTERED PLC	D	08/16/2016	JPMORGAN CHASE & CO.	08/17/2016	Various	1,500,000	1,491,240	1,505,220	1,491,246		6		6			13,974	13,974	538	
853496-AA-5	STANDARD INDUSTRIES INC		02/18/2016	BANK OF AMERICA/MERRILL LYNCH	09/15/2016	DEUTSCHE BANK AG	270,000	270,000	281,475	270,000							11,475	11,475	7,957	
853496-AB-3	STANDARD INDUSTRIES INC		02/18/2016	BANK OF AMERICA/MERRILL LYNCH	11/03/2016	Various	450,000	450,000	465,375	450,000							15,375	15,375	16,607	
855244-AK-5	STARBUCKS CORP		05/11/2016	BANK OF AMERICA/MERRILL LYNCH	05/18/2016	Various	750,000	748,260	743,513	748,262		2		2			(4,749)	(4,749)	255	
85571B-AE-5	STARWOOD PROPERTY TRUST		12/09/2016	JPMORGAN CHASE & CO.	12/14/2016	JPMORGAN CHASE & CO.	480,000	480,000	485,400	480,000							5,400	5,400	200	
858119-BE-9	STEEL DYNAMICS INC		11/29/2016	BANK OF AMERICA/MERRILL LYNCH	12/16/2016	Various	490,000	490,000	493,019	490,000							3,019	3,019	837	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
863667-AJ-0	STRYKER CORP		03/03/2016	BANK OF AMERICA/MERRILL LYNCH	03/08/2016	BANK OF AMERICA/MERRILL LYNCH	1,100,000	1,087,834	1,126,873	1,087,835		1		1			39,038	39,038	141	
863667-AN-1	STRYKER CORP		03/03/2016	JPMORGAN CHASE & CO.	03/08/2016	JEFFERIES & COMPANY, INC.	750,000	745,110	757,260	745,111		1		1			12,149	12,149	73	
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	10/11/2016	GOLDMAN, SACHS & CO.	10/18/2016	SMBC Nikko Securities America, Inc	1,500,000	1,500,000	1,502,190	1,500,000							2,190	2,190	251	
86614R-AJ-6	SUMMIT MATERIALS LLC		02/23/2016	BANK OF AMERICA/MERRILL LYNCH	11/08/2016	EXCHANGE	500,000	500,000	500,000	500,000									28,333	
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIO		07/07/2016	MIZUHO SECURITIES USA INC.	07/19/2016	Various	1,124,000	1,120,583	1,125,570	1,120,587		4		4			4,983	4,983	649	
86765L-AD-9	SUNOCO LP		07/14/2016	Various	10/05/2016	EXCHANGE	570,000	573,813	573,616	573,616		(197)		(197)					17,615	2,969
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		04/13/2016	CREDIT SUISSE	10/05/2016	EXCHANGE	600,000	607,500	606,889	606,889		(611)		(611)					19,550	1,806
86960B-AQ-5	SVENSKA HANDELSBANKEN AB	D	08/30/2016	DEUTSCHE BANK AG	09/23/2016	CITIGROUP GLOBAL MARKETS	2,250,000	2,241,248	2,239,560	2,241,345		98		98			(1,785)	(1,785)	2,461	
87020P-AG-2	SWEDBANK AB	D	03/03/2016	WELLS FARGO	03/07/2016	CREDIT SUISSE	1,500,000	1,498,260	1,497,833	1,498,260							(428)	(428)		
871829-BD-8	SYSCO CORP		03/22/2016	GOLDMAN, SACHS & CO.	03/22/2016	MORGAN STANLEY	375,000	373,714	378,990	373,714							5,276	5,276		
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		08/18/2016	BARCLAYS	08/19/2016	STIFEL CAPITAL MARKETS	300,000	300,000	304,500	300,000							4,500	4,500		
87612B-AT-9	TARGA RESOURCES PARTNERS LP		01/25/2016	EXCHANGE	03/08/2016	RBC DOMINION SECURITIES	1,000,000	1,000,000	976,820	1,000,000							(23,180)	(23,180)	7,778	1,389
87612E-BF-2	TARGET CORP		04/04/2016	BARCLAYS	04/05/2016	Various	1,500,000	1,491,300	1,501,500	1,491,300							10,200	10,200		
878742-AY-1	TECK RESOURCES LIMITED	A	05/20/2016	Various	05/24/2016	JPMORGAN CHASE & CO.	692,000	534,613	480,940	535,356		743		743			(54,416)	(54,416)	8,362	7,188
878742-AX-3	TECK RESOURCES LTD	A	03/22/2016	Various	06/07/2016	Various	1,300,000	1,152,635	1,258,720	1,165,428		12,793		12,793			93,292	93,292	10,099	4,399
879369-AE-6	TELEFLEX INCORPORATED		05/11/2016	JPMORGAN CHASE & CO.	06/15/2016	BARCLAYS	200,000	200,000	200,000	200,000									921	
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC		03/01/2016	BARCLAYS	04/11/2016	EXCHANGE	125,000	128,125	128,079	128,076		(49)		(49)			3	3	3,848	3,125
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		04/11/2016	EXCHANGE	05/20/2016	BANK OF AMERICA/MERRILL LYNCH	425,000	428,771	439,875	428,702		(69)		(69)			11,173	11,173	15,703	13,082
88023U-AE-1	TEMPUR SEALY INTERNATIONAL INC		10/03/2016	CITIGROUP GLOBAL MARKETS	10/19/2016	EXCHANGE	1,000,000	1,032,500	1,032,375	1,032,375		(125)		(125)					22,153	20,167
88033G-CE-8	TENET HEALTHCARE CORPORATION		03/18/2016	OPPENHEIMER & CO., INC.	11/15/2016	OPPENHEIMER & CO., INC.	1,000,000	1,042,500	950,000	1,038,714		(3,786)		(3,786)			(88,714)	(88,714)	91,858	38,819
88033G-CL-2	TENET HEALTHCARE CORPORATION		06/28/2016	EXCHANGE	11/07/2016	BANK OF AMERICA/MERRILL LYNCH	50,000	49,798	50,282	49,815		17		17			466	466	869	75
88033G-CP-3	TENET HEALTHCARE CORPORATION		11/16/2016	BARCLAYS	11/21/2016	BARCLAYS	70,000	70,000	72,625	70,000							2,625	2,625		
880349-AR-6	TENNECO INC		06/06/2016	BANK OF AMERICA/MERRILL LYNCH	11/22/2016	Various	470,000	470,000	466,918	470,000							(3,083)	(3,083)	5,821	
88158U-AA-6	TERVITA ESCROW CORPORATION	A	12/07/2016	JPMORGAN CHASE & CO.	12/07/2016	JPMORGAN CHASE & CO.	230,000	230,000	235,750	230,000							5,750	5,750		
88160Q-AD-5	TESORO LOGISTICS LP		05/09/2016	CITIGROUP GLOBAL MARKETS	05/13/2016	Various	100,000	100,250	101,374	100,249		(1)		(1)			1,124	1,124	525	459
88160Q-AM-5	TESORO LOGISTICS LP		05/09/2016	CITIGROUP GLOBAL MARKETS	05/11/2016	Various	100,000	100,000	101,040	100,000							1,040	1,040	40	
88167A-AA-9	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2016	BARCLAYS	11/08/2016	Various	11,250,000	11,240,325	11,197,618	11,241,685		1,360		1,360			(44,067)	(44,067)	44,698	
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2016	BARCLAYS	08/24/2016	Various	7,500,000	7,474,950	7,588,140	7,475,194		244		244			112,946	112,946	15,750	
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2016	BARCLAYS	09/23/2016	Various	8,000,000	7,978,720	8,059,853	7,978,936		216		216			80,916	80,916	30,822	
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	07/18/2016	BARCLAYS	07/27/2016	Various	1,500,000	1,487,505	1,530,908	1,487,509		4		4			43,398	43,398	1,281	
501044-DC-2	THE KROGER CO		01/08/2016	U.S. BANCORP	01/15/2016	BARCLAYS	750,000	748,223	753,780	748,225		2		2			5,555	5,555	438	
587118-AE-0	THE MENS WEARHOUSE INC		05/26/2016	Various	10/18/2016	Various	720,000	602,850	644,363	605,602		2,752		2,752			38,761	38,761	24,121	13,611
883556-BN-1	THERMO FISHER SCIENTIFIC INC		04/04/2016	BANK OF AMERICA/MERRILL LYNCH	04/08/2016	CITIGROUP GLOBAL MARKETS	2,250,000	2,239,020	2,262,668	2,239,020							23,648	23,648		
883556-BR-2	THERMO FISHER SCIENTIFIC INC		09/14/2016	JPMORGAN CHASE & CO.	11/08/2016	JPMORGAN CHASE & CO.	2,250,000	2,222,708	2,224,487	2,223,009		301		301			1,478	1,478	8,506	
884903-BV-6	THOMSON REUTERS CORP		05/02/2016	GOLDMAN, SACHS & CO.	05/25/2016	Various	1,500,000	1,493,550	1,496,888	1,493,574		24		24			3,313	3,313	2,233	
887317-BA-2	TIME WARNER INC		05/05/2016	CITIGROUP GLOBAL MARKETS	05/09/2016	Various	750,000	740,265	739,302	740,270		5		5			(968)	(968)	123	
89114Q-BG-2	TORONTO-DOMINION BANK	A	03/31/2016	TD SECURITIES	04/11/2016	MORGAN STANLEY	1,500,000	1,497,450	1,503,465	1,497,459		9		9			6,006	6,006	620	
891160-MJ-9	TORONTO-DOMINION BANK/THE	A	09/08/2016	TD SECURITIES	09/19/2016	Various	1,500,000	1,497,375	1,496,770	1,497,377		2		2			(607)	(607)	846	
891906-AC-3	TOTAL SYSTEM SERVICES INC		03/14/2016	JPMORGAN CHASE & CO.	04/12/2016	Various	9,500,000	9,474,350	9,638,511	9,474,381		31		31			164,130	164,130	6,989	
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/14/2016	BANK OF AMERICA/MERRILL LYNCH	03/21/2016	Various	3,750,000	3,741,600	3,800,025	3,741,626		26		26			58,399	58,399	2,454	
893574-AG-8	TRANSCONTINENTAL GAS PIPE LINE COM		01/19/2016	BARCLAYS	02/09/2016	JPMORGAN CHASE & CO.	1,050,000	1,048,163	1,097,250	1,048,169		7		7			49,081	49,081	4,579	
89417E-AL-3	TRAVELERS COMPANIES INC		05/04/2016	CITIGROUP GLOBAL MARKETS	05/06/2016	CANTOR FITZGERALD	524,000	520,353	523,345	520,353							2,992	2,992		
912828-2A-7	TREASURY NOTE		11/09/2016	Various	11/10/2016	GOLDMAN, SACHS & CO.	22,500,000	21,490,430	21,218,555	21,491,448		1,018		1,018			(272,893)	(272,893)	83,458	79,789
89469A-AC-8	TREEHOUSE FOODS INC		01/21/2016	BANK OF AMERICA/MERRILL LYNCH	07/08/2016	BANK OF AMERICA/MERRILL LYNCH	100,000	100,000	108,751	100,000							8,751	8,751	2,733	
89641U-AC-5	TRINITY ACQUISITION PLC	D	03/17/2016	BANK OF AMERICA/MERRILL LYNCH	03/18/2016	Various	750,000	746,835	756,571	746,836		1		1			9,736	9,736	92	
89641U-AD-3	TRINITY ACQUISITION PLC	D	03/17/2016	JPMORGAN CHASE & CO.	06/15/2016	Various	1,500,000	1,498,080	1,539,839	1,498,131		51		51			41,709	41,709	8,313	
902118-BS-6	TYCO INTERNATIONAL FINANCE SA		10/20/2016	JPMORGAN CHASE & CO.	12/28/2016	EXCHANGE	6,476,000	7,009,817	7,000,384	7,000,531		(9,285)		(9,285)			(147)	(147)	94,010	49,811
904311-AA-5	UNDER ARMOUR INC		06/08/2016	JPMORGAN CHASE & CO.	06/09/2016	Various	750,000	746,828	749,366	746,828		1		1			2,538	2,538	68	
907818-EG-9	UNION PACIFIC CORP		02/25/2016	MORGAN STANLEY	03/09/2016	CITIGROUP GLOBAL MARKETS	750,000	713,295	704,475	713,302		7		7			(8,827)	(8,827)	12,305	11,120

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
907818-EH-7	UNION PACIFIC CORP		02/25/2016	CREDIT SUISSE	02/26/2016	Various	1,050,000	1,040,109	1,041,657	1,040,111		2		2			1,546	1,546	80	
907818-EJ-3	UNION PACIFIC CORP		02/25/2016	MORGAN STANLEY	02/26/2016	Various	750,000	740,115	740,812	740,115							696	696	84	
911365-AX-2	UNITED RENTALS NORTH AM		03/18/2016	SUNTRUST INVESTMENT SERVICES, INC.	04/26/2016	Various	500,000	528,750	520,625	528,001		(749)		(749)			(7,376)	(7,376)	11,399	8,337
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		05/19/2016	JPMORGAN CHASE & CO.	09/07/2016	RBC DOMINION SECURITIES	170,000	172,550	176,375	172,395		(155)		(155)			3,980	3,980	4,957	2,737
913903-AT-7	UNIVERSAL HEALTH SERVICES INC		05/19/2016	JPMORGAN CHASE & CO.	07/27/2016	OPPENHEIMER & CO., INC.	170,000	170,000	175,525	170,000							5,525	5,525	1,369	
91159H-HM-5	US BANCORP		04/21/2016	U.S. BANCORP	07/08/2016	U.S. BANCORP	750,000	749,423	788,693	749,433		11		11			39,259	39,259	4,973	
920479-AA-0	VALVOLINE FINCO TWO LLC		07/13/2016	CITIGROUP GLOBAL MARKETS	07/13/2016	STIFEL CAPITAL MARKETS	150,000	150,000	154,500	150,000							4,500	4,500		
92532W-AA-1	VERSUM MATERIALS INC		09/21/2016	DEUTSCHE BANK AG	09/21/2016	DEUTSCHE BANK AG	100,000	100,000	102,250	100,000							2,250	2,250		
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC	D	04/26/2016	Various	10/06/2016	JPMORGAN CHASE & CO.	1,200,000	1,201,000	1,224,000	1,200,956		(44)		(44)			23,044	23,044	30,433	92
92853T-AC-5	VIVID SEATS LLC TERM LOAN		03/04/2016	RBC DOMINION SECURITIES	10/12/2016	Various	6,000,000	5,580,000	6,000,000	6,000,000		420,000		420,000					261,512	
929089-AC-4	VOYA FINANCIAL INC		06/06/2016	BARCLAYS	08/10/2016	Various	374,000	373,525	382,414	373,526		1		1			8,888	8,888	2,452	
91829K-AA-1	VPI ESCROW CORP		02/02/2016	JPMORGAN CHASE & CO.	11/30/2016	Various	250,000	240,625	206,350	241,161		536		536			(34,811)	(34,811)	9,863	4,870
91831A-AB-7	VRX ESCROW CORP	A	08/02/2016	Various	11/28/2016	DEUTSCHE BANK AG	675,000	559,313	525,656	563,557		4,245		4,245			(37,901)	(37,901)	21,591	7,997
91831A-AC-5	VRX ESCROW CORP	A	08/24/2016	Various	11/30/2016	BANK OF AMERICA/MERRILL LYNCH	1,100,000	969,250	828,250	972,116		2,866		2,866			(143,866)	(143,866)	41,174	23,037
384802-AC-8	W W GRAINGER INC		05/09/2016	MORGAN STANLEY	05/13/2016	BARCLAYS	750,000	744,915	748,388	744,916		1		1			3,472	3,472	156	
931427-AP-3	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH	06/03/2016	CANTOR FITZGERALD	1,500,000	1,495,875	1,509,093	1,495,885		10		10			13,208	13,208	904	
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH	07/15/2016	Various	7,250,000	7,231,730	7,463,601	7,231,891		161		161			231,710	231,710	26,128	
931427-AR-9	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH	05/27/2016	JPMORGAN CHASE & CO.	750,000	744,120	757,838	744,120							13,717	13,717	97	
25468P-DB-9	WALT DISNEY CO		01/05/2016	CITIGROUP GLOBAL MARKETS	01/06/2016	Various	1,500,000	1,513,260	1,529,160	1,513,258		(2)		(2)			15,902	15,902	6,875	6,359
25468P-DK-9	WALT DISNEY CO		01/05/2016	CITIGROUP GLOBAL MARKETS	01/06/2016	RBS SECURITIES INC	750,000	747,000	751,973	747,002		2		2			4,970	4,970	188	
25468P-DM-5	WALT DISNEY CO		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	07/13/2016	MIZUHO SECURITIES USA INC.	750,000	734,228	730,980	734,251		23		23			(3,271)	(3,271)	231	
25468P-DN-3	WALT DISNEY CO		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	07/19/2016	Various	1,500,000	1,443,180	1,422,120	1,443,200		20		20			(21,080)	(21,080)	813	
94106L-BD-0	WASTE MANAGEMENT INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH	06/28/2016	Various	2,250,000	2,247,705	2,263,901	2,247,733		28		28			16,168	16,168	4,977	
947075-AL-1	WEATHERFORD INTERNATIONAL LTD		11/15/2016	MORGAN STANLEY	11/15/2016	MORGAN STANLEY	340,000	340,000	345,100	340,000							5,100	5,100		
947075-AJ-6	WEATHERFORD INTERNATIONAL LTD (BER		06/10/2016	DEUTSCHE BANK AG	06/30/2016	RBC DOMINION SECURITIES	95,000	95,000	92,388	95,000							(2,613)	(2,613)	389	
947075-AK-3	WEATHERFORD INTERNATIONAL LTD (BER		06/10/2016	DEUTSCHE BANK AG	07/08/2016	DEUTSCHE BANK AG	95,000	95,000	91,319	95,000							(3,681)	(3,681)	566	
947075-AF-4	WEATHERFORD INTL LTD		03/07/2016	BANK OF AMERICA/MERRILL LYNCH	06/17/2016	TENDER OFFER	250,000	240,000	267,500	240,786		786		786			26,714	26,714	7,085	602
94974B-GT-1	WELLS FARGO & CO		06/07/2016	WELLS FARGO	06/09/2016	Various	1,500,000	1,498,260	1,503,735	1,498,260							5,475	5,475		
949746-SH-5	WELLS FARGO & COMPANY		10/19/2016	WELLS FARGO	12/15/2016	Various	1,500,000	1,496,535	1,476,975	1,496,548		13		13			(19,574)	(19,574)	1,965	
958102-AJ-4	WESTERN DIGITAL CORP		07/12/2016	Various	08/09/2016	BANK OF AMERICA/MERRILL LYNCH	1,050,000	1,070,250	1,133,625	1,069,875		(375)		(375)			63,750	63,750	25,505	3,954
958102-AK-1	WESTERN DIGITAL CORP		03/30/2016	BANK OF AMERICA/MERRILL LYNCH	04/13/2016	Various	440,000	440,000	440,193	440,000							193	193	394	
958254-AF-1	WESTERN GAS PARTNERS LP		06/30/2016	MIZUHO SECURITIES USA INC.	07/05/2016	Various	1,500,000	1,496,940	1,518,869	1,496,940							21,929	21,929		
960386-AJ-9	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		10/31/2016	JPMORGAN CHASE & CO.	12/08/2016	Various	2,250,000	2,249,213	2,187,563	2,249,217		4		4			(61,654)	(61,654)	5,031	
960413-AH-5	WESTLAKE CHEMICAL CORP		08/03/2016	GOLDMAN, SACHS & CO.	10/20/2016	Various	2,250,000	2,238,750	2,262,150	2,238,861		111		111			23,289	23,289	9,600	
960413-AL-6	WESTLAKE CHEMICAL CORP		09/12/2016	EXCHANGE	09/16/2016	Various	360,000	357,055	374,400	357,073		18		18			17,327	17,327	1,665	1,110
961214-DC-4	WESTPAC BANKING CORP	D	08/11/2016	BANK OF AMERICA/MERRILL LYNCH	08/12/2016	MORGAN STANLEY	1,500,000	1,497,915	1,509,840	1,497,915							11,925	11,925		
92933B-AK-0	WMG ACQUISITION CORP		07/21/2016	CREDIT SUISSE	11/21/2016	STIFEL CAPITAL MARKETS	400,000	400,000	402,375	400,000							2,375	2,375	3,442	
978097-AD-5	WOLVERINE WORLD WIDE INC		08/16/2016	JPMORGAN CHASE & CO.	10/25/2016	CANTOR FITZGERALD	300,000	300,000	303,375	300,000							3,375	3,375	2,417	
980236-AN-3	WOODSIDE FINANCE LTD	D	09/08/2016	CITIGROUP GLOBAL MARKETS	09/23/2016	Various	1,500,000	1,499,010	1,499,130	1,499,011		1		1			119	119	750	
98212B-AC-7	WPX ENERGY INC		01/08/2016	CITIGROUP GLOBAL MARKETS	02/10/2016	CITIGROUP GLOBAL MARKETS	350,000	330,750	340,135	332,452		1,702		1,702			7,683	7,683	10,770	9,085
98389B-AR-1	XCEL ENERGY INC		03/03/2016	BARCLAYS	07/14/2016	MORGAN STANLEY	750,000	755,138	795,435	754,951		(187)		(187)			40,484	40,484	15,675	6,669
983793-AF-7	XPO LOGISTICS INC		08/11/2016	BARCLAYS	08/15/2016	BARCLAYS	150,000	150,000	152,625	150,000							2,625	2,625		
98419M-AJ-9	XYLEM INC/NC		10/03/2016	WELLS FARGO	10/28/2016	Various	1,050,000	1,047,837	1,055,016	1,047,840		3		3			7,176	7,176	569	
98419M-AK-6	XYLEM INC/NC		10/03/2016	CITIGROUP GLOBAL MARKETS	10/04/2016	CITIGROUP GLOBAL MARKETS	524,000	518,535	537,902	518,535							19,367	19,367		
984851-AD-7	YARA INTERNATIONAL ASA	D	06/01/2016	JPMORGAN CHASE & CO.	06/02/2016	JPMORGAN CHASE & CO.	1,125,000	1,120,455	1,131,986	1,120,456		1		1			11,530	11,530	119	
48250N-AA-3	YUM! BRANDS INC		06/02/2016	GOLDMAN, SACHS & CO.	06/27/2016	Various	290,000	290,000	291,583	290,000							1,583	1,583	552	
48250N-AB-1	YUM! BRANDS INC		06/02/2016	GOLDMAN, SACHS & CO.	06/22/2016	Various	290,000	290,000	293,100	290,000							3,100	3,100	370	
98932K-AA-0	ZEKELMAN INDUSTRIES INC		06/07/2016	GOLDMAN, SACHS & CO.	06/08/2016	GOLDMAN, SACHS & CO.	90,000	90,000	91,800	90,000							1,800	1,800		
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	C	03/23/2016	CITIGROUP GLOBAL MARKETS	07/06/2016	Various	500,000	498,750	506,938	498,780		30		30			8,158	8,158	16,249	9,896
018772-AT-0	ALLIANCE ONE INTL INC ABS		10/06/2016	DEUTSCHE BANK AG	10/06/2016	DEUTSCHE BANK AG	100,000	99,085	100,000	99,085							915	915		
02209S-AV-5	ALTRIA GROUP INC ABS		09/13/2016	DEUTSCHE BANK AG	09/14/2016	Various	1,500,000	1,477,725	1,501,763	1,477,729		4		4			24,034	24,034	484	
02582J-GJ-3	AMXCA_2013-3 ABS		01/22/2016	WELLS FARGO	10/15/2016	SCHEDULED REDEMPTION	15,000,000	15,004,688	15,000,000	15,000,000		(4,688)		(4,688)					110,250	4,900

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14313W-AD-4	CARMX_15-1 ABS		03/28/2016	BARCLAYS	07/19/2016	WELLS FARGO	8,570,000	8,638,962	8,646,661	8,631,110		(7,852)		(7,852)			15,552	15,552	55,326	6,970
14313X-AC-4	CARMX_15-4 ABS		03/28/2016	BARCLAYS	06/13/2016	BANK OF AMERICA/MERRILL LYNCH	10,000,000	10,021,875	10,079,297	10,019,834		(2,041)		(2,041)			59,463	59,463	39,433	6,933
17305E-FC-4	CCCIT_13-A3 ABS		01/20/2016	CITIGROUP GLOBAL MARKETS	07/22/2016	SCHEDULED REDEMPTION	4,880,000	4,885,528	4,880,000	4,880,000		(5,528)		(5,528)					27,084	451
17305E-FE-0	CCCIT_13-A6 ABS		03/17/2016	BARCLAYS	09/07/2016	SCHEDULED REDEMPTION	10,000,000	10,018,750	10,000,000	10,000,000		(18,750)		(18,750)					66,000	5,500
161571-GQ-1	CHAIT_14-A7 ABS		03/28/2016	MORGAN STANLEY	05/05/2016	CREDIT SUISSE	25,878,000	25,919,445	25,993,238	25,916,704		(2,741)		(2,741)			76,534	76,534	54,559	15,872
161571-GT-5	CHAIT_15-A2 ABS		03/28/2016	MORGAN STANLEY	05/20/2016	WELLS FARGO	10,000,000	10,052,344	10,064,844	10,048,197		(4,147)		(4,147)			16,647	16,647	30,917	7,067
161571-GC-2	CHAIT_2013-A8 ABS		01/22/2016	WELLS FARGO	10/15/2016	SCHEDULED REDEMPTION	14,335,000	14,345,079	14,335,000	14,335,000		(10,079)		(10,079)					108,588	4,826
161571-FU-3	CHASE ISSUANCE TRUST ABS		03/28/2016	BARCLAYS	08/11/2016	WELLS FARGO	33,000,000	33,018,047	33,059,219	33,017,031		(1,015)		(1,015)			42,187	42,187	64,747	19,067
13056M-AB-3	CRART_15-2 ABS		01/19/2016	JPMORGAN CHASE & CO.	10/15/2016	SCHEDULED REDEMPTION	5,105,784	5,098,205	5,105,784	5,105,784		7,579		7,579					18,244	874
254683-BE-4	DCENT_2013-A5 ABS		03/17/2016	DEUTSCHE BANK AG	10/15/2016	SCHEDULED REDEMPTION	9,585,000	9,595,484	9,585,000	9,585,000		(10,484)		(10,484)					58,149	1,938
34530L-AE-1	FORDL_14-B ABS		01/21/2016	TD SECURITIES	12/15/2016	SCHEDULED REDEMPTION	2,750,000	2,747,100	2,750,000	2,750,000		2,900		2,900					23,604	924
34531P-AA-9	FORDO_16-A ABS		01/20/2016	CREDIT SUISSE	08/15/2016	Various	52,000,000	52,000,000	51,999,063	52,000,000							(938)	(938)	44,063	
361894-AE-8	GMFALT_14-1 ABS		03/22/2016	Various	08/20/2016	SCHEDULED REDEMPTION	12,385,467	12,381,416	12,385,467	12,385,467		4,051		4,051					35,774	1,312
44890V-AC-6	HALST_14-B ABS		01/21/2016	BANK OF AMERICA/MERRILL LYNCH	12/15/2016	SCHEDULED REDEMPTION	4,800,000	4,796,063	4,800,000	4,800,000		3,938		3,938					27,557	1,437
44890X-AB-4	HALST_15-A ABS		03/22/2016	LLOYDS	12/15/2016	SCHEDULED REDEMPTION	2,129,329	2,129,578	2,129,329	2,129,329		(250)		(250)					8,279	769
43814E-AD-7	HAROT_13-2 ABS		01/21/2016	TD SECURITIES	08/16/2016	SCHEDULED REDEMPTION	2,500,000	2,497,168	2,500,000	2,500,000		2,832		2,832					8,872	458
44890W-AD-2	HART_15-A ABS		03/28/2016	HSBC SECURITIES, INC.	06/13/2016	JPMORGAN CHASE & CO.	8,000,000	7,995,938	8,034,688	7,996,316		379		379			38,371	38,371	27,704	4,871
44930U-AA-4	HART_16-A ABS		03/22/2016	BANK OF AMERICA/MERRILL LYNCH	11/15/2016	SCHEDULED REDEMPTION	49,000,000	49,000,000	49,000,000	49,000,000									82,132	
58768E-AF-6	MBALT_14-A ABS		01/19/2016	BANK OF AMERICA/MERRILL LYNCH	05/15/2016	SCHEDULED REDEMPTION	5,260,000	5,256,713	5,260,000	5,260,000		3,288		3,288					15,722	921
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS		03/17/2016	Various	11/15/2016	SCHEDULED REDEMPTION	10,050,000	10,058,992	10,050,000	10,050,000		(8,992)		(8,992)					70,128	2,208
65477N-AE-6	NALT_2014-A ABS		01/19/2016	TD SECURITIES	10/15/2016	SCHEDULED REDEMPTION	5,264,000	5,262,149	5,264,000	5,264,000		1,851		1,851					34,402	1,065
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC ABS		04/28/2016	JPMORGAN CHASE & CO.	05/26/2016	Various	1,124,000	1,200,173	1,183,036	1,200,107		(66)		(66)			(17,071)	(17,071)	2,123	
87165L-AA-9	SYNCT_14-1 ABS		03/28/2016	Various	05/20/2016	WELLS FARGO	29,306,000	29,351,791	29,401,016	29,347,604		(4,187)		(4,187)			53,412	53,412	91,744	20,970
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,171,196,587	1,516,920,405	1,526,278,468	1,517,469,394		548,990		548,990			8,809,074	8,809,074	11,506,389	2,212,071
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING	D	06/07/2016	CITIGROUP GLOBAL MARKETS	06/08/2016	CITIGROUP GLOBAL MARKETS	750,000	750,000	768,375	750,000							18,375	18,375		
060505-EU-4	BANK OF AMERICA CORP		03/07/2016	BANK OF AMERICA/MERRILL LYNCH	06/17/2016	Various	2,500,000	2,500,000	2,616,660	2,500,000							116,660	116,660	27,435	
808513-AP-0	CHARLES SCHWAB CORPORATION (THE)		10/24/2016	CREDIT SUISSE	10/25/2016	Various	1,500,000	1,500,000	1,501,219	1,500,000							1,219	1,219		
172967-KM-2	CITIGROUP INC		04/18/2016	CITIGROUP GLOBAL MARKETS	04/22/2016	CITIGROUP GLOBAL MARKETS	3,500,000	3,500,000	3,591,875	3,500,000							91,875	91,875	911	
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE	D	07/13/2016	GOLDMAN, SACHS & CO.	07/14/2016	Various	750,000	750,000	757,938	750,000							7,938	7,938		
38148B-AC-2	GOLDMAN SACHS GROUP INC/THE		07/20/2016	GOLDMAN, SACHS & CO.	07/21/2016	MORGAN STANLEY	1,000,000	1,000,000	1,016,250	1,000,000							16,250	16,250		
55261F-AH-7	M&T BANK CORPORATION		10/25/2016	JPMORGAN CHASE & CO.	10/26/2016	Various	1,500,000	1,500,000	1,515,000	1,500,000							15,000	15,000	641	
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC	D	08/10/2016	UNION BANK OF SWITZERLAND	08/11/2016	Various	2,250,000	2,250,000	2,285,625	2,250,000							35,625	35,625	539	
83368J-KG-4	SOCIETE GENERALE SA	D	09/06/2016	SOCIETE GENERALE	09/26/2016	Various	3,000,000	3,000,000	2,983,313	3,000,000							(16,688)	(16,688)	2,458	
842587-CY-1	SOUTHERN COMPANY FUNDING CORP		12/05/2016	WELLS FARGO	12/07/2016	Various	750,000	750,000	755,155	750,000							5,155	5,155	286	
853254-BA-7	STANDARD CHARTERED PLC	D	08/11/2016	BANK OF AMERICA/MERRILL LYNCH	08/11/2016	Various	1,500,000	1,500,000	1,511,250	1,500,000							11,250	11,250		
89356B-AB-4	TRANSCANADA TRUST	A	08/08/2016	JPMORGAN CHASE & CO.	08/08/2016	JPMORGAN CHASE & CO.	1,500,000	1,500,000	1,520,625	1,500,000							20,625	20,625		
961214-DF-7	WESTPAC BANKING CORP	D	11/15/2016	CITIGROUP GLOBAL MARKETS	12/14/2016	Various	3,750,000	3,750,000	3,760,287	3,750,000							10,287	10,287	3,340	
4899999. Subtotal - Bonds - Hybrid Securities							24,250,000	24,250,000	24,583,571	24,250,000							333,571	333,571	35,610	
8399998. Total - Bonds							2,495,821,587	2,836,132,856	2,841,608,252	2,836,661,064		528,208		528,208			4,947,188	4,947,188	14,189,028	4,085,061
8999998. Total - Preferred Stocks																				
88579Y-10-1	3M COMPANY		03/10/2016	Various	05/31/2016	Various	4,012.000	603,521	672,007	603,521							68,487	68,487	6,538	
002824-10-0	ABBOTT LABS		03/10/2016	Various	05/24/2016	Various	14,277.000	559,358	540,432	559,358							(18,926)	(18,926)	3,477	
G1151C-10-1	ACCENTURE PLC		02/29/2016	CREDIT SUISSE	04/25/2016	CITIGROUP GLOBAL MARKETS	548.000	55,173	62,523	55,173							7,350	7,350	603	
H0023R-10-5	ACE LIMITED		01/14/2016	Various	01/19/2016	EXCHANGE	6,094.710	676,526	676,526	676,526										
00507V-10-9	ACTIVISION BLIZZARD INC		11/04/2016	Various	12/14/2016	Various	9,225.000	389,894	342,203	389,894							(47,691)	(47,691)		
00773T-10-1	ADVANSIX INC		10/03/2016	DISTRIBUTION	12/01/2016	Various	124.520	1,897	2,274	1,897							377	377		
00817Y-10-8	AETNA INC.		06/30/2016	Various	07/08/2016	Various	353.000	40,736	39,849	40,643			93	(93)			(793)	(793)		
00846U-10-1	AGILENT TECHNOLOGIES INC		02/29/2016	CREDIT SUISSE	04/25/2016	CITIGROUP GLOBAL MARKETS	1,234.000	46,386	51,364	46,386							4,978	4,978	142	
009158-10-6	AIR PRODUCTS & CHEM		10/03/2016	Various	11/22/2016	Various	4,293.000	611,850	635,368	607,900			3,950	(3,950)			27,468	27,468	4,134	
009363-10-2	AIRGAS INC		02/01/2016	Various	02/17/2016	BANK OF AMERICA/MERRILL LYNCH	2,361.000	327,307	332,496	327,307							5,189	5,189		
013817-50-7	ALCOA INC		12/07/2016	Various	12/07/2016	Various	13,373.000	390,432	390,432	390,432										

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G0177J-10-8	ALLERGAN PLC		03/31/2016	CITIGROUP GLOBAL MARKETS	04/08/2016	Various	12,400.000	3,372,267	2,983,794	3,323,572			48,695	(48,695)			(339,779)	(339,779)		
02079K-10-7	ALPHABET INC CLASS C		06/30/2016	Various	07/07/2016	Various	2,585.000	1,832,509	1,787,898	1,794,313			38,196	(38,196)			(6,415)	(6,415)		
02209S-10-3	ALTRIA GROUP INC.		08/18/2016	Various	09/01/2016	Various	19,567.000	1,226,071	1,289,123	1,226,071							63,052	63,052	6,183	
023135-10-6	AMAZON COM INC		11/21/2016	Various	11/29/2016	Various	2,755.000	1,999,767	1,979,681	1,999,767							(20,086)	(20,086)		
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		07/13/2016	GOLDMAN, SACHS & CO.	08/03/2016	GOLDMAN, SACHS & CO.	840.000	25,744	23,354	25,744							(2,390)	(2,390)		
023608-10-2	AMEREN CORP		09/30/2016	Various	12/01/2016	Various	18,784.000	920,313	926,659	918,357			1,955	(1,955)			8,302	8,302	9,250	
03073E-10-5	AMERISOURCEBERGEN CORP		03/10/2016	Various	03/22/2016	Various	8,866.000	825,350	787,779	825,350							(37,572)	(37,572)	1,604	
031162-10-0	AMGEN INC		11/10/2016	Various	11/23/2016	Various	1,834.000	296,228	269,629	289,295			6,933	(6,933)			(19,666)	(19,666)	2,263	
032095-10-1	AMPHENOL CORP.		06/30/2016	Various	12/01/2016	Various	13,674.000	786,703	860,059	782,509			4,194	(4,194)			77,550	77,550	2,494	
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	01/22/2016	JPMORGAN CHASE & CO.	02/08/2016	CREDIT SUISSE	37,216.000	136,040	201,130	136,040						370	64,720	65,090		
03674X-10-6	ANTERO RESOURCES CORP		05/12/2016	STOCK DIV.	05/12/2016	DIRECT	134,035.000	3,793,191	3,489,373	3,793,191							(303,818)	(303,818)		
G0408V-10-2	AON PLC		06/27/2016	Various	12/01/2016	Various	7,565.000	699,394	826,436	699,394							127,041	127,041	4,902	
037833-10-0	APPLE INC.		11/11/2016	Various	11/29/2016	Various	52,617.000	5,403,623	5,398,898	5,278,530			125,093	(125,093)			120,368	120,368	10,958	
038222-10-5	APPLIED MATERIALS INC		03/02/2016	CITIGROUP GLOBAL MARKETS	07/07/2016	JPMORGAN CHASE & CO.	5,826.000	111,808	139,392	111,808							27,583	27,583	583	
L0302D-12-9	ARCELORMITTAL COMMON STOCK	B	04/08/2016	DIRECT	11/30/2016	Various	42,483.000	106,617	306,487	106,617						(6,399)	206,269	199,869		
039380-40-7	ARCH COAL INC CLASS A		10/05/2016	EXCHANGE	10/11/2016	Various	130,317.000	8,209,971	8,394,317	8,209,971							184,346	184,346		
G0483X-12-2	ARM HOLDINGS PLC	B	04/06/2016	JPMORGAN CHASE & CO.	09/06/2016	MERGER	6,334.000	91,576	144,612	91,576						(4,271)	57,306	53,035	827	
04238R-10-6	ARMSTRONG FLOORING INC		04/04/2016	DISTRIBUTION	07/07/2016	Various	457.500	4,538	7,707	4,538							3,169	3,169		
04247X-10-2	ARMSTRONG WORLD IND		04/05/2016	Various	07/07/2016	Various	1,554.000	57,789	66,604	57,789							8,815	8,815		
363576-10-9	ARTHUR J GALLAGHER & CO		09/26/2016	Various	11/30/2016	Various	8,243.000	413,864	418,479	413,864							4,615	4,615	193	
00206R-10-2	AT&T INC		06/14/2016	Various	12/01/2016	Various	21,872.000	801,744	868,675	801,744							66,931	66,931	21,339	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/21/2016	GOLDMAN, SACHS & CO.	11/30/2016	Various	4,784.000	420,653	443,115	420,653							22,462	22,462		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		02/02/2016	MERGER	02/04/2016	EXCHANGE	551.280	75,900	75,900	75,900										
053484-10-1	AVALONBAY CMNTYS INC		09/30/2016	Various	11/22/2016	Various	3,493.000	636,914	613,672	628,974			7,939	(7,939)			(15,303)	(15,303)	3,032	
G0683Q-10-9	AVIVA ORD GBP0.25	B	01/22/2016	JPMORGAN CHASE & CO.	02/26/2016	CREDIT SUISSE	11,313.000	75,948	67,638	75,948						(727)	(7,584)	(8,311)		
073302-10-1	B/E AEROSPACE INC		09/22/2016	Various	10/25/2016	Various	3,967.000	191,502	232,900	190,032			1,470	(1,470)			42,868	42,868	511	
E19790-10-9	BANCO SANTANDER SA EUR 0.5	B	10/18/2016	STOCK DIV.	11/30/2016	Various	4,332.700	17,288	19,820	17,288						(577)	3,108	2,532		
060505-10-4	BANK AMER CORP COM		11/08/2016	Various	11/15/2016	Various	262,126.000	3,770,383	4,064,453	3,767,671			2,712	(2,712)			296,782	296,782	5,807	
067383-10-9	BARD (C.R.) INC.		08/19/2016	Various	12/01/2016	Various	4,513.000	842,276	986,301	842,276							144,025	144,025	2,710	
07177M-10-3	BAXALTA INC		06/07/2016	Various	06/07/2016	Various	2,799.000	114,778	140,508	114,778							25,730	25,730	137	
071813-10-9	BAXTER INTL INC		09/30/2016	Various	11/30/2016	Various	17,847.000	688,941	820,977	688,624			317	(317)			132,352	132,352	3,263	
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49		04/05/2016	STOCK DIV.	04/18/2016	Various	188.460		1,279								1,279	1,279		
075887-10-9	BECTON DICKINSON		06/27/2016	Various	12/01/2016	Various	5,963.000	956,828	1,021,302	956,828							64,474	64,474	4,543	
081437-10-5	BEMIS CO INC		08/03/2016	Various	12/01/2016	Various	13,863.000	648,885	680,192	648,885							31,307	31,307	8,632	
097023-10-5	BOEING CO		01/22/2016	Various	02/08/2016	Various	2,622.000	323,631	311,443	323,631							(12,188)	(12,188)		
101121-10-1	BOSTON PPTYS INC		06/08/2016	Various	07/08/2016	GOLDMAN, SACHS & CO.	314.000	39,691	41,280	39,691							1,589	1,589	204	
110122-10-8	BRISTOL MYERS SQUIBB CO		09/30/2016	BANK OF AMERICA/MERRILL LYNCH	12/08/2016	Various	9,492.000	598,321	523,329	511,809			86,512	(86,512)			11,520	11,520	3,607	
Y09827-10-9	BROADCOM LTD	D	02/04/2016	EXCHANGE	04/25/2016	Various	3,216.790	402,867	425,816	402,867							22,948	22,948	406	
12673P-10-5	CA INC		06/27/2016	Various	10/04/2016	Various	11,124.000	354,619	378,671	354,619							24,053	24,053	490	
127097-10-3	CABOT OIL + GAS CORP COM		03/04/2016	CITIGROUP GLOBAL MARKETS	04/25/2016	CITIGROUP GLOBAL MARKETS	1,237.000	27,229	27,566	27,229							337	337		
13057Q-20-6	CALIFORNIA RESOURCES CORP		06/27/2016	Various	11/30/2016	Various	6,663.600	76,692	115,923	76,692							39,231	39,231		
14149Y-10-8	CARDINAL HEALTH INC		03/31/2016	Various	05/10/2016	Various	7,355.000	594,811	578,890	591,520			3,291	(3,291)			(12,630)	(12,630)	2,666	
12508E-10-1	CDK GLOBAL INC		09/20/2016	Various	11/30/2016	Various	4,640.000	247,354	251,079	247,017			337	(337)			4,062	4,062	193	
12514G-10-8	CDW CORP/DE		06/16/2016	STOCK DIV.	06/16/2016	DIRECT	12,984.000	547,990	533,525	547,990							(14,464)	(14,464)		
151020-10-4	CELGENE CORP.		09/30/2016	Various	12/07/2016	Various	3,255.000	358,650	366,284	340,245			18,405	(18,405)			26,039	26,039		
156782-10-4	CERNER CORP		03/04/2016	CITIGROUP GLOBAL MARKETS	04/25/2016	CITIGROUP GLOBAL MARKETS	519.000	26,967	30,395	26,967							3,427	3,427		
16411R-20-8	CHENIERE ENERGY INC		06/08/2016	Various	07/08/2016	GOLDMAN, SACHS & CO.	1,196.000	40,970	44,947	40,970							3,977	3,977		
16938C-10-6	CHINA BIOLOGIC PRODUCTS INC		08/11/2016	STOCK DIV.	08/23/2016	STOCK DIV.	2,325.000	278,040	266,955	278,040							(11,084)	(11,084)		
H1467J-10-4	CHUBB LTD		06/27/2016	Various	12/01/2016	Various	13,229.270	1,467,837	1,602,228	1,467,837							134,390	134,390	12,447	
171340-10-2	CHURCH & DWIGHT CO.		09/21/2016	GOLDMAN, SACHS & CO.	11/10/2016	Various	3,172.000	150,619	144,784	150,619							(5,836)	(5,836)		
125509-10-9	CIGNA CORP		07/12/2016	Various	07/22/2016	Various	16,151.000	2,064,915	2,276,950	2,064,915							212,035	212,035		
17243V-10-2	CINEMARK HOLDINGS INC		07/13/2016	JONES TRADING	08/03/2016	GOLDMAN, SACHS & CO.	1,156.000	43,096	42,241	43,096							(855)	(855)		
172908-10-5	CINTAS COR P COM		08/19/2016	Various	09/01/2016	Various	12,843.000	1,202,421	1,399,693	1,198,454			3,967	(3,967)			201,238	201,238		
17275R-10-2	CISCO SYS INC		01/22/2016	Various	02/08/2016	BANK OF AMERICA/MERRILL LYNCH	13,889.000	325,276	321,280	325,276							(3,997)	(3,997)		
172967-42-4	CITIGROUP INC		11/08/2016	Various	11/15/2016	Various	78,949.000	3,494,191	3,612,871	3,487,648			6,544	(6,544)			125,224	125,224	2,705	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
189054-10-9	CLOROX CO		08/18/2016	Various	09/21/2016	Various	9,354.000	1,205,182	1,188,009	1,198,254			6,929	(6,929)			(10,245)	(10,245)	9,334	
191216-10-0	COCA COLA CO.		06/30/2016	Various	07/08/2016	Various	17,147.000	738,568	764,237	738,489			78	(78)			25,748	25,748	5,642	
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	D	11/22/2016	Various	11/23/2016	Various	32,834.000	1,229,798	1,183,246	1,224,485			5,313	(5,313)			(41,239)	(41,239)	1,154	
194162-10-3	COLGATE PALMOLIVE CO		06/08/2016	Various	07/08/2016	BANK OF AMERICA/MERRILL LYNCH	557.000	39,722	40,949	39,722							1,228	1,228		
19624R-10-6	COLONY FINANCIAL INC		07/12/2016	Various	09/20/2016	Various	17,178.000	270,083	313,849	269,639			444	(444)			44,209	44,209		
D172W1-27-9	COMMERZBANK AG	B	03/31/2016	MORGAN STANLEY	04/26/2016	Various	9,505.000	85,730	89,191	82,763			2,967	(2,967)		2,441	3,986	6,428	2,146	
22160K-10-5	COSTCO WHS L CORP NEW COM		03/10/2016	Various	04/27/2016	Various	5,268.000	781,953	797,483	781,953							15,530	15,530	2,804	
126650-10-0	CVS HEALTH CORPORATION		09/30/2016	Various	10/04/2016	Various	16,568.000	1,595,452	1,582,416	1,570,275			25,177	(25,177)			12,140	12,140	4,133	
235851-10-2	DANAHER CO RP COM		09/30/2016	Various	12/14/2016	Various	18,937.000	1,617,055	1,682,392	1,601,875			15,180	(15,180)			80,517	80,517	2,857	
237194-10-5	DARDEN RESTAURANTS INC		01/20/2016	Various	08/04/2016	Various	1,845.000	110,334	115,444	110,334							5,110	5,110	1,541	
24703L-10-3	DELL TECHNOLOGIES CLASS V INC		09/20/2016	MORGAN STANLEY	11/30/2016	MORGAN STANLEY	3,987.000	194,234	213,527	194,234							19,293	19,293		
247361-70-2	DELTA AIR LINES, INC.		05/24/2016	CITIGROUP GLOBAL MARKETS	06/08/2016	BANK OF AMERICA/MERRILL LYNCH	303.000	13,227	12,635	13,227							(592)	(592)		
23331S-10-0	DHI GROUP INC		05/17/2016	STOCK DIV.	05/17/2016	DIRECT	23,934.000	162,991	157,121	162,991							(5,870)	(5,870)		
254687-10-6	DISNEY WALT CO		03/31/2016	Various	05/13/2016	Various	10,984.000	1,041,337	1,063,537	1,040,982			355	(355)			22,556	22,556		
256746-10-8	DOLLAR TREE INC		02/26/2016	GOLDMAN, SACHS & CO.	09/26/2016	Various	3,121.000	255,253	260,189	255,253							4,936	4,936		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/30/2016	Various	11/22/2016	Various	6,929.000	639,881	610,302	628,879			11,002	(11,002)			(18,577)	(18,577)	1,288	
233331-10-7	DTE ENERGY CO		03/10/2016	Various	04/28/2016	Various	7,497.000	630,345	654,685	630,345							24,340	24,340	5,473	
26441C-20-4	DUKE ENERGY HLDG CORP		03/10/2016	Various	04/28/2016	Various	7,269.000	543,811	564,518	543,811							20,708	20,708	3,015	
278865-10-0	ECOLAB INC		01/22/2016	Various	02/08/2016	BANK OF AMERICA/MERRILL LYNCH	3,579.000	371,638	372,121	371,638							482	482		
28035Q-10-2	EDGEWELL PERSONAL CARE		06/08/2016	Various	07/08/2016	GOLDMAN, SACHS & CO.	499.000	40,095	42,994	40,095							2,899	2,899		
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/07/2016	GOLDMAN, SACHS & CO.	08/19/2016	Various	4,800.000	420,198	552,520	420,198							132,322	132,322		
532457-10-8	ELI LILLY & CO		01/22/2016	Various	02/08/2016	Various	4,882.000	401,158	378,553	401,158							(22,605)	(22,605)		
518439-10-4	ESTEE LAUDER COS.		11/10/2016	Various	11/28/2016	Various	8,862.000	770,001	734,652	756,561			13,440	(13,440)			(21,909)	(21,909)	1,548	
30231G-10-2	EXXON MOBIL CORP		01/20/2016	Various	02/26/2016	Various	21,608.000	1,661,202	1,778,844	1,661,202							117,642	117,642	15,774	
30303M-10-2	FACEBOOK INC		11/21/2016	Various	11/29/2016	Various	32,053.000	3,788,761	3,777,425	3,775,460			13,301	(13,301)			1,964	1,964		
31428X-10-6	FEDEX CORP		03/10/2016	Various	04/06/2016	Various	3,674.000	490,989	590,068	490,989							99,079	99,079	795	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		01/20/2016	GOLDMAN, SACHS & CO.	07/07/2016	Various	947.000	44,379	52,904	44,379							8,525	8,525	243	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	B	03/07/2016	MORGAN STANLEY	11/30/2016	MORGAN STANLEY	30,000.000	105,279	148,722	105,279						121	43,322	43,443	1,276	
369550-10-8	GENERAL DYNAMICS CORP		07/12/2016	Various	12/01/2016	Various	4,682.000	663,374	740,595	663,374							77,221	77,221	1,854	
370023-10-3	GENERAL GROWTH PROPERTIES		06/08/2016	Various	07/08/2016	CITIGROUP GLOBAL MARKETS	1,474.000	39,932	44,573	39,932							4,641	4,641		
37045V-10-0	GENERAL MOTORS CO		06/30/2016	Various	07/08/2016	Various	1,276.000	38,943	37,657	36,111			2,833	(2,833)			1,546	1,546	325	
G39420-10-7	GLENCORE INTERNATIONAL PLC	B	01/22/2016	JPMORGAN CHASE & CO.	02/08/2016	CREDIT SUISSE	51,698.000	62,622	76,367	62,622						170	13,575	13,745		
S26763-02-9	GOLDCORP INC	B	01/22/2016	JPMORGAN CHASE & CO.	11/30/2016	RBC DOMINION SECURITIES	8,100.000	79,687	106,795	79,687						4,071	23,036	27,108	552	
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/08/2016	Various	11/15/2016	Various	4,478.000	753,242	792,223	751,182			2,060	(2,060)			41,040	41,040	108	
427866-10-8	HERSHEY COMPANY		08/18/2016	Various	09/19/2016	Various	13,051.000	1,230,080	1,319,176	1,230,080							89,096	89,096	8,976	
437076-10-2	HOME DEPOT INC		01/22/2016	Various	07/07/2016	Various	4,157.000	490,999	505,034	490,999							14,035	14,035	1,499	
438516-10-6	HONEYWELL INTERNATIONAL INC		10/07/2016	Various	12/01/2016	Various	7,156.000	738,902	812,594	738,902							73,693	73,693	9,356	
E6165F-16-6	IBERDROLA	B	07/19/2016	Various	11/30/2016	Various	6,320.340	36,933	39,103	36,933						(876)	3,046	2,170	680	
452308-10-9	ILLINOIS TOOL WKS INC		06/27/2016	Various	12/01/2016	Various	7,008.000	639,975	810,144	639,975							170,170	170,170	8,454	
G4766E-10-8	INDIVIOR PLC	B	01/22/2016	JPMORGAN CHASE & CO.	11/30/2016	MORGAN STANLEY	52,971.000	119,026	213,471	119,026						(15,286)	109,730	94,444	5,134	
J2467E-10-1	INPEX CORP	B	06/30/2016	JPMORGAN CHASE & CO.	11/30/2016	JPMORGAN CHASE & CO.	9,800.000	79,273	93,312	75,790			3,483	(3,483)		3,033	14,488	17,521	1,467	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/30/2016	Various	12/01/2016	Various	4,850.000	647,256	756,332	647,002			255	(255)			109,330	109,330	13,410	
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	C	12/07/2016	Various	12/14/2016	Various	287,772.000	10,322,947	10,259,717	10,322,947							(63,231)	(63,231)		
471109-10-8	JARDEN CORP		01/20/2016	Various	01/27/2016	GOLDMAN, SACHS & CO.	2,374.000	117,896	122,515	117,896							4,619	4,619		
478160-10-4	JOHNSON & JOHNSON		06/27/2016	Various	12/01/2016	Various	7,497.000	782,532	871,915	782,532							89,383	89,383	11,667	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		10/31/2016	Various	11/30/2016	Various	2,416.150	95,899	118,746	95,899							22,847	22,847		
46625H-10-0	JP MORGAN CHASE & CO		11/08/2016	Various	11/15/2016	Various	116,234.000	7,322,879	7,526,247	7,322,879							203,368	203,368	7,604	
493267-10-8	KEYCORP NEW COM		09/30/2016	GOLDMAN, SACHS & CO.	11/03/2016	CITIGROUP GLOBAL MARKETS	1,512.000	18,294	21,135	18,294							2,840	2,840		
494368-10-3	KIMBERLY-CLARK CORP		03/10/2016	Various	04/27/2016	CITIGROUP GLOBAL MARKETS	4,915.000	631,385	614,205	631,385							(17,181)	(17,181)	2,849	
482480-10-0	KLA TENCOR CORP		03/29/2016	JPMORGAN CHASE & CO.	04/25/2016	CITIGROUP GLOBAL MARKETS	472.000	33,459	33,787	33,459							328	328		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
501044-10-1	KROGER CO		09/22/2016	Various	09/26/2016	Various	23,043.000	849,015	809,768	842,576			6,439	(6,439)			(32,808)	(32,808)	1,584	
512807-10-8	LAM RESEARCH CORP.		06/08/2016	Various	07/08/2016	BANK OF AMERICA/MERRILL LYNCH	497.000	40,031	41,626	40,031							1,595	1,595	100	
524660-10-7	LEGGETT & PLATT INC		09/30/2016	Various	11/22/2016	Various	11,944.000	595,486	599,498	567,592			27,894	(27,894)			31,906	31,906	5,287	
525327-10-2	LEIDOS HOLDINGS INC		09/20/2016	Various	11/30/2016	Various	8,915.000	369,573	444,166	369,573							74,593	74,593	1,896	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		09/30/2016	Various	10/31/2016	Various	3,493.000	171,472	196,844	162,005			9,467	(9,467)			34,839	34,839		
Y5281M-11-1	LINK REIT	B	02/05/2016	DEUTSCHE BANK AG	11/30/2016	MORGAN STANLEY	24,500.000	135,979	168,463	135,979						629	31,854	32,484	6,915	
53578A-10-8	LINKEDIN CORP		04/06/2016	Various	12/08/2016	Various	1,450.000	200,943	266,476	199,610			1,332	(1,332)			66,866	66,866		
539830-10-9	LOCKHEED MARTIN CORP		10/25/2016	Various	12/01/2016	Various	4,686.000	1,022,606	1,180,135	1,022,583			23	(23)			157,552	157,552	11,159	
548661-10-7	LOWES COS INC USD0.50		02/29/2016	Various	07/07/2016	Various	2,016.000	137,794	155,046	137,794							17,252	17,252	410	
56585A-10-2	MARATHON PETROLEUM CORP		06/08/2016	Various	07/08/2016	BANK OF AMERICA/MERRILL LYNCH	1,104.000	39,779	39,800	39,779							21	21		
571748-10-2	MARSH + MCLENNAN COS INC		06/27/2016	Various	12/01/2016	Various	11,936.000	780,532	802,597	780,532							22,065	22,065	5,237	
574599-10-6	MASCO CORP		01/20/2016	GOLDMAN, SACHS & CO.	07/07/2016	Various	3,536.000	85,496	107,407	85,496							21,911	21,911	396	
57636Q-10-4	MASTERCARD INC CLASS A		06/30/2016	Various	12/01/2016	Various	10,392.000	923,349	1,021,049	905,191			18,158	(18,158)			115,858	115,858	3,796	
580135-10-1	MCDONALDS CORP		06/30/2016	Various	07/27/2016	Various	8,055.000	955,627	980,719	950,383			5,244	(5,244)			30,336	30,336	8,702	
582839-10-6	MEAD JOHNSON NUTRITION CO A		12/12/2016	Various	12/14/2016	Various	7,448.000	543,437	540,031	543,437							(3,406)	(3,406)		
58502B-10-6	MEDNAX INC		06/08/2016	Various	07/08/2016	GOLDMAN, SACHS & CO.	579.000	39,843	43,334	39,843							3,491	3,491		
G5960L-10-3	MEDTRONIC PLC		06/27/2016	Various	12/01/2016	Various	9,282.000	706,122	774,589	700,725			5,397	(5,397)			73,864	73,864	6,847	
58933Y-10-5	MERCK & CO. INC.		08/03/2016	Various	12/01/2016	Various	13,182.000	685,846	778,760	685,846							92,914	92,914	9,749	
SBYTP3-L5-9	MGM GROWTH PROPERTIES CLASS A		04/20/2016	BANK OF AMERICA/MERRILL LYNCH	04/20/2016	BANK OF AMERICA/MERRILL LYNCH	2,300.000	48,300	51,748	48,300							3,448	3,448		
552953-10-1	MGM RESORTS INTERNATIONAL		02/26/2016	CITIGROUP GLOBAL MARKETS	07/07/2016	Various	4,881.000	92,146	108,628	92,146							16,482	16,482		
594918-10-4	MICROSOFT CORP		11/21/2016	Various	12/06/2016	Various	45,929.000	2,549,280	2,511,982	2,515,732			33,548	(33,548)			(3,750)	(3,750)	14,695	
606710-10-4	MITEL NETWORKS CORP	A	08/16/2016	STOCK DIV.	08/24/2016	DIRECT	15,752.000	120,157	117,023	120,157							(3,134)	(3,134)		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	B	01/22/2016	JPMORGAN CHASE & CO.	02/26/2016	CREDIT SUISSE	30,000.000	155,243	133,678	155,243						5,188	(26,753)	(21,565)		
608190-10-4	MOHAWK INDUSTRIES INC		01/20/2016	GOLDMAN, SACHS & CO.	07/07/2016	Various	472.000	73,254	88,171	73,254							14,918	14,918		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/08/2016	Various	12/15/2016	Various	37,860.000	1,584,440	1,619,442	1,557,183			27,257	(27,257)			62,258	62,258	2,614	
617446-44-8	MORGAN STANLEY		11/08/2016	Various	11/15/2016	Various	19,203.000	603,331	644,568	603,331							41,237	41,237		
N59465-10-9	MYLAN NV		09/30/2016	Various	10/04/2016	Various	4,091.000	185,818	155,299	155,949			29,869	(29,869)			(650)	(650)		
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	B	01/22/2016	JPMORGAN CHASE & CO.	04/26/2016	Various	6,337.000	84,599	87,223	84,599						(663)	3,287	2,624		
64110L-10-6	NETFLIX INC		06/30/2016	CITIGROUP GLOBAL MARKETS	07/07/2016	Various	1,043.000	104,600	100,218	99,192			5,408	(5,408)			1,026	1,026		
65339F-10-1	NEXTERA ENERGY INC		12/12/2016	Various	12/14/2016	Various	11,857.000	1,388,486	1,409,742	1,371,162			17,325	(17,325)			38,581	38,581	19,133	
654106-10-3	NIKE INC CL B		01/22/2016	Various	05/18/2016	Various	8,205.000	478,992	471,218	478,992							(7,774)	(7,774)	296	
655664-10-0	NORDSTROM INC		03/03/2016	GOLDMAN, SACHS & CO.	04/08/2016	BANK OF AMERICA/MERRILL LYNCH	3,300.000	173,561	166,573	173,561							(6,988)	(6,988)	1,058	
666807-10-2	NORTHROP GRUMMAN CORP		03/10/2016	Various	05/31/2016	Various	5,989.000	1,105,885	1,212,046	1,105,885							106,161	106,161	1,912	
670346-10-5	NUCOR CORP.		06/30/2016	Various	07/08/2016	Various	834.000	40,705	43,940	40,020			685	(685)			3,920	3,920	313	
681919-10-6	OMNICOM GROUP		06/27/2016	Various	12/01/2016	Various	9,249.000	686,544	768,711	686,544							82,167	82,167	7,889	
68389X-10-5	ORACLE CORP COM		09/30/2016	Various	10/04/2016	Various	4,595.000	181,159	190,527	181,015			144	(144)			9,512	9,512	430	
SB03XK-H2-8	OUTSOURCING INC	B	05/31/2016	BANK OF AMERICA/MERRILL LYNCH	11/30/2016	UNION BANK OF SWITZERLAND	19,100.000	792,210	607,571	792,210						(21,136)	(163,503)	(184,639)		
697435-10-5	PALO ALTO NETWORKS INC		12/19/2016	Various	12/22/2016	Various	3,489.000	476,277	439,389	476,277							(36,887)	(36,887)		
69840W-10-8	PANERA BREAD COMPANY		01/20/2016	GOLDMAN, SACHS & CO.	07/07/2016	Various	299.000	54,055	62,484	54,055							8,429	8,429		
70450Y-10-3	PAYPAL HOLDINGS INC		07/14/2016	Various	12/14/2016	Various	13,466.000	506,712	532,871	506,625			88	(88)			26,247	26,247		
713448-10-8	PEPSICO INC.		08/18/2016	Various	09/01/2016	Various	10,032.000	1,006,440	1,058,468	1,006,440							52,027	52,027	10,868	
717081-10-3	PFIZER INC		09/30/2016	Various	12/07/2016	Various	55,598.000	1,750,820	1,819,661	1,741,398			9,421	(9,421)			78,263	78,263	25,105	
723484-10-1	PINNACLE WEST CAPITAL CORP		09/30/2016	Various	12/01/2016	Various	13,098.000	943,885	981,912	943,256			628	(628)			38,656	38,656	13,260	
693506-10-7	PPG INDUSTRIES INC		08/08/2016	Various	09/20/2016	Various	1,063.000	112,544	107,719	110,816			1,728	(1,728)			(3,097)	(3,097)	151	
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	B	06/27/2016	MORGAN STANLEY	11/30/2016	RBC DOMINION SECURITIES	16,917.000	305,334	412,497	305,334						(7,778)	114,941	107,164	3,932	
74005P-10-4	PRAXAIR INC.		06/27/2016	Various	12/01/2016	Various	3,697.000	406,317	437,678	406,317							31,362	31,362	3,779	
742718-10-9	PROCTER & GAMBLE CO		08/18/2016	Various	09/01/2016	Various	20,979.000	1,726,761	1,749,222	1,720,113			6,648	(6,648)			29,109	29,109	15,485	
G72899-10-0	PRUDENTIAL CORP	B	01/22/2016	JPMORGAN CHASE & CO.	02/08/2016	CREDIT SUISSE	5,316.000	101,997	88,726	101,997						278	(13,549)	(13,271)		
74876Y-10-1	QUINTILES TRANSNATIONAL HOLDINGS I		06/30/2016	Various	07/08/2016	Various	591.000	39,490	40,916	38,604			886	(886)			2,312	2,312		
75281A-10-9	RANGE RESOURCES CORP		09/16/2016	STOCK DIV.	09/16/2016	DIRECT	33,927.000	1,332,992	1,265,161	1,332,992							(67,831)	(67,831)		
755111-50-7	RAYTHEON COMPANY		06/27/2016	Various	12/01/2016	Various	5,488.000	674,100	764,627	669,790			4,309	(4,309)			94,836	94,836	8,507	
E8471S-13-0	REPSOL YPF SA EUR1	B	06/16/2016	STOCK DIV.	11/30/2016	Various	1,904.380	19,125	25,453	19,125						(924)	7,252	6,328		
760759-10-0	REPUBLIC S VCS INC COM		03/10/2016	Various	06/02/2016	Various	16,306.000	726,158	785,486	726,158							59,328	59,328	4,737	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
767754-10-4	RITE AID CORP.		06/30/2016	GOLDMAN, SACHS & CO.	12/15/2016	Various	148,388.000	1,185,185	1,243,522	1,111,426			73,759	(73,759)			132,096	132,096		
774341-10-1	ROCKWELL COLLINS INC		06/30/2016	Various	07/12/2016	Various	8,274.000	702,197	716,514	691,816			10,381	(10,381)			24,698	24,698	3,410	
G76312-17-5	ROLLS-ROYCE HOLDINGS PREF PLC	B	05/02/2016	DISTRIBUTION	07/04/2016	TENDER OFFER	1,051,581.000	1,481	1,397	1,481						(84)		(84)		
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	B	01/22/2016	JPMORGAN CHASE & CO.	02/08/2016	CREDIT SUISSE	21,266.000	81,312	70,498	81,312						221	(11,035)	(10,814)		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	B	02/15/2016	MERGER	02/26/2016	Various	5,995.530	133,448	135,841	133,448						(5,408)	7,801	2,393	2,803	
G77395-10-4	SABMILLER ORD USD0.10	B	09/20/2016	Various	10/10/2016	MERGER	8,404.000	499,021	468,054	499,021						(43,738)	12,772	(30,966)	2,758	
78573M-10-4	SABRE CORPORATION		09/22/2016	Various	11/08/2016	Various	6,544.000	179,055	158,701	176,971			2,084	(2,084)			(18,270)	(18,270)	704	
G7800X-10-7	SANDS CHINA LTD		03/07/2016	MORGAN STANLEY	11/30/2016	MORGAN STANLEY CITIGROUP GLOBAL MARKETS	20,400.000	76,528	100,353	76,528						88	23,738	23,826	2,629	
78388J-10-6	SBA COMMUNICATIONS CORP CL A		06/08/2016	Various	07/08/2016		401.000	40,165	44,910	40,165							4,745	4,745		
806857-10-8	SCHLUMBERGER LTD		06/30/2016	Various	07/08/2016	Various	1,627.220	120,045	128,021	119,781			264	(264)			8,240	8,240	174	
816851-10-9	SEMPRA ENERGY		06/08/2016	Various	07/08/2016	CITIGROUP GLOBAL MARKETS	379.000	40,057	42,682	40,057							2,626	2,626	286	
824348-10-6	SHERWIN WILLIAMS CO		01/20/2016	GOLDMAN, SACHS & CO.	11/04/2016	Various	331.000	79,567	97,887	79,567							18,319	18,319	512	
82481R-10-6	SHIRE ADR REPRESENTING PLC		06/03/2016	MERGER	07/07/2016	Various	1,979.360	376,158	373,410	376,158							(2,748)	(2,748)	184	
82669G-10-4	SIGNATURE BK NEW YORK NY		08/08/2016	GOLDMAN, SACHS & CO.	08/18/2016	GOLDMAN, SACHS & CO.	885.000	110,069	104,932	110,069							(5,137)	(5,137)		
828806-10-9	SIMON PPTY GROUP INC		06/08/2016	Various	07/08/2016	Various	379.000	73,895	79,858	73,895							5,963	5,963		
833034-10-1	SNAP ON IN C COM		09/30/2016	Various	12/01/2016	Various	5,688.000	866,183	918,313	857,043			9,140	(9,140)			61,270	61,270	4,903	
SBWSW5-D9-1	SOUTH32 LTD	B	04/06/2016	Various	11/30/2016	JPMORGAN CHASE & CO.	219,655.000	233,670	439,746	233,670						(3,360)	209,435	206,075	2,195	
844741-10-8	SOUTHWEST AIRLINES CO		08/08/2016	Various	08/15/2016	Various	2,749.000	108,761	101,185	105,225			3,536	(3,536)			(4,040)	(4,040)	62	
854502-10-1	STANLEY BLACK & DECKER INC		06/28/2016	Various	12/01/2016	Various	6,021.000	579,728	704,867	579,728							125,139	125,139	5,074	
855244-10-9	STARBUCKS CORP		09/30/2016	Various	12/01/2016	Various	11,693.000	664,613	659,807	659,228			5,385	(5,385)			580	580	1,277	
863667-10-1	STRYKER CORP		03/10/2016	Various	11/30/2016	Various	7,478.000	736,565	839,077	736,565							102,512	102,512	5,839	
867224-10-7	SUNCOR ENERGY INC	B	02/10/2016	MERGER	02/26/2016	Various	6,793.080	144,250	164,959	144,250						4,054	16,655	20,709		
871829-10-7	SYSCO CORP		08/18/2016	Various	09/06/2016	Various	24,908.000	1,125,413	1,276,230	1,125,413							150,818	150,818	9,678	
87612E-10-6	TARGET CORP		03/10/2016	Various	05/25/2016	Various	9,536.000	694,835	673,315	694,835							(21,520)	(21,520)	7,465	
H84989-10-4	TE CONNECTIVITY LTD		06/30/2016	Various	07/08/2016	Various	669.000	40,256	38,254	38,207			2,049	(2,049)			48	48	166	
S68821-72-7	TEVA PHARMACEUTICAL INDUSTRIES LTD.	B	02/08/2016	CITIGROUP GLOBAL MARKETS	11/16/2016	EXCHANGE	4,567.000	261,571	264,170	261,571						2,599		2,599	3,968	
882508-10-4	TEXAS INST RS INC COM		02/29/2016	Various	04/25/2016	Various	7,266.000	362,781	368,944	362,781							6,164	6,164	1,379	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		01/22/2016	Various	02/23/2016	Various	3,059.000	409,422	396,131	409,422							(13,291)	(13,291)		
88732J-20-7	TIME WARNER CABLE INC		03/29/2016	JPMORGAN CHASE & CO.	04/25/2016	CITIGROUP GLOBAL MARKETS	161.000	32,823	33,749	32,823							926	926	121	
887317-30-3	TIME WARNER INC		02/02/2016	GOLDMAN, SACHS & CO.	10/24/2016	Various	6,000.000	426,131	512,892	426,131							86,761	86,761	6,862	
872540-10-9	TJX COMPANIES INC		02/29/2016	Various	12/22/2016	Various	3,290.000	245,781	252,419	245,781							6,638	6,638	1,237	
J89752-11-7	TOSHIBA CORP NPV	B	01/22/2016	JPMORGAN CHASE & CO.	02/26/2016	CREDIT SUISSE	50,000.000	93,117	77,167	93,117						2,471	(18,421)	(15,950)		
H8817H-10-0	TRANSOCEAN INC	D	07/06/2016	EXCHANGE	11/30/2016	Various	39,141.000	344,227	504,829	344,227							160,602	160,602		
SB5W3N-D5-3	TRANSOCEAN LTD	B	03/31/2016	MORGAN STANLEY	07/06/2016	Various	24,333.000	313,341	218,745	214,199			99,143	(99,143)		4,546		4,546		
89417E-10-9	TRAVELERS COS INC		06/27/2016	Various	12/01/2016	Various	6,474.000	695,974	735,838	695,974							39,864	39,864	6,854	
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		08/08/2016	Various	09/27/2016	Various	10,335.000	282,742	269,484	277,047			5,695	(5,695)			(7,564)	(7,564)	1,299	
90184L-10-2	TWITTER INC		03/31/2016	JPMORGAN CHASE & CO.	11/30/2016	Various	4,941.000	90,691	91,345	81,774			8,917	(8,917)			9,571	9,571		
B93562-12-0	UCB	B	01/22/2016	JPMORGAN CHASE & CO.	02/26/2016	CREDIT SUISSE	2,025.000	175,220	157,059	175,220						2,019	(20,180)	(18,161)		
904311-10-7	UNDER ARMOUR INC		06/08/2016	Various	07/08/2016	CITIGROUP GLOBAL MARKETS	1,026.000	39,474	41,752	39,474							2,278	2,278		
SBZ6CZ-43-5	UNIPER SE	B	09/20/2016	SOCIETE GENERALE	11/30/2016	Various	19,317.000	220,081	240,875	220,081						(11,082)	31,876	20,794		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/27/2016	Various	12/01/2016	Various	7,907.000	761,446	858,225	761,446							96,780	96,780	11,408	
913017-10-9	UNITED TECHNOLOGIES CORP		09/30/2016	Various	12/01/2016	Various	7,620.000	709,591	795,128	705,669			3,922	(3,922)			89,459	89,459	8,599	
91324P-10-2	UNITEDHEALTH GROUP INC		09/30/2016	Various	10/04/2016	Various	2,829.000	394,157	399,117	393,576			581	(581)			5,542	5,542	394	
91704F-10-4	URBAN EDGE PROPERTIES ORD		09/09/2016	Various	11/30/2016	Various	33,463.000	831,694	906,434	831,694							74,740	74,740	16,313	
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	B	03/31/2016	CITIGROUP GLOBAL MARKETS	04/25/2016	CITIGROUP GLOBAL MARKETS	276.000	17,357	9,772	7,266			10,091	(10,091)		404	2,103	2,507		
920355-10-4	VALSPAR CORP.		01/20/2016	GOLDMAN, SACHS & CO.	03/22/2016	Various	990.000	74,473	98,612	74,473							24,140	24,140	327	
92343V-10-4	VERIZON COMMUNICATIONS		09/30/2016	Various	11/30/2016	Various	20,202.000	974,359	1,001,394	973,374			985	(985)			28,021	28,021	20,049	
92532W-10-3	VERSUM MATERIALS INC		10/03/2016	DISTRIBUTION	11/03/2016	Various	2,399.500	52,691	54,816	52,691							2,126	2,126		
92532F-10-0	VERTEX PHARMACEUTICALS		03/31/2016	CITIGROUP GLOBAL MARKETS	04/25/2016	CITIGROUP GLOBAL MARKETS	286.000	25,617	24,497	22,734			2,882	(2,882)			1,763	1,763		
92553P-20-1	VIACOM INC NEW CL B		06/30/2016	Various	09/21/2016	Various	12,251.000	540,924	442,909	508,049			32,875	(32,875)			(65,140)	(65,140)		
92826C-83-9	VISA INC		08/03/2016	Various	12/07/2016	Various	9,518.000	688,853	685,586	688,853							(3,267)	(3,267)	1,014	
92927K-10-2	WABCO HOLDINGS INC		06/30/2016	Various	07/08/2016	Various	383.000	40,288	33,848	35,071			5,217	(5,217)			(1,223)	(1,223)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
931142-10-3	WAL-MART STORES		09/30/2016	Various	12/01/2016	Various	11,157.000	743,200	785,683	741,088			2,112	(2,112)			44,594	44,594	9,836	
94106L-10-9	WASTE MGMT INC DEL		06/16/2016	Various	12/01/2016	Various	13,251.000	730,585	872,337	730,585							141,752	141,752	10,184	
949746-10-1	WELLS FARGO CO		09/30/2016	Various	12/01/2016	Various	18,990.000	916,649	941,544	870,866			45,783	(45,783)			70,678	70,678	10,272	
969904-10-1	WILLIAMS SONOMA, INC.		01/20/2016	GOLDMAN, SACHS & CO.	02/29/2016	Various	1,318.000	63,613	71,835	63,613							8,222	8,222	461	
97650W-10-8	WINTRUST FINANCIAL CORP		04/13/2016	BANK OF AMERICA/MERRILL LYNCH	04/19/2016	GOLDMAN, SACHS & CO.	782.000	36,027	39,691	36,027							3,664	3,664		
984121-10-3	XEROX CORP COM		06/30/2016	Various	07/08/2016	Various	4,269.000	40,916	40,619	39,863			1,052	(1,052)			756	756	331	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								149,561,780	154,838,605	148,560,608			1,001,173	(1,001,173)		(89,605)	6,367,603	6,277,998	617,069	
464287-20-0	ISHARES CORE S&P 500 ETF		03/02/2016	Various	05/13/2016	Various	96,260.000	18,889,469	18,490,346	18,889,469							(399,123)	(399,123)	30,192	
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		01/22/2016	Various	02/23/2016	CITIGROUP GLOBAL MARKETS	34,448.000	1,387,460	1,431,283	1,387,460							43,823	43,823		
464286-50-9	ISHARES MSCI CANADA ETF	C	06/30/2016	CITIGROUP GLOBAL MARKETS	09/12/2016	Various	118,819.000	2,961,314	3,021,501	2,912,254			49,060	(49,060)			109,248	109,248	23,259	
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	03/29/2016	Various	04/26/2016	CITIGROUP GLOBAL MARKETS	432.000	20,975	21,840	20,975							865	865		
464286-60-8	ISHARES MSCI EUROZONE ETF		06/23/2016	Various	06/24/2016	Various	51,129.000	1,750,409	1,595,284	1,750,409							(155,125)	(155,125)		
464286-80-6	ISHARES MSCI GERMANY ETF	C	06/23/2016	Various	06/24/2016	Various	68,482.000	1,750,990	1,617,415	1,750,990							(133,576)	(133,576)		
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		09/30/2016	Various	12/07/2016	Various	160,904.000	10,005,796	10,199,714	10,002,140			3,655	(3,655)			197,574	197,574	13,157	
464287-62-2	ISHARES RUSSELL 1000 INDEX		04/25/2016	CITIGROUP GLOBAL MARKETS	09/12/2016	CITIGROUP GLOBAL MARKETS	357,086.000	41,374,484	42,858,327	41,374,484							1,483,844	1,483,844	229,147	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		11/08/2016	Various	11/15/2016	Various	76,375.000	8,755,978	9,477,111	8,755,978							721,133	721,133	34,857	
464287-78-8	ISHARES US FINANCIALS ETF TRUST		09/30/2016	Various	11/18/2016	Various	92,108.000	8,224,024	8,380,104	8,115,313			108,711	(108,711)			264,791	264,791	23,697	
78462F-10-3	SPDR S&P 500 ETF TRUST		11/08/2016	Various	11/14/2016	Various	831,734.000	168,551,629	167,757,169	168,444,393			107,237	(107,237)			(687,224)	(687,224)	129,419	
464287-79-6	ISHARES US ENERGY ETF		11/30/2016	Various	12/07/2016	Various	663,783.000	23,626,606	23,654,263	23,606,846			19,760	(19,760)			47,417	47,417	20,075	
464287-69-7	ISHARES US UTILITIES ETF TRUST		02/02/2016	JPMORGAN CHASE & CO.	03/30/2016	Various	22,000.000	2,524,382	2,625,951	2,524,382							101,570	101,570	11,708	
9299999. Subtotal - Common Stocks - Mutual Funds								289,823,515	291,130,308	289,535,092			288,423	(288,423)			1,595,216	1,595,216	515,511	
9799998. Total - Common Stocks								439,385,295	445,968,913	438,095,699			1,289,596	(1,289,596)		(89,605)	7,962,819	7,873,214	1,132,580	
9899999. Total - Preferred and Common Stocks								439,385,295	445,968,913	438,095,699			1,289,596	(1,289,596)		(89,605)	7,962,819	7,873,214	1,132,580	
9999999 - Totals								3,275,518,151	3,287,577,165	3,274,756,763		528,208	1,289,596	(761,388)		(89,605)	12,910,007	12,820,402	15,321,608	4,085,061

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
01609*-10-3	ALIC REINSURANCE COMPANY		10773		2CIB1	NO				100,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK		70874		2CIB1	NO		520,141,282		100,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								520,141,282		XXX	XXX
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY				2CIB3			1,032,682	1,032,682	1,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION				2CIB3			19,844,817	19,844,817	1,000.000	100.0
02001@-20-2	ALLSTATE INTERNATIONAL ASSIGNMENT CO				2CIB3			125,304	125,304	20,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								21,002,803	21,002,803	XXX	XXX
1899999. Total Common Stocks								541,144,085	21,002,803	XXX	XXX
1999999 - Totals								541,144,085	21,002,803	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest		17	18	19	20	21
		3	4					9	10	11	12			15	16					
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	ABB FINANCE USA INC		C	12/06/2016	MIZUHO SECURITIES USA INC.	05/08/2017	6,239,831		(1,876)			6,229,000	6,241,707	14,902		1.625	1.129	MN		8,716
	ALLSTATE SHORT TERM POOL LLC			12/30/2016	Various	03/31/2017	111,967,151					111,967,151	111,967,151	42,648		0.653	0.280	JAN	36,503	
	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	08/17/2016	CITIGROUP GLOBAL MARKETS	07/15/2017	7,862,981		(9,252)			7,849,000	7,872,233	49,765		1.375	1.043	JJ		11,092
	BANK OF AMERICA CORP			04/13/2016	CITIGROUP GLOBAL MARKETS	03/15/2017	5,038,792		(132,008)			5,000,000	5,170,800	79,794		5.420	1.615	MS	135,500	24,842
	BAT INTERNATIONAL FINANCE PLC		D	11/30/2016	WELLS FARGO	06/07/2017	5,315,803		(2,966)			5,298,000	5,318,768	7,506		2.125	1.344	JD	56,291	55,666
	BRITISH TELECOMMUNICATIONS PLC		D	11/07/2016	HSBC SECURITIES, INC.	02/14/2017	2,088,688		(816)			2,088,000	2,089,503	9,933		1.250	0.973	FA		6,235
	CATERPILLAR FIN SERV CRP			10/25/2016	CITIGROUP GLOBAL MARKETS	09/01/2017	4,182,638		(33,900)			4,053,000	4,216,539	79,034		5.850	1.022	MS		37,541
	CISCO SYSTEMS INC			04/14/2016	Various	03/14/2017	1,731,396		(28,924)			1,723,000	1,760,320	16,132		3.150	0.738	MS	27,137	5,277
	DAIMLER FINANCE NORTH AMERICA LLC		C	11/30/2016	CITIGROUP GLOBAL MARKETS	04/10/2017	1,254,267		(1,121)			1,250,000	1,255,388	6,750		2.400	1.152	AO		4,583
	ENERGY FUTURE INTRM 2016 ADD DIPTL			10/20/2016	EXCHANGE	06/30/2017	3,000,000					3,000,000	3,000,000	21,958		4.250	4.250	MJSD	7,646	
	GENON ENERGY INC			08/10/2016	MORGAN STANLEY	06/15/2017	339,670		29,020			380,000	310,650	1,330		7.875	35.282	JD	14,963	4,988
	GLAXOSMITHKLINE CAPITAL PLC		D	09/09/2016	KEYCORP	05/08/2017	4,567,830		(6,580)			4,560,000	4,574,410	10,070		1.500	1.011	MN	34,200	23,940
	HEWLETT PACKARD ENTERPRISE CO			12/28/2016	EXCHANGE	10/05/2017	7,001,075		(12)			7,000,000	7,001,087	40,969		2.450	2.430	AO		39,540
	KRAFT FOODS GROUP INC			09/21/2016	BANK OF AMERICA/MERRILL LYNCH	06/05/2017	1,686,891		(4,231)			1,680,000	1,691,122	2,730		2.250	1.285	JD	18,900	11,655
	KRAFT HEINZ CO			09/21/2016	BANK OF AMERICA/MERRILL LYNCH	06/30/2017	3,948,194		(3,267)			3,942,000	3,951,461	175		1.600	1.282	JD	31,536	15,067
	MERRILL LYNCH & CO			11/30/2016	BANK OF AMERICA/MERRILL LYNCH	08/28/2017	4,513,060		(15,168)			4,374,000	4,528,227	95,645		6.400	1.525	FA		75,427
	MORGAN STANLEY			04/13/2016	BARCLAYS	01/09/2017	6,756,304		(198,964)			6,750,000	6,955,268	175,763		5.450	1.222	JJ	183,938	101,166
	NOBLE HOLDING INTL LTD		D	04/08/2016	BARCLAYS	03/15/2017	881,939		27,539			890,000	854,400	6,551		2.500	7.062	MS	11,125	1,731
	NSTAR ELECTRIC CO			12/05/2016	MORGAN STANLEY	11/15/2017	13,330,877		(35,167)			12,849,000	13,366,044	92,352		5.625	1.286	MN		46,176
	ORACLE CORP			10/31/2016	GOLDMAN, SACHS & CO.	10/15/2017	10,021,020		(4,280)			10,000,000	10,025,300	25,333		1.200	0.932	AO		6,000
	PHILIP MORRIS INTERNATIONAL INC			10/25/2016	CITIGROUP GLOBAL MARKETS	08/21/2017	10,006,364		(1,736)			10,000,000	10,008,100	40,625		1.125	1.025	FA		20,938
	ROCKWELL AUTOMATION			12/01/2016	ALLSTATE LIFE REINSURANCE	12/01/2017	5,187,394		(16,966)			5,000,000	5,204,360	23,542		5.650	1.516	JD		
	UNION ELECTRIC CO			11/29/2016	MIZUHO SECURITIES USA INC.	06/15/2017	9,213,529		(37,661)			9,000,000	9,251,190	25,600		6.400	1.162	JD	288,000	267,200
	WILLIAMS PARTNERS LP			02/02/2016	MIZUHO SECURITIES USA INC.	02/01/2017	654,000					654,000	654,000	19,756		7.250	7.250	FA	23,708	527
	XEROX CORPORATION			04/06/2016	BARCLAYS	03/15/2017	23,016,237		(119,512)			22,982,000	23,135,750	199,624		2.950	2.217	MS	338,985	48,964
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							249,805,930		(597,846)			248,518,151	250,403,776	1,088,487		XXX	XXX	XXX	1,208,430	817,270
	REYNOLDS AMERICAN INC ABS			09/23/2016	JPMORGAN CHASE & CO.	08/21/2017	1,509,573		(3,852)			1,500,000	1,513,425	12,458		2.300	1.293	FA		3,546
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							1,509,573		(3,852)			1,500,000	1,513,425	12,458		XXX	XXX	XXX		3,546
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							251,315,503		(601,698)			250,018,151	251,917,201	1,100,946		XXX	XXX	XXX	1,208,430	820,816
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							249,805,930		(597,846)			248,518,151	250,403,776	1,088,487		XXX	XXX	XXX	1,208,430	817,270
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities							1,509,573		(3,852)			1,500,000	1,513,425	12,458		XXX	XXX	XXX		3,546
8199999. Total - SVO Identified Funds																XXX	XXX	XXX		
8399999. Total Bonds							251,315,503		(601,698)			250,018,151	251,917,201	1,100,946		XXX	XXX	XXX	1,208,430	820,816
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTI			12/21/2016	DIRECT	XXX	672,938						672,938	3,204		0.420	0.410	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							672,938					XXX	672,938	3,204		XXX	XXX	XXX		
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/16/2016	DIRECT	XXX	136,261						136,261	13,486		0.840	0.730	MON		
85749P-10-1	STATE STREET CL INST LIQUID RSV			12/01/2016	DIRECT	XXX	22,929						22,929	13		0.740	0.740	MON	1	
09248U-61-9	TREASURY TEMP FUND			12/23/2016	DIRECT	XXX	10,684						10,684	8,900		0.830	0.780	MON	51	
8999999. Subtotal - All Other Money Market Mutual Funds							169,874					XXX	169,874	22,399		XXX	XXX	XXX	51	
9199999 - Totals							252,158,315		(601,697)			XXX	252,760,013	1,126,548		XXX	XXX	XXX	1,208,481	820,816

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION on EQUITY JAN17 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/22/2016	01/20/2017	200	20,000	1,875.00		3,340,400		7,324,000		7,324,000			3,983,600				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	03/17/2017	125	12,500	1,875.00		3,004,625		4,569,375		4,569,375			1,564,750				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	03/17/2017	100	10,000	2,000.00		1,532,100		2,470,500		2,470,500			938,400				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/22/2016	03/17/2017	50	5,000	1,950.00		1,031,200		1,469,250		1,469,250			438,050				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/23/2016	06/16/2017	100	10,000	2,050.00		1,334,800		2,215,000		2,215,000			880,200				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/07/2016	06/16/2017	100	10,000	2,050.00		1,669,800		2,215,000		2,215,000			545,200				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/07/2016	03/17/2017	200	20,000	2,050.00		2,948,600		4,029,000		4,029,000			1,080,400				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2016	06/16/2017	100	10,000	2,075.00		1,365,000		2,012,000		2,012,000			647,000				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2016	06/16/2017	150	15,000	2,075.00		2,636,400		3,018,000		3,018,000			381,600				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2016	06/16/2017	100	10,000	2,100.00		1,590,900		1,813,500		1,813,500			222,600				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/22/2016	06/16/2017	150	15,000	2,050.00		2,947,800		3,322,500		3,322,500			374,700				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/02/2016	06/16/2017	175	17,500	2,100.00		2,757,300		3,173,625		3,173,625			416,325				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/20/2016	09/15/2017	50	5,000	2,150.00		627,500		836,500		836,500			209,000				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/23/2016	09/15/2017	150	15,000	2,175.00		1,770,000		2,253,000		2,253,000			483,000				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/05/2016	09/15/2017	75	7,500	2,150.00		962,250		1,254,750		1,254,750			292,500				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2016	09/15/2017	250	25,000	2,125.00		3,179,500		4,623,750		4,623,750			1,444,250				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2016	09/15/2017	250	25,000	2,150.00		2,796,250		4,182,500		4,182,500			1,386,250				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/04/2016	09/15/2017	125	12,500	2,150.00		1,142,250		2,091,250		2,091,250			949,000				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2016	12/15/2017	175	17,500	2,150.00		2,677,500		3,292,625		3,292,625			615,125				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2016	12/15/2017	100	10,000	2,100.00		1,908,200		2,224,000		2,224,000			315,800				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/12/2016	09/15/2017	75	7,500	2,175.00		1,227,450		1,126,500		1,126,500			(100,950)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/20/2016	09/15/2017	50	5,000	2,175.00		841,100		751,000		751,000			(90,100)				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/23/2016	12/15/2017	150	15,000	2,175.00		2,760,000		2,577,000		2,577,000			(183,000)				100/100
CALL OPTION on EQUITY JAN17 SPXW C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2016	01/13/2017	25	2,500	2,275.00		21,500		12,500		12,500			(9,000)				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants											46,072,425		62,857,125	XXX	62,857,125			16,784,700			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective											46,072,425		62,857,125	XXX	62,857,125			16,784,700			XXX	XXX
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		1,200,000	0.86	53,760		8,902	11,825		11,825	(10,865)						0001
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2013	12/15/2017		100,000	0.86	4,480		742	985		985	(905)						0001
BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		400,000	1.46	15,200		576	9,485		9,485	(2,388)						0001

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BAS0ACFZ6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/20/2015	12/15/2019		300,000	1.46	11,400		432	7,114		7,114	(1,791)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		300,000	1.09	15,667		1,189	52		52	(1,951)						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2012	01/15/2017		400,000	1.09	20,889		1,586	70		70	(2,601)						0001
BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		400,000	1.14		14,600		19,546		19,546	4,946						0001
BAS0ESEC9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/16/2016	01/15/2021		300,000	1.14		10,950		14,660		14,660	3,710						0001
BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	01/15/2018		800,000	1.02	39,467		3,732	7,737		7,737	(6,801)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		200,000	1.65	16,000			2,123		2,123	(993)						0001
BAS07GP64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		300,000	1.65	24,000			3,184		3,184	(1,489)						0001
BAS07GPR8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2014	01/15/2019		100,000	1.65	8,000			1,061		1,061	(496)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		600,000	1.00	30,923		1,162	6,057		6,057	(5,743)						0001
BAS03U668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	02/15/2018		100,000	1.00	5,154		194	1,010		1,010	(957)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		93				(1,118)						0001
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	03/22/2012	02/15/2017		250,000	1.36	13,050		93				(1,118)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/15/2013	03/15/2018		1,100,000	0.87	50,000		6,580	13,825		13,825	(12,145)						0001
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/15/2013	03/15/2018		200,000	0.87	9,091		1,196	2,514		2,514	(2,208)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		400,000	1.70	22,840		124	4,451		4,451	(2,306)						0001
BAS084YE3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/15/2014	03/15/2019		600,000	1.70	34,260		185	6,677		6,677	(3,459)						0001
BAS0FHS37 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		400,000	1.21		12,500		19,191		19,191	6,691						0001
BAS0FHS37 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/15/2016	03/15/2021		600,000	1.21		18,750		28,787		28,787	10,037						0001
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		700,000	1.12	32,813		2,436	400		400	(5,213)						0001

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BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2012	03/15/2017		1,100,000	1.12	51,563		3,828	629		629	(8,192)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		500,000	1.49	20,000			12,889		12,889	(3,620)						0001
BAS0B3T64 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2015	03/15/2020		300,000	1.49	12,000			7,733		7,733	(2,172)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		700,000	1.10	30,940		1,461	205		205	(5,931)						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/11/2012	04/15/2017		200,000	1.10	8,840		418	58		58	(1,694)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		800,000	0.99	41,067		2,550	8,904		8,904	(8,640)						0001
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/15/2013	04/15/2018		200,000	0.99	10,267		638	2,226		2,226	(2,160)						0001
BAS0FXJ57 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		400,000	1.18		13,300		20,884		20,884	7,584						0001
BAS0FXJ57 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2016	04/15/2021		500,000	1.18		16,625		26,105		26,105	9,480						0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		800,000	1.00	31,238		2,915	526		526	(8,353)						0001
BRSF0MEN3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	05/15/2017		300,000	1.00	11,714		1,093	197		197	(3,132)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/14/2013	05/15/2018		700,000	1.20	40,250		1,238	6,150		6,150	(6,956)						0001
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/14/2013	05/15/2018		100,000	1.20	5,750		177	879		879	(994)						0001
BAS0GE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		500,000	1.03		15,769		27,889		27,889	12,120						0001
BAS0GE2P2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2016	05/15/2021		300,000	1.03		9,462		16,733		16,733	7,272						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,100,000	0.86	41,974		6,737	1,284		1,284	(15,187)						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	06/15/2017		1,000,000	0.86	38,158		6,124	1,167		1,167	(13,807)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		1,100,000	1.58	71,844		1,584	6,290		6,290	(7,916)						0001
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2013	06/15/2018		100,000	1.58	6,531		144	572		572	(720)						0001
BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		400,000	1.78	20,923		306	4,713		4,713	(2,567)						0001

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BAS092FN7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	06/15/2019		600,000	1.78	31,385		459	7,070		7,070	(3,851)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		300,000	1.81	13,909			6,265		6,265	(1,885)						0001
BAS0CCNY8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2015	06/15/2020		600,000	1.81	27,818			12,530		12,530	(3,769)						0001
BAS0H0A72 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13		16,765		31,765		31,765	15,000						0001
BAS0H0A72 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/15/2016	06/15/2021		600,000	1.13		16,765		31,765		31,765	15,000						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	08/15/2012	07/15/2017		1,300,000	0.98	58,240		6,150	253		253	(17,991)						0001
BRSFGTPY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	08/15/2012	07/15/2017		400,000	0.98	17,920		1,892	78		78	(5,536)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		750,000	1.72	50,250		432	3,720		3,720	(4,312)						0001
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		100,000	1.72	6,700		58	496		496	(575)						0001
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2013	07/15/2018		400,000	1.73	26,000		209	1,955		1,955	(2,254)						0001
BAS0H8365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		600,000	1.14		16,364		31,944		31,944	15,580						0001
BAS0H8365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2016	07/15/2021		200,000	1.14		5,455		10,648		10,648	5,193						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		2,700,000	0.82	122,062		17,695	5,252		5,252	(39,465)						0001
BRSFPPBQ5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	08/15/2017		400,000	0.82	18,083		2,621	778		778	(5,847)						0001
BAS0HEL C9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		600,000	1.22		16,909		30,819		30,819	13,910						0001
BAS0HEL C9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2016	08/15/2021		100,000	1.22		2,818		5,136		5,136	2,318						0001
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	10/15/2012	09/15/2017		2,900,000	0.80	118,900		19,137	8,283		8,283	(41,312)						0001
BRSG0H7K6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	10/15/2012	09/15/2017		200,000	0.80	8,200		1,320	571		571	(2,849)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167			1,988		1,988	(1,954)						0001
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		300,000	1.59	20,167			1,988		1,988	(1,954)						0001

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BAS063AU7 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2013	09/15/2018		400,000	1.59	26,889			2,650		2,650	(2,605)						0001
BAS0D3EX9 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167			9,966		9,966	(2,906)						0001
BAS0D3EX9 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2015	09/15/2020		300,000	1.35	13,167			9,966		9,966	(2,906)						0001
BAS09XL69 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		300,000	1.59	14,357			4,908		4,908	(2,260)						0001
BAS09XL69 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2014	09/15/2019		800,000	1.59	38,286			13,088		13,088	(6,027)						0001
BASOKVMU6 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		500,000	1.67		17,273		19,435		19,435	2,162						0001
BASOKVMU6 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2016	10/15/2021		200,000	1.67		6,909		7,774		7,774	865						0001
BAS026GN4 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		3,600,000	0.77	141,300		22,471	14,391		14,391	(48,342)						0001
BAS026GN4 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	10/15/2017		300,000	0.77	11,775		1,873	1,199		1,199	(4,028)						0001
BAS02M6C4 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		2,700,000	0.81	115,615		22,654	17,331		17,331	(35,497)						0001
BAS02M6C4 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2012	11/15/2017		200,000	0.81	8,564		1,678	1,284		1,284	(2,629)						0001
BAS06TBV7 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		100,000	1.60	8,000		56	718		718	(756)						0001
BAS06TBV7 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		167	2,154		2,154	(2,267)						0001
BAS06TBV7 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2013	11/15/2018		300,000	1.60	24,000		167	2,154		2,154	(2,267)						0001
BAS0E1TA6 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		400,000	1.65	15,760			12,021		12,021	(2,533)						0001
BAS0E1TA6 ON																						
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	11/15/2020		300,000	1.65	11,820			9,016		9,016	(1,899)						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										1,869,601	211,212	157,471	628,149	XXX	628,149	(275,191)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,869,601	211,212	157,471	628,149	XXX	628,149	(275,191)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											46,072,425		62,857,125	XXX	62,857,125			16,784,700			XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps										1,869,601	211,212	157,471	628,149	XXX	628,149	(275,191)					XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0429999. Total Purchased Options										1,869,601	46,283,637	157,471	63,485,274	XXX	63,485,274	(275,191)		16,784,700			XXX	XXX
CALL OPTION on EQUITY JAN17 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/22/2016	01/20/2017	200	20,000	2,000.00		(1,914,400)		(4,838,000)		(4,838,000)			(2,923,600)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/31/2016	03/17/2017	125	12,500	2,200.00		(599,750)		(976,250)		(976,250)			(376,500)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/31/2016	03/17/2017	100	10,000	2,100.00		(934,200)		(1,575,000)		(1,575,000)			(640,800)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/22/2016	03/17/2017	50	5,000	2,250.00		(202,100)		(227,750)		(227,750)			(25,650)				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/23/2016	06/16/2017	100	10,000	2,250.00		(418,800)		(769,500)		(769,500)			(350,700)				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/07/2016	06/16/2017	100	10,000	2,125.00		(1,213,800)		(1,620,500)		(1,620,500)			(406,700)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/07/2016	03/17/2017	200	20,000	2,150.00		(1,732,600)		(2,321,000)		(2,321,000)			(588,400)				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/22/2016	06/16/2017	100	10,000	2,225.00		(600,000)		(921,500)		(921,500)			(321,500)				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/22/2016	06/16/2017	150	15,000	2,175.00		(1,676,400)		(1,881,750)		(1,881,750)			(205,350)				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/22/2016	06/16/2017	100	10,000	2,325.00		(420,900)		(392,000)		(392,000)			28,900				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/22/2016	06/16/2017	150	15,000	2,325.00		(603,300)		(588,000)		(588,000)			15,300				100/100
CALL OPTION on EQUITY JUN17 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/02/2016	06/16/2017	175	17,500	2,250.00		(1,192,800)		(1,346,625)		(1,346,625)			(153,825)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/20/2016	09/15/2017	50	5,000	2,300.00		(262,500)		(381,000)		(381,000)			(118,500)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/23/2016	09/15/2017	150	15,000	2,325.00		(690,000)		(963,000)		(963,000)			(273,000)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/05/2016	09/15/2017	75	7,500	2,350.00		(262,500)		(400,500)		(400,500)			(138,000)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2016	09/15/2017	250	25,000	2,225.00		(1,801,250)		(2,952,500)		(2,952,500)			(1,151,250)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2016	09/15/2017	250	25,000	2,225.00		(1,812,000)		(2,952,500)		(2,952,500)			(1,140,500)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/04/2016	09/15/2017	125	12,500	2,300.00		(377,125)		(952,500)		(952,500)			(575,375)				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/18/2016	12/15/2017	175	17,500	2,375.00		(796,250)		(1,136,625)		(1,136,625)			(340,375)				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/02/2016	12/15/2017	100	10,000	2,325.00		(677,900)		(869,500)		(869,500)			(191,600)				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2375	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/12/2016	09/15/2017	75	7,500	2,375.00		(409,425)		(327,750)		(327,750)			81,675				100/100
CALL OPTION on EQUITY SEP17 SPX C @ 2350	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/20/2016	09/15/2017	50	5,000	2,350.00		(326,650)		(267,000)		(267,000)			59,650				100/100
CALL OPTION on EQUITY DEC17 SPX C @ 2450	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/23/2016	12/15/2017	150	15,000	2,450.00		(667,500)		(584,250)		(584,250)			83,250				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants											(19,592,150)		(29,245,000)	XXX	(29,245,000)			(9,652,850)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective											(19,592,150)		(29,245,000)	XXX	(29,245,000)			(9,652,850)			XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants											(19,592,150)		(29,245,000)	XXX	(29,245,000)			(9,652,850)			XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(19,592,150)		(29,245,000)	XXX	(29,245,000)			(9,652,850)			XXX	XXX
CURRENCY BRSCQLW61 PAY AUD / RECEIVE USD	03915#AC0	SCHEDULE D	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/25/2005	10/27/2017		30,000,000	(1.31926 AUD) / 1 USD			633,456	1,341,695		2,120,690		136,549			135,990		100/100
CURRENCY BRSCQVJM9 PAY CAD / RECEIVE USD	C58648AD1	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2006	06/30/2018		18,696,581	(1.12320 CAD) / 1 USD			287,287	3,037,210		3,288,988		(541,669)			114,336		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												920,743	4,378,905	XXX	5,409,677		(405,120)			250,325	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												920,743	4,378,905	XXX	5,409,677		(405,120)			250,325	XXX	XXX
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		2,000,000	credit event/(1.0000)		(34,207)	(18,444)	(33,682)		(33,682)	(10,272)		10,797			2FE	0002
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)		119,123	(11,493)	(11,604)		(11,604)	(108,599)		(22,128)			1FE	0002
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2016	12/20/2020		1,250,000	credit event/(1.0000)		119,123	(11,493)	(11,604)		(11,604)	(108,599)		(22,128)			1FE	0002
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		1,300,000	credit event/(1.0000)		41,094	(11,772)	(14,281)		(14,281)	(39,856)		(15,519)			1FE	0002
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		2,000,000	credit event/(1.0000)		63,222	(18,111)	(21,971)		(21,971)	(61,317)		(23,876)			1FE	0002
CDS SINGLE SWAP SCDS (OI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2016	12/20/2017		2,500,000	credit event/(5.0000)		(202,406)	(108,681)	(119,629)		(119,629)	(12,110)		94,887			4FE	0002
CDS CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(182,712)		(101,667)	(127,491)		(127,491)	(18,930)		35,043			4FE	0002
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)	(184,694)		(101,667)	(127,491)		(127,491)	(19,310)		35,423			4FE	0002
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(101,667)	(38,601)		(38,601)	(66,450)		11,598			5FE	0002
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(30,500)	(12,298)		(12,298)	38,297		(24,687)			3FE	0002
CDS SINGLE SWAP SCDS (S)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		3,000,000	credit event/(5.0000)	(160,706)	46,666	(105,834)	(233,166)		(233,166)	(812,591)		16,626			4FE	0002
CDS SINGLE SWAP SCDS (WIN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(29,471)	23,333	(52,917)	(69,943)		(69,943)	(261,253)		(1,670)			4FE	0002
CDS SINGLE SWAP SCDS (CSAL)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/14/2015	06/20/2020		1,500,000	credit event/(5.0000)	(29,471)	23,333	(52,917)	(155,775)		(155,775)	(188,792)		(1,670)			5FE	0002
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(50,833)	(60,582)		(60,582)	(6,261)		23,312			4FE	0002
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2015	12/20/2020		2,000,000	credit event/(5.0000)	(255,566)		(101,667)	(268,400)		(268,400)	(51,768)		51,170			3FE	0002
CDS SINGLE SWAP SCDS (LPX)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)		(430,673)	(3,473)	(457,437)		(457,437)	(28,920)		2,156			3FE	0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(891,769)	(231,392)	(883,135)	(1,763,954)	XXX	(1,763,954)	(1,756,733)		169,336			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(891,769)	(231,392)	(883,135)	(1,763,954)	XXX	(1,763,954)	(1,756,733)		169,336			XXX	XXX
CDS BRSDNYVN8 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security - (883556AZ5, 857477AG8, 742718ER6, 68268NAJ2, 4581X0BQ0)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			711,667			(2,864,995)					100,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	12513#YS4 - CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security - (25468PCP9, 747262AK9, 654730AR4, 4581X0BG2, 081437AH8)		Credit	ICE T330E4AS4QXXS2TT7X50	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)	565,114		813,333	409,708		951,218					80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										565,114		1,525,000	409,708	XXX	(1,913,777)					180,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										565,114		1,525,000	409,708	XXX	(1,913,777)					180,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(326,655)	(231,392)	641,865	(1,354,246)	XXX	(3,677,731)	(1,756,733)		169,336		180,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												920,743	4,378,905	XXX	5,409,677		(405,120)			250,325	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(326,655)	(231,392)	1,562,607	3,024,658	XXX	1,731,946	(1,756,733)	(405,120)	169,336		180,250,325	XXX	XXX
BASOEJ596 (0.9018 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2016	02/01/2017		37,703,348	(0.90177 EUR) / 1 USD				1,784,140		1,784,140		1,784,140			55,819		0003
BASOEJQ28 (0.9939 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2016	02/01/2017		7,546,031	(0.99390 CHF) / 1 USD				151,966		151,966		151,966			11,172		0004
BASOEVFQ0 (0.9812 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2016	02/01/2017		3,790,321	(0.98120 CHF) / 1 USD				123,745		123,745		123,745			5,611		0004
BASOEZ1Z6 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		3,081,012	(0.70641 GBP) / 1 USD				312,169		312,169		312,169			22,664		0004
BASOEZ293 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		1,165,788	(0.70641 GBP) / 1 USD				118,118		118,118		118,118			8,575		0004
BASOF7AW4 (0.9573 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2016	02/01/2017		2,952,711	(0.95735 CHF) / 1 USD				165,763		165,763		165,763			4,371		0004
BASOFLA11 (0.8395 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2016	04/18/2019		7,504,245	(0.83952 EUR) / 1 USD				490,276		490,276		490,276			56,853		0004
BASOFQZY1 (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2016	04/29/2019		16,607,555	(0.83984 EUR) / 1 USD				1,066,608		1,066,608		1,066,608			126,644		0004
BASOFS736 (1,147.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2016	04/27/2017		6,061,002	(1147.50000 KRW)/1 USD				284,869		284,869		284,869			17,158		0004
BASOFUG72 0.9564 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/06/2016	02/01/2017		7,343,348	0.95636 CHF / (1 USD)				(419,374)		(419,374)		(419,374)			10,872		0004
BASOGH9N3 (0.9662 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	02/01/2017		804,302	(0.96615 CHF) / 1 USD				38,178		38,178		38,178			1,191		0004
BASOGHDB4 (0.8708 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	04/29/2019		521,624	(0.87077 EUR) / 1 USD				16,193		16,193		16,193			3,978		0004
BASOGHDD0 (0.7477 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	06/27/2019		7,309,528	(0.74771 GBP) / 1 USD				336,040		336,040		336,040			57,644		0004
BASOH39P8 (1138 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/26/2016	01/17/2017		21,045,907	(1138.00000 KRW)/1 USD				1,165,807		1,165,807		1,165,807			22,710		0004
BASOH39U7 (6.735 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/26/2016	01/17/2017		15,801,777	(6.73500 CNH) / 1 USD				603,057		603,057		603,057			17,051		0004
BASOHFST2 (6.736 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2016	01/17/2017		623,893	(6.73600 CNH) / 1 USD				23,721		23,721		23,721			673		0004
BASOHFSU9 1106.85 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2016	01/17/2017		1,285,742	1106.85000 KRW/(1 USD)				(104,449)		(104,449)		(104,449)			1,387		0004
BASOHFTC8 (0.9617 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2016	02/01/2017		5,914,128	(0.96174 CHF) / 1 USD				306,413		306,413		306,413			8,756		0004
BASOHFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		261,486	(0.84947 EUR) / 1 USD				14,092		14,092		14,092			1,994		0004
BASOKKXY0 (0.9665 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2016	11/14/2017		10,355,540	(0.96651 CHF) / 1 USD				295,486		295,486		295,486			48,329		0004
1229999. Subtotal - Forwards - Hedging Other													6,772,817	XXX	6,772,817		6,772,817			483,451	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1269999. Subtotal - Forwards													6,772,817	XXX	6,772,817		6,772,817			483,451	XXX	XXX
1399999. Subtotal - Hedging Effective											26,480,275	920,743	37,991,030	XXX	39,021,802		(405,120)	7,131,850		250,325	XXX	XXX
1409999. Subtotal - Hedging Other										977,832	(20,180)	(725,664)	5,637,012	XXX	5,637,012	(2,031,924)	6,772,817	169,336		483,451	XXX	XXX
1419999. Subtotal - Replication										565,114		1,525,000	409,708	XXX	(1,913,777)					180,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,542,946	26,460,095	1,720,078	44,037,749	XXX	42,745,037	(2,031,924)	6,367,697	7,301,186		180,733,777	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0003	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.
0004	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION on EQUITY MAR16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/18/2015	03/18/2016	01/08/2016	SALE	20	2,000	2,000.00	359,200		67,380		67,380				(102,120)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/02/2015	06/17/2016	01/08/2016	SALE	75	7,500	1,900.00	1,754,625		899,925		899,925				(485,700)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/19/2015	06/17/2016	01/12/2016	SALE	50	5,000	2,000.00	963,500		255,950		255,950				(308,300)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/20/2015	03/18/2016	01/13/2016	SALE	150	15,000	2,025.00	2,400,000		268,950		268,950				(750,300)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	01/15/2016	01/15/2016	EXPIRATION	250	25,000	2,000.00	1,582,500								(1,371,250)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/03/2015	01/15/2016	01/15/2016	EXPIRATION	75	7,500	2,050.00	308,250								(156,375)				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/07/2016	01/15/2016	01/15/2016	EXPIRATION	75	7,500	1,975.00		117,000							(117,000)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/31/2015	03/18/2016	01/21/2016	SALE	100	10,000	1,950.00	2,043,000		236,100		236,100				(981,400)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/27/2015	06/17/2016	02/09/2016	SALE	25	2,500	2,050.00	197,500		37,700		37,700				(166,425)				100/100
CALL OPTION on EQUITY FEB16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/30/2015	02/19/2016	02/19/2016	EXPIRATION	75	7,500	2,025.00	551,250								(415,125)				100/100
CALL OPTION on EQUITY FEB16 SPX C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/06/2016	02/19/2016	02/19/2016	EXPIRATION	75	7,500	1,975.00		433,500							(433,500)				100/100
CALL OPTION on EQUITY FEB16 SPXW C @ 1975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/22/2016	02/26/2016	02/26/2016	EXPIRATION	50	5,000	1,975.00		11,500							(11,500)				100/100
CALL OPTION on EQUITY MAR16 SPXW C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/26/2016	03/04/2016	03/04/2016	SALE	50	5,000	2,000.00		13,000	21,300		21,300				8,300				100/100
CALL OPTION on EQUITY MAR16 SPXW C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/26/2016	03/04/2016	03/04/2016	SALE	50	5,000	2,000.00		13,000	7,700		7,700				(5,300)				100/100
CALL OPTION on EQUITY MAR16 SPXW C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/04/2016	03/11/2016	03/11/2016	EXPIRATION	80	8,000	2,050.00		7,600							(7,600)				100/100
CALL OPTION on EQUITY MAR16 SPXW C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/03/2016	03/11/2016	03/11/2016	EXPIRATION	125	12,500	2,050.00		8,750							(8,750)				100/100
CALL OPTION on EQUITY MAR16 SPXW C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/04/2016	03/11/2016	03/11/2016	EXPIRATION	70	7,000	2,025.00		34,790							(34,790)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/31/2015	03/18/2016	03/15/2016	SALE	50	5,000	1,950.00	1,021,500		315,200		315,200				(293,550)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/18/2015	03/18/2016	03/15/2016	SALE	40	4,000	2,000.00	718,400		82,080		82,080				(256,920)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/11/2016	03/18/2016	03/16/2016	SALE	200	20,000	2,050.00		70,000	31,800		31,800				(38,200)				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/14/2016	03/18/2016	03/17/2016	SALE	100	10,000	2,050.00		23,000	19,400		19,400				(3,600)				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/18/2016	04/01/2016	03/31/2016	SALE	175	17,500	2,050.00		315,875	243,075		243,075				(72,800)				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/31/2016	04/08/2016	04/05/2016	SALE	175	17,500	2,050.00		353,325	159,075		159,075				(194,250)				100/100
CALL OPTION on EQUITY APR16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/13/2016	04/15/2016	04/14/2016	SALE	100	10,000	2,025.00		270,400	580,900		580,900				310,500				100/100
CALL OPTION on EQUITY APR16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/05/2016	04/15/2016	04/14/2016	SALE	175	17,500	2,100.00		22,750	5,075		5,075				(17,675)				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/14/2016	04/22/2016	04/18/2016	SALE	200	20,000	2,075.00		360,000	386,800		386,800				26,800				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/14/2016	04/22/2016	04/22/2016	SALE	100	10,000	2,075.00		180,000	158,400		158,400				(21,600)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/22/2015	06/17/2016	05/13/2016	SALE	120	12,000	2,125.00	1,483,200		46,080		46,080				(471,720)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/19/2015	06/17/2016	05/13/2016	SALE	100	10,000	2,000.00	1,927,000		683,900		683,900				(444,600)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/10/2015	06/17/2016	05/13/2016	SALE	100	10,000	2,100.00	1,028,500		96,400		96,400				(451,100)				100/100
CALL OPTION on EQUITY MAY16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/12/2016	05/20/2016	05/20/2016	EXPIRATION	125	12,500	2,125.00		5,000							(5,000)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/27/2015	06/17/2016	05/23/2016	SALE	75	7,500	2,050.00	592,500		206,475		206,475				(405,900)				100/100
CALL OPTION on EQUITY MAY16 SPXW C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/18/2016	05/27/2016	05/26/2016	SALE	25	2,500	2,075.00		10,500	39,975		39,975				29,475				100/100
CALL OPTION on EQUITY MAY16 SPXW C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/19/2016	05/27/2016	05/26/2016	SALE	75	7,500	2,100.00		4,500	8,925		8,925				4,425				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/13/2016	07/15/2016	06/07/2016	SALE	60	6,000	2,125.00		72,000	152,760		152,760				80,760				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/21/2015	06/17/2016	06/08/2016	SALE	100	10,000	2,000.00	1,108,000		1,173,400		1,173,400				44,900				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/20/2015	06/17/2016	06/08/2016	SALE	125	12,500	2,100.00	1,561,250		289,125		289,125				(395,250)				100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION on EQUITY JUL16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/13/2016	07/15/2016	06/08/2016	SALE	60	6,000	2,125.00		72,000	153,480		153,480				81,480				100/100
CALL OPTION on EQUITY JUN16 SPXW C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/03/2016	06/10/2016	06/09/2016	SALE	100	10,000	2,075.00		253,800	404,200		404,200				150,400				100/100
CALL OPTION on EQUITY JUN16 SPXW C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/07/2016	06/24/2016	06/24/2016	EXPIRATION	75	7,500	2,100.00		241,125							(241,125)				100/100
CALL OPTION on EQUITY JUN16 SPXW C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/09/2016	06/24/2016	06/24/2016	SALE	75	7,500	2,075.00		365,250	6,975		6,975				(358,275)				100/100
CALL OPTION on EQUITY JUN16 SPXW C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/23/2016	06/24/2016	06/24/2016	EXPIRATION	25	2,500	2,150.00		1,150							(1,150)				100/100
CALL OPTION on EQUITY JUL16 SPXW C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/24/2016	07/08/2016	07/01/2016	SALE	75	7,500	2,100.00		81,000	101,925		101,925				20,925				100/100
CALL OPTION on EQUITY JUL16 SPXW C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/24/2016	07/08/2016	07/08/2016	SALE	75	7,500	2,100.00		81,000	192,975		192,975				111,975				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/13/2016	07/15/2016	07/14/2016	SALE	25	2,500	2,100.00		53,000	158,800		158,800				105,800				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/13/2016	07/15/2016	07/14/2016	SALE	75	7,500	2,100.00		159,000	476,175		476,175				317,175				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/08/2016	07/15/2016	07/14/2016	SALE	75	7,500	2,100.00		223,800	476,400		476,400				252,600				100/100
CALL OPTION on EQUITY JUL16 SPXW C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/08/2016	07/22/2016	07/22/2016	SALE	25	2,500	2,175.00		3,425	1,425		1,425				(2,000)				100/100
CALL OPTION on EQUITY JUL16 SPXW C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/22/2016	07/29/2016	07/29/2016	SALE	50	5,000	2,175.00		47,200	6,575		6,575				(40,625)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	08/03/2016	SALE	100	10,000	1,950.00	1,913,000		2,071,700		2,071,700				407,200				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/07/2016	09/16/2016	08/03/2016	SALE	100	10,000	2,025.00		1,191,100	1,372,200		1,372,200				181,100				100/100
CALL OPTION on EQUITY AUG16 SPX C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/23/2016	08/19/2016	08/05/2016	SALE	75	7,500	2,075.00		321,975	781,500		781,500				459,525				100/100
CALL OPTION on EQUITY AUG16 SPXW C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	07/29/2016	08/05/2016	08/05/2016	EXPIRATION	125	12,500	2,200.00		21,625							(21,625)				100/100
CALL OPTION on EQUITY AUG16 SPXW C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/05/2016	08/12/2016	08/12/2016	EXPIRATION	75	7,500	2,200.00		13,350							(13,350)				100/100
CALL OPTION on EQUITY AUG16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/12/2016	08/19/2016	08/18/2016	SALE	125	12,500	2,200.00		18,125	3,125		3,125				(15,000)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	08/22/2016	SALE	25	2,500	1,950.00	478,250		579,275		579,275				163,150				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	08/25/2016	SALE	100	10,000	1,925.00	2,088,500		2,466,100		2,466,100				626,600				100/100
CALL OPTION on EQUITY AUG16 SPXW C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/18/2016	08/26/2016	08/25/2016	SALE	100	10,000	2,200.00		28,300	2,400		2,400				(25,900)				100/100
CALL OPTION on EQUITY AUG16 SPXW C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/12/2016	08/26/2016	08/26/2016	EXPIRATION	75	7,500	2,250.00		2,250							(2,250)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	09/01/2016	SALE	25	2,500	1,950.00	478,250		534,725		534,725				118,600				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/16/2015	09/16/2016	09/01/2016	SALE	25	2,500	1,950.00	431,250		534,725		534,725				118,600				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/16/2015	09/16/2016	09/02/2016	SALE	15	1,500	1,950.00	258,750		338,475		338,475				88,800				100/100
CALL OPTION on EQUITY SEP16 SPXW C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/25/2016	09/02/2016	09/02/2016	EXPIRATION	100	10,000	2,225.00		3,000							(3,000)				100/100
CALL OPTION on EQUITY SEP16 SPXW C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/01/2016	09/09/2016	09/09/2016	EXPIRATION	50	5,000	2,225.00		1,000							(1,000)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/16/2015	09/16/2016	09/12/2016	SALE	50	5,000	1,950.00	862,500		946,050		946,050				113,800				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/16/2015	09/16/2016	09/15/2016	SALE	25	2,500	1,950.00	431,250		495,800		495,800				79,675				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/16/2015	09/16/2016	09/15/2016	SALE	10	1,000	1,950.00	172,500		196,910		196,910				30,460				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/24/2015	09/16/2016	09/15/2016	SALE	75	7,500	1,950.00	1,525,575		1,487,400		1,487,400				239,025				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/24/2015	09/16/2016	09/15/2016	SALE	75	7,500	1,950.00	1,525,575		1,476,825		1,476,825				228,450				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/21/2016	09/16/2016	09/15/2016	SALE	25	2,500	1,950.00		185,875	495,800		495,800				309,925				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/07/2016	09/16/2016	09/15/2016	SALE	25	2,500	2,025.00		297,775	310,600		310,600				12,825				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/09/2016	09/16/2016	09/16/2016	EXPIRATION	50	5,000	2,225.00		750							(750)				100/100
CALL OPTION on EQUITY OCT16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/03/2016	10/21/2016	10/20/2016	SALE	100	10,000	2,025.00		1,470,900	1,153,700		1,153,700				(317,200)				100/100
CALL OPTION on EQUITY OCT16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/14/2016	10/21/2016	10/20/2016	SALE	50	5,000	2,025.00		569,100	580,150		580,150				11,050				100/100

SCHEDULE DB - PART A - SECTION 2

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CALL OPTION on EQUITY OCT16 SPXW C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/14/2016	10/28/2016	10/28/2016	EXPIRATION	150	15,000	2,225.00		3,000							(3,000)				100/100
CALL OPTION on EQUITY OCT16 SPXW C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/20/2016	10/28/2016	10/28/2016	EXPIRATION	100	10,000	2,200.00		2,000							(2,000)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/18/2015	12/16/2016	11/04/2016	SALE	125	12,500	1,950.00	2,138,250		1,973,875		1,973,875				(316,750)				100/100
CALL OPTION on EQUITY NOV16 SPXW C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2016	11/04/2016	11/04/2016	SALE	50	5,000	2,100.00		224,200	6,200		6,200				(218,000)				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/03/2016	01/20/2017	11/10/2016	SALE	50	5,000	1,800.00		1,215,800	1,836,300		1,836,300				620,500				100/100
CALL OPTION on EQUITY NOV16 SPX C @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2016	11/18/2016	11/15/2016	SALE	100	10,000	2,050.00		1,347,700	1,277,700		1,277,700				(70,000)				100/100
CALL OPTION on EQUITY NOV16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/12/2016	11/18/2016	11/17/2016	SALE	100	10,000	2,025.00		1,341,400	1,608,300		1,608,300				266,900				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/21/2016	12/16/2016	11/18/2016	SALE	25	2,500	1,900.00		287,550	705,975		705,975				418,425				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/18/2015	12/16/2016	11/25/2016	SALE	75	7,500	2,000.00	942,000		1,565,325		1,565,325				431,700				100/100
CALL OPTION on EQUITY NOV16 SPXW C @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/17/2016	11/25/2016	11/25/2016	SALE	60	6,000	2,075.00		660,780	812,520		812,520				151,740				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2015	12/16/2016	12/02/2016	SALE	50	5,000	1,925.00	1,046,500		1,321,650		1,321,650				320,900				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/03/2016	01/20/2017	12/02/2016	SALE	25	2,500	1,800.00		607,900	975,100		975,100				367,200				100/100
CALL OPTION on EQUITY DEC16 SPXW C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/16/2016	12/02/2016	12/02/2016	EXPIRATION	50	5,000	2,225.00		10,250							(10,250)				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/03/2016	01/20/2017	12/08/2016	SALE	25	2,500	1,800.00		607,900	1,106,625		1,106,625				498,725				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2015	12/16/2016	12/12/2016	SALE	25	2,500	2,100.00	244,500		388,975		388,975				152,850				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/28/2015	12/16/2016	12/14/2016	SALE	25	2,500	2,100.00	244,500		427,200		427,200				191,075				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/30/2015	12/16/2016	12/16/2016	EXERCISE	125	12,500	2,000.00	2,110,000		3,357,750		3,357,750				1,468,375				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/12/2016	12/16/2016	12/16/2016	EXERCISE	50	5,000	2,000.00		450,000	1,343,100		1,343,100				893,100				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2016	12/16/2016	12/16/2016	EXERCISE	250	25,000	2,025.00		2,610,000	6,090,500		6,090,500				3,480,500				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 1925	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2015	12/16/2016	12/16/2016	EXERCISE	50	5,000	1,925.00	1,046,500		1,718,100		1,718,100				717,350				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/22/2016	03/17/2017	12/20/2016	SALE	50	5,000	1,950.00		1,031,200	1,604,750		1,604,750				573,550				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/09/2016	01/20/2017	12/28/2016	SALE	50	5,000	1,900.00		579,100	1,756,800		1,756,800				1,177,700				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants												37,537,825	19,012,145	54,156,985		54,156,985	XXX			6,374,040				XXX
PUT OPTION on EQUITY JAN16 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/31/2015	01/08/2016	01/07/2016	SALE	75	7,500	2,000.00	28,500		404,925		404,925				349,425				100/100
PUT OPTION on EQUITY MAR16 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/17/2016	03/24/2016	03/24/2016	EXPIRATION	150	15,000	2,000.00		67,200							(67,200)				100/100
PUT OPTION on EQUITY APR16 SPXW P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2016	04/01/2016	03/31/2016	SALE	50	5,000	2,025.00		33,000	1,650		1,650				(31,350)				100/100
PUT OPTION on EQUITY APR16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/31/2016	04/08/2016	04/08/2016	SALE	125	12,500	2,050.00		118,500	27,375		27,375				(91,125)				100/100
PUT OPTION on EQUITY APR16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2016	04/22/2016	04/22/2016	EXPIRATION	50	5,000	2,050.00		3,250							(3,250)				100/100
PUT OPTION on EQUITY APR16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2016	04/29/2016	04/29/2016	EXPIRATION	100	10,000	2,050.00		45,000							(45,000)				100/100
PUT OPTION on EQUITY APR16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/22/2016	04/29/2016	04/29/2016	EXPIRATION	75	7,500	2,050.00		20,625							(20,625)				100/100
PUT OPTION on EQUITY MAY16 SPXW P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/28/2016	05/06/2016	05/05/2016	SALE	100	10,000	2,075.00		68,000	225,900		225,900				157,900				100/100
PUT OPTION on EQUITY MAY16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2016	05/06/2016	05/05/2016	SALE	75	7,500	2,050.00		109,125	51,525		51,525				(57,600)				100/100
PUT OPTION on EQUITY MAY16 SPXW P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/05/2016	05/13/2016	05/09/2016	SALE	75	7,500	2,025.00		63,225	23,175		23,175				(40,050)				100/100
PUT OPTION on EQUITY MAY16 SPXW P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/05/2016	05/13/2016	05/12/2016	SALE	100	10,000	2,075.00		300,000	79,900		79,900				(220,100)				100/100
PUT OPTION on EQUITY MAY16 SPX P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/13/2016	05/20/2016	05/19/2016	SALE	30	3,000	2,000.00		8,850	1,005		1,005				(7,845)				100/100
PUT OPTION on EQUITY MAY16 SPXW P @ 1950	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/13/2016	05/27/2016	05/27/2016	EXPIRATION	150	15,000	1,950.00		35,250							(35,250)				100/100
PUT OPTION on EQUITY MAY16 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/19/2016	05/27/2016	05/27/2016	EXPIRATION	45	4,500	2,000.00		31,950							(31,950)				100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
PUT OPTION on EQUITY JUN16 SPXW P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/25/2016	06/03/2016	06/03/2016	EXPIRATION	50	5,000	2,025.00		9,000							(9,000)				100/100
PUT OPTION on EQUITY JUN16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/26/2016	06/03/2016	06/03/2016	EXPIRATION	125	12,500	2,050.00		36,250							(36,250)				100/100
PUT OPTION on EQUITY JUN16 SPX P @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2016	06/17/2016	06/15/2016	SALE	175	17,500	2,100.00		110,250	335,825		335,825				225,575				100/100
PUT OPTION on EQUITY JUN16 SPX P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2016	06/17/2016	06/16/2016	SALE	75	7,500	2,075.00		18,750	67,425		67,425				48,675				100/100
PUT OPTION on EQUITY JUN16 SPX P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2016	06/17/2016	06/17/2016	EXPIRATION	100	10,000	2,000.00		6,000							(6,000)				100/100
PUT OPTION on EQUITY JUL16 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/17/2016	07/22/2016	06/21/2016	SALE	75	7,500	2,000.00		159,000	114,675		114,675				(44,325)				100/100
PUT OPTION on EQUITY JUN16 SPXW P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/21/2016	06/24/2016	06/24/2016	SALE	50	5,000	2,025.00		18,750	4,000		4,000				(14,750)				100/100
PUT OPTION on EQUITY JUN16 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/23/2016	06/24/2016	06/24/2016	EXPIRATION	25	2,500	2,000.00		4,475							(4,475)				100/100
PUT OPTION on EQUITY JUL16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/30/2016	07/01/2016	07/01/2016	EXPIRATION	50	5,000	2,050.00		3,250							(3,250)				100/100
PUT OPTION on EQUITY JUL16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/05/2016	07/08/2016	07/08/2016	EXPIRATION	50	5,000	2,050.00		17,000							(17,000)				100/100
PUT OPTION on EQUITY JUL16 SPX P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2016	07/15/2016	07/15/2016	EXPIRATION	50	5,000	2,000.00		116,550							(116,550)				100/100
PUT OPTION on EQUITY JUL16 SPX P @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2016	07/15/2016	07/15/2016	EXPIRATION	25	2,500	2,100.00		10,075							(10,075)				100/100
PUT OPTION on EQUITY JUL16 SPXW P @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/14/2016	07/20/2016	07/20/2016	EXPIRATION	225	22,500	2,100.00		11,250							(11,250)				100/100
PUT OPTION on EQUITY JUL16 SPXW P @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2016	07/29/2016	07/29/2016	EXPIRATION	100	10,000	2,100.00		12,950							(12,950)				100/100
PUT OPTION on EQUITY AUG16 SPXW P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2016	08/12/2016	08/12/2016	EXPIRATION	75	7,500	2,075.00		9,750							(9,750)				100/100
PUT OPTION on EQUITY AUG16 SPXW P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/05/2016	08/26/2016	08/26/2016	EXPIRATION	75	7,500	2,075.00		18,900							(18,900)				100/100
PUT OPTION on EQUITY OCT16 SPXW P @ 2025	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/27/2016	10/14/2016	10/14/2016	EXPIRATION	75	7,500	2,025.00		13,875							(13,875)				100/100
PUT OPTION on EQUITY OCT16 SPX P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/05/2016	10/21/2016	10/21/2016	EXPIRATION	25	2,500	2,050.00		5,500							(5,500)				100/100
PUT OPTION on EQUITY OCT16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/20/2016	10/28/2016	10/28/2016	EXPIRATION	75	7,500	2,050.00		5,250							(5,250)				100/100
PUT OPTION on EQUITY OCT16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/21/2016	10/28/2016	10/28/2016	EXPIRATION	25	2,500	2,050.00		1,375							(1,375)				100/100
PUT OPTION on EQUITY NOV16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/11/2016	11/04/2016	11/04/2016	EXPIRATION	50	5,000	2,050.00		40,500							(40,500)				100/100
PUT OPTION on EQUITY NOV16 SPXW P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/28/2016	11/04/2016	11/04/2016	EXPIRATION	60	6,000	2,075.00		10,800							(10,800)				100/100
PUT OPTION on EQUITY NOV16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/04/2016	11/07/2016	11/07/2016	EXPIRATION	100	10,000	2,050.00		15,500							(15,500)				100/100
PUT OPTION on EQUITY NOV16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/07/2016	11/11/2016	11/11/2016	EXPIRATION	50	5,000	2,050.00		43,000							(43,000)				100/100
PUT OPTION on EQUITY NOV16 SPXW P @ 2000	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/08/2016	11/11/2016	11/11/2016	EXPIRATION	25	2,500	2,000.00		11,000							(11,000)				100/100
PUT OPTION on EQUITY NOV16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/11/2016	11/25/2016	11/25/2016	EXPIRATION	50	5,000	2,050.00		12,750							(12,750)				100/100
PUT OPTION on EQUITY NOV16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/11/2016	11/25/2016	11/25/2016	EXPIRATION	25	2,500	2,050.00		6,500							(6,500)				100/100
PUT OPTION on EQUITY DEC16 SPXW P @ 2075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/25/2016	12/02/2016	12/02/2016	EXPIRATION	75	7,500	2,075.00		2,625							(2,625)				100/100
PUT OPTION on EQUITY DEC16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2016	12/09/2016	12/09/2016	EXPIRATION	50	5,000	2,050.00		3,250							(3,250)				100/100
PUT OPTION on EQUITY DEC16 SPX P @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/08/2016	12/16/2016	12/16/2016	EXPIRATION	50	5,000	2,150.00		4,750							(4,750)				100/100
PUT OPTION on EQUITY DEC16 SPX P @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/12/2016	12/16/2016	12/16/2016	EXPIRATION	75	7,500	2,150.00		3,375							(3,375)				100/100
PUT OPTION on EQUITY DEC16 SPX P @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/15/2016	12/16/2016	12/16/2016	EXPIRATION	50	5,000	2,225.00		1,750							(1,750)				100/100
PUT OPTION on EQUITY DEC16 SPX P @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/15/2016	12/16/2016	12/16/2016	EXPIRATION	300	30,000	2,125.00		2,400							(2,400)				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options												28,500	1,650,375	1,337,380		1,337,380	XXX			(368,495)				XXX
0079999. Subtotal - Purchased Options - Hedging Effective												37,566,325	20,662,520	55,494,365		55,494,365	XXX			6,005,545				XXX
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016	01/15/2016	MATURITY		1,500,000	2.56	110,727				110,727		110,727			(110,727)			0001

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BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2011	01/15/2016	01/15/2016	MATURITY		4,000,000	2.56	295,273				295,273		295,273			(295,273)			0001
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016	02/15/2016	MATURITY		1,300,000	2.20	95,613				95,613		95,613			(95,613)			0001
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/15/2011	02/15/2016	02/15/2016	MATURITY		4,900,000	2.20	360,387				360,387		360,387			(360,387)			0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016	03/15/2016	MATURITY		1,700,000	2.50	127,182				127,182		127,182			(127,182)			0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/07/2011	03/15/2016	03/15/2016	MATURITY		9,300,000	2.50	695,763				695,763		695,763			(695,763)			0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016	04/15/2016	MATURITY		800,000	2.03	58,082				58,082		58,082			(58,082)			0001
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2011	04/15/2016	04/15/2016	MATURITY		3,400,000	2.03	246,849				246,849		246,849			(246,849)			0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016	05/15/2016	MATURITY		1,100,000	1.84	77,902				77,902		77,902			(77,902)			0001
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/16/2011	05/15/2016	05/15/2016	MATURITY		4,900,000	1.84	347,016				347,016		347,016			(347,016)			0001
BRSCRBQL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016	06/15/2016	MATURITY		1,400,000	1.84	100,662			357	100,662		100,307			(100,662)			0001
BRSCRBQL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/21/2011	06/15/2016	06/15/2016	MATURITY		4,800,000	1.84	345,128			1,225	345,128		343,909			(345,128)			0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016	07/15/2016	MATURITY		2,900,000	1.29	169,335			8,392	169,335		160,982			(169,335)			0001
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2011	07/15/2016	07/15/2016	MATURITY		1,400,000	1.29	81,748			4,051	81,748		77,716			(81,748)			0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016	08/15/2016	MATURITY		1,000,000	1.11	48,192			3,559	48,192		44,651			(48,192)			0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/22/2011	08/15/2016	08/15/2016	MATURITY		3,200,000	1.11	154,214			11,389	154,214		142,882			(154,214)			0001
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016	09/15/2016	MATURITY		500,000	1.29	22,000			970	22,000		21,035			(22,000)			0001
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	09/15/2016	09/15/2016	MATURITY		1,700,000	1.29	74,800			3,298	74,800		71,519			(74,800)			0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016	10/15/2016	MATURITY		600,000	1.29	27,240			634	27,240		26,605			(27,240)			0001
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	10/15/2016	10/15/2016	MATURITY		400,000	1.29	18,160			423	18,160		17,737			(18,160)			0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016	11/15/2016	MATURITY		300,000	1.29	13,980			976	13,980		13,010			(13,980)			0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/22/2011	11/15/2016	11/15/2016	MATURITY		300,000	1.29	13,980			976	13,980		13,010			(13,980)			0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016	12/15/2016	MATURITY		300,000	1.11	13,920			1,370	13,920		12,558			(13,920)			0001
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/17/2012	12/15/2016	12/15/2016	MATURITY		500,000	1.11	23,200			2,284	23,200		20,930			(23,200)			0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps												3,521,354			39,905	3,521,354	XXX	3,481,642			(3,521,354)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												3,521,354			39,905	3,521,354	XXX	3,481,642			(3,521,354)			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												37,537,825	19,012,145	54,156,985		54,156,985	XXX			6,374,040				XXX
0379999. Total Purchased Options - Put Options												28,500	1,650,375	1,337,380		1,337,380	XXX			(368,495)				XXX
0389999. Total Purchased Options - Caps												3,521,354			39,905	3,521,354	XXX	3,481,642			(3,521,354)			XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0429999. Total Purchased Options												41,087,679	20,662,520	55,494,365	39,905	59,015,719	XXX	3,481,642		6,005,545	(3,521,354)			XXX
CALL OPTION on EQUITY MAR16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/18/2015	03/18/2016	01/08/2016	SALE	20	2,000	2,275.00	(61,200)		(820)		(820)				80				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	07/02/2015	06/17/2016	01/08/2016	SALE	75	7,500	2,200.00	(427,125)		(45,075)		(45,075)				84,675				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/19/2015	06/17/2016	01/12/2016	SALE	50	5,000	2,250.00	(274,000)		(8,550)		(8,550)				27,950				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	04/20/2015	03/18/2016	01/13/2016	SALE	150	15,000	2,300.00	(427,500)		(750)		(750)				3,750				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	02/23/2015	01/15/2016	01/15/2016	EXPIRATION	75	7,500	2,300.00	(212,250)								750				100/100
CALL OPTION on EQUITY JAN16 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	09/03/2015	01/15/2016	01/15/2016	EXPIRATION	250	25,000	2,150.00	(305,000)								5,000				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	03/31/2015	03/18/2016	01/21/2016	SALE	100	10,000	2,225.00	(500,000)		(1,300)		(1,300)				9,200				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/19/2015	06/17/2016	02/09/2016	SALE	25	2,500	2,250.00	(137,000)		(800)		(800)				17,450				100/100
CALL OPTION on EQUITY FEB16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	12/30/2015	02/19/2016	02/19/2016	EXPIRATION	75	7,500	2,200.00	(11,250)								5,250				100/100
CALL OPTION on EQUITY FEB16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	01/06/2016	02/19/2016	02/19/2016	EXPIRATION	75	7,500	2,125.00		(20,250)							20,250				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	03/31/2015	03/18/2016	03/15/2016	SALE	50	5,000	2,225.00	(250,000)		(300)		(300)				4,950				100/100
CALL OPTION on EQUITY MAR16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/18/2015	03/18/2016	03/15/2016	SALE	40	4,000	2,275.00	(122,400)		(160)		(160)				1,640				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	03/18/2016	04/01/2016	03/31/2016	SALE	175	17,500	2,250.00		(875)	(875)		(875)								100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	03/31/2016	04/08/2016	04/05/2016	SALE	175	17,500	2,250.00		(350)	(1,050)		(1,050)				(700)				100/100
CALL OPTION on EQUITY APR16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	01/13/2016	04/15/2016	04/14/2016	SALE	100	10,000	2,200.00		(4,900)	(600)		(600)				4,300				100/100
CALL OPTION on EQUITY APR16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	04/05/2016	04/15/2016	04/14/2016	SALE	175	17,500	2,300.00		(875)	(1,050)		(1,050)				(175)				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	04/14/2016	04/22/2016	04/18/2016	SALE	200	20,000	2,225.00		(1,000)	(1,200)		(1,200)				(200)				100/100
CALL OPTION on EQUITY APR16 SPXW C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	04/14/2016	04/22/2016	04/22/2016	SALE	100	10,000	2,225.00		(500)	(400)		(400)				100				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	05/22/2015	06/17/2016	05/13/2016	SALE	120	12,000	2,325.00	(427,200)		(1,320)		(1,320)				16,680				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/19/2015	06/17/2016	05/13/2016	SALE	75	7,500	2,250.00	(411,000)		(1,575)		(1,575)				53,175				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	08/27/2015	06/17/2016	05/13/2016	SALE	25	2,500	2,250.00	(40,000)		(525)		(525)				17,725				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	07/10/2015	06/17/2016	05/13/2016	SALE	100	10,000	2,300.00	(243,500)		(1,100)		(1,100)				21,900				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	08/27/2015	06/17/2016	05/23/2016	SALE	75	7,500	2,250.00	(120,000)		(675)		(675)				54,075				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	05/13/2016	07/15/2016	06/07/2016	SALE	60	6,000	2,300.00		(300)	(2,280)		(2,280)				(1,980)				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	07/20/2015	06/17/2016	06/08/2016	SALE	125	12,500	2,275.00	(495,000)		(1,875)		(1,875)				51,875				100/100
CALL OPTION on EQUITY JUN16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	08/21/2015	06/17/2016	06/08/2016	SALE	100	10,000	2,300.00	(100,000)		(1,600)		(1,600)				21,400				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	05/13/2016	07/15/2016	06/08/2016	SALE	40	4,000	2,300.00		(200)	(1,600)		(1,600)				(1,400)				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	05/13/2016	07/15/2016	06/08/2016	SALE	20	2,000	2,300.00		(100)	(800)		(800)				(700)				100/100
CALL OPTION on EQUITY JUN16 SPXW C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/03/2016	06/10/2016	06/09/2016	SALE	100	10,000	2,150.00		(1,800)	(900)		(900)				900				100/100
CALL OPTION on EQUITY JUN16 SPXW C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/07/2016	06/24/2016	06/24/2016	EXPIRATION	75	7,500	2,200.00		(5,625)							5,625				100/100
CALL OPTION on EQUITY JUN16 SPXW C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	06/09/2016	06/24/2016	06/24/2016	SALE	75	7,500	2,175.00		(12,750)	(375)		(375)				12,375				100/100
CALL OPTION on EQUITY JUL16 SPX C @ 2300	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	05/13/2016	07/15/2016	07/14/2016	SALE	100	10,000	2,300.00		(500)	(400)		(400)				100				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	10/26/2015	09/16/2016	08/03/2016	SALE	100	10,000	2,200.00	(522,500)		(108,500)		(108,500)				232,000				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	11/24/2015	09/16/2016	08/03/2016	SALE	100	10,000	2,225.00	(474,100)		(45,100)		(45,100)				219,400				100/100
CALL OPTION on EQUITY AUG16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	05/23/2016	08/19/2016	08/05/2016	SALE	75	7,500	2,175.00		(47,025)	(119,400)		(119,400)				(72,375)				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index,	CBOE	11/16/2015	09/16/2016	08/22/2016	SALE	25	2,500	2,200.00	(107,500)		(25,325)		(25,325)				59,800				100/100

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CALL OPTION on EQUITY SEP16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/16/2015	09/16/2016	08/25/2016	SALE	100	10,000	2,200.00	(430,000)		(76,300)		(76,300)				264,200				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/24/2015	09/16/2016	09/01/2016	SALE	50	5,000	2,225.00	(237,050)		(3,550)		(3,550)				128,700				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	09/02/2016	SALE	15	1,500	2,175.00	(93,450)		(22,755)		(22,755)				41,520				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	09/12/2016	SALE	50	5,000	2,175.00	(311,500)		(7,050)		(7,050)				207,200				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2015	09/16/2016	09/15/2016	SALE	85	8,500	2,175.00	(529,550)		(1,955)		(1,955)				362,270				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/21/2016	09/16/2016	09/15/2016	SALE	25	2,500	2,250.00		(8,375)	(150)		(150)				8,225				100/100
CALL OPTION on EQUITY SEP16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	06/07/2016	09/16/2016	09/15/2016	SALE	125	12,500	2,125.00		(617,625)	(304,250)		(304,250)				313,375				100/100
CALL OPTION on EQUITY OCT16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/03/2016	10/21/2016	10/20/2016	SALE	100	10,000	2,175.00		(361,500)	(900)		(900)				360,600				100/100
CALL OPTION on EQUITY OCT16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/14/2016	10/21/2016	10/20/2016	SALE	50	5,000	2,200.00		(31,600)	(250)		(250)				31,350				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/18/2015	12/16/2016	11/04/2016	SALE	125	12,500	2,200.00	(603,250)		(65,250)		(65,250)				565,375				100/100
CALL OPTION on EQUITY NOV16 SPXW C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	10/26/2016	11/04/2016	11/04/2016	SALE	50	5,000	2,175.00		(9,200)	(300)		(300)				8,900				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/03/2016	01/20/2017	11/10/2016	SALE	50	5,000	2,125.00		(257,800)	(379,900)		(379,900)				(122,100)				100/100
CALL OPTION on EQUITY NOV16 SPX C @ 2200	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/03/2016	11/18/2016	11/15/2016	SALE	100	10,000	2,200.00		(344,400)	(12,900)		(12,900)				331,500				100/100
CALL OPTION on EQUITY NOV16 SPX C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/12/2016	11/18/2016	11/17/2016	SALE	100	10,000	2,175.00		(297,300)	(121,500)		(121,500)				175,800				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/12/2016	12/16/2016	11/18/2016	SALE	25	2,500	2,125.00		(101,750)	(170,775)		(170,775)				(69,025)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2325	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	09/18/2015	12/16/2016	11/25/2016	SALE	75	7,500	2,325.00	(139,500)		(4,725)		(4,725)				117,525				100/100
CALL OPTION on EQUITY NOV16 SPXW C @ 2175	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/17/2016	11/25/2016	11/25/2016	SALE	60	6,000	2,175.00		(94,080)	(213,240)		(213,240)				(119,160)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/16/2015	12/16/2016	12/02/2016	SALE	50	5,000	2,225.00	(253,500)		(28,800)		(28,800)				179,950				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/03/2016	01/20/2017	12/02/2016	SALE	25	2,500	2,125.00		(128,900)	(212,800)		(212,800)				(83,900)				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	03/03/2016	01/20/2017	12/08/2016	SALE	25	2,500	2,125.00		(128,900)	(314,175)		(314,175)				(185,275)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/28/2015	12/16/2016	12/12/2016	SALE	25	2,500	2,275.00	(97,500)		(11,000)		(11,000)				56,875				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2275	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	08/28/2015	12/16/2016	12/14/2016	SALE	25	2,500	2,275.00	(97,500)		(18,500)		(18,500)				49,375				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2225	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/16/2015	12/16/2016	12/16/2016	EXERCISE	50	5,000	2,225.00	(253,500)		(218,200)		(218,200)				(9,450)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2150	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/30/2015	12/16/2016	12/16/2016	EXERCISE	125	12,500	2,150.00	(1,037,500)		(1,483,000)		(1,483,000)				(599,875)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/12/2016	12/16/2016	12/16/2016	EXERCISE	25	2,500	2,125.00		(101,750)	(359,100)		(359,100)				(257,350)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	01/21/2016	12/16/2016	12/16/2016	EXERCISE	25	2,500	2,125.00		(71,300)	(359,100)		(359,100)				(287,800)				100/100
CALL OPTION on EQUITY DEC16 SPX C @ 2125	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/18/2016	12/16/2016	12/16/2016	EXERCISE	250	25,000	2,125.00		(1,267,500)	(3,591,000)		(3,591,000)				(2,323,500)				100/100
CALL OPTION on EQUITY MAR17 SPX C @ 2250	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/22/2016	03/17/2017	12/20/2016	SALE	50	5,000	2,250.00		(202,100)	(312,400)		(312,400)				(110,300)				100/100
CALL OPTION on EQUITY JAN17 SPX C @ 2100	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	02/09/2016	01/20/2017	12/28/2016	SALE	50	5,000	2,100.00		(182,150)	(767,900)		(767,900)				(585,750)				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants												(9,752,325)	(4,303,280)	(9,438,005)		(9,438,005)	XXX			(675,900)				XXX
PUT OPTION on EQUITY APR16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/28/2016	04/29/2016	04/29/2016	EXPIRATION	100	10,000	2,050.00		(2,000)							2,000				100/100
PUT OPTION on EQUITY APR16 SPXW P @ 2050	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/29/2016	04/29/2016	04/29/2016	EXPIRATION	75	7,500	2,050.00		(12,375)							12,375				100/100
0449999. Subtotal - Written Options - Hedging Effective - Put Options													(14,375)				XXX			14,375				XXX
0499999. Subtotal - Written Options - Hedging Effective												(9,752,325)	(4,317,655)	(9,438,005)		(9,438,005)	XXX			(661,525)				XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants												(9,752,325)	(4,303,280)	(9,438,005)		(9,438,005)	XXX			(675,900)				XXX
0799999. Total Written Options - Put Options													(14,375)				XXX			14,375				XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options												(9,752,325)	(4,317,655)	(9,438,005)		(9,438,005)	XXX			(661,525)				XXX
CURRENCY BRSC0V9R9 PAY GBP / RECEIVE USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC	G56SEF7VJP5I70UK5573	03/06/2006	04/20/2016	04/20/2016	MATURITY		15,759,000	(0.57110 GBP) / 1 USD			2,796,304	75,586				(2,493,898)		2,796,304			100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange															2,796,304	75,586	XXX		(2,493,898)		2,796,304			XXX
0909999. Subtotal - Swaps - Hedging Effective															2,796,304	75,586	XXX		(2,493,898)		2,796,304			XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	EXHIBIT 7	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DWI3U69	01/01/2005	11/25/2016	11/25/2016	MATURITY		85,000,000	CPURNSA(USD003M+ 0.19%)				266,368			(238,662)					0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate																266,368	XXX		(238,662)					XXX
CDS CS3598733 ON PLC0AL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	04/18/2012	06/20/2017	02/11/2016	SALE		2,000,000	credit event/(5.0000)	(100,245)		1,600,000	(11,667)	(26,229)		(1,396,863)		2,266	1,626,229		0003
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020	09/07/2016	SALE		300,000	credit event/(1.0000)		(695)	(6,824)	(1,758)	(612)				83	(6,212)		0003
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020	09/07/2016	SALE		2,000,000	credit event/(1.0000)		(4,631)	(45,492)	(11,722)	(4,081)				550	(41,412)		0003
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	08/10/2011	09/20/2016	09/20/2016	MATURITY		15,000,000	credit event/(1.0000)	1,371,756			(110,000)			275,317		(193,195)			0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	08/26/2016	06/20/2021	09/23/2016	SALE		6,250,000	credit event/(5.0000)		(295,625)	(298,264)	(26,042)	(291,014)				4,611	(7,250)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/09/2016	06/20/2021	09/23/2016	SALE		6,250,000	credit event/(5.0000)		(265,000)	(298,264)	(85,069)	(262,841)				2,159	(35,423)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	08/26/2016	06/20/2021	09/23/2016	SALE		6,250,000	credit event/(5.0000)		(295,625)	(298,264)	(26,042)	(291,014)				4,611	(7,250)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/09/2016	06/20/2021	09/23/2016	SALE		6,250,000	credit event/(5.0000)		(265,000)	(298,264)	(85,069)	(262,841)				2,159	(35,423)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/09/2016	06/20/2021	10/07/2016	SALE		7,500,000	credit event/(5.0000)		(318,000)	(393,625)	38,889	(312,632)				5,368	(80,993)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/13/2016	06/20/2021	10/07/2016	SALE		2,500,000	credit event/(5.0000)		(92,000)	(131,208)	(9,484)	(90,552)				1,448	(40,656)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/09/2016	06/20/2021	10/07/2016	SALE		7,500,000	credit event/(5.0000)		(318,000)	(393,625)	38,889	(312,632)				5,368	(80,993)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/13/2016	06/20/2021	10/07/2016	SALE		2,500,000	credit event/(5.0000)		(92,000)	(131,208)	(9,484)	(90,552)				1,448	(40,656)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	08/26/2016	06/20/2021	11/21/2016	SALE		6,250,000	credit event/(5.0000)		(294,756)	(309,063)	(75,521)	(280,623)				14,133	(28,440)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/13/2016	06/20/2021	11/21/2016	SALE		3,750,000	credit event/(5.0000)		(138,000)	(185,438)	(35,828)	(132,531)				5,469	(52,906)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	08/26/2016	06/20/2021	11/21/2016	SALE		6,250,000	credit event/(5.0000)		(294,756)	(309,063)	(75,521)	(280,623)				14,133	(28,440)		0003
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	T33OE4AS4QXXS2TT7X50	09/13/2016	06/20/2021	11/21/2016	SALE		3,750,000	credit event/(5.0000)		(138,000)	(185,438)	(35,828)	(132,531)				5,469	(52,906)		0003
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/24/2015	12/20/2016	12/20/2016	MATURITY		5,000,000	credit event/(1.0000)	28,121		17,778	(31,528)			(225,753)		(38,440)			0003
CDS SINGLE SWAP SCDS (KMI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/02/2015	12/20/2016	12/20/2016	MATURITY		7,500,000	credit event/(1.0000)	63,226		30,416	(43,334)			55,556		(88,946)			0003
CDS CS3498892 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016	12/20/2016	MATURITY		5,000,000	credit event/(1.0000)	365,580			(49,306)			104,414		(68,522)			0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default												1,728,437	(2,763,894)	(1,684,039)	(645,425)	(2,771,308)	XXX	(1,187,330)		(319,827)	1,087,270			XXX
0969999. Subtotal - Swaps - Hedging Other												1,728,437	(2,763,894)	(1,684,039)	(379,057)	(2,771,308)	XXX	(1,425,992)		(319,827)	1,087,270			XXX
CDS SINGLE SWAP ICE (CDX.NA.IG.26.V1)	12518*GC8 - CDS Z91ZBU8V1 CDX.NA.IG.26.		Credit	ICE	T33OE4AS4QXXS2TT7X50	07/12/2016	06/20/2021	09/08/2016	SALE		19,000,000	1.0000/(credit event)		265,381	242,411	30,611	257,018				(8,363)	(14,607)			
CDS SINGLE SWAP ICE (CDX.NA.IG.26.V1)	12518*GB0 - CDS Z91ZBU8V1 CDX.NA.IG.26.		Credit	ICE	T33OE4AS4QXXS2TT7X50	07/12/2016	06/20/2021	09/08/2016	SALE		19,000,000	1.0000/(credit event)		265,381	242,411	30,611	257,018				(8,363)	(14,607)			
0989999. Subtotal - Swaps - Replication - Credit Default													530,763	484,822	61,222	514,036	XXX			(16,726)	(29,214)			XXX
1029999. Subtotal - Swaps - Replication													530,763	484,822	61,222	514,036	XXX			(16,726)	(29,214)			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate															266,368		XXX	(238,662)						XXX
1169999. Total Swaps - Credit Default												1,728,437	(2,233,131)	(1,199,217)	(584,203)	(2,257,272)	XXX	(1,187,330)		(336,553)	1,058,055			XXX
1179999. Total Swaps - Foreign Exchange														2,796,304	75,586		XXX		(2,493,898)		2,796,304			XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												1,728,437	(2,233,131)	1,597,087	(242,250)	(2,257,272)	XXX	(1,425,992)	(2,493,898)	(336,553)	3,854,359			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BASOC2LE3 (0.9745 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	DEUTSCHE BANK AG ... 7LTWFZYICNSX8D621K86	09/25/2015	01/29/2016	01/29/2016	MATURITY		7,696,254	(0.97450 CHF) / 1 USD			285,187					(195,857)		285,187			0005
BASOC2LQ6 (0.8924 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/25/2015	01/29/2016	01/29/2016	MATURITY		38,101,420	(0.89235 EUR) / 1 USD			896,240					(1,144,819)		896,240			0004
BASOC2MH5 (1,196.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2015	01/29/2016	01/29/2016	MATURITY		11,994,985	(1196.50000 KRW)/1 USD			44,936					208,028		44,936			0005
BASOC2P90 (6.4905 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2015	01/29/2016	01/29/2016	MATURITY		9,336,723	(6.49050 CNH) / 1 USD			175,725					(149,063)		175,725			0005
BASOEC0C9 6.6225 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/15/2016	01/29/2016	01/29/2016	MATURITY		9,150,623	6.62250 CNH / (1 USD)			10,375							10,375			0005
BASOEC0F2 (6.628 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/14/2016	01/29/2016	01/29/2016	MATURITY		12,199,225	(6.62800 CNH) / 1 USD			(23,974)							(23,974)			0005
BASOEHEB5 (1,207.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2016	07/29/2016	07/29/2016	MATURITY		11,885,714	(1207.50000 KRW)/1 USD			(926,890)							(926,890)			0005
BASOENLD0 (1,214.25 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2016	07/29/2016	07/29/2016	MATURITY		5,301,312	(1214.25000 KRW)/1 USD			(445,361)							(445,361)			0005
BASOGHMA0 (1,168.5806 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2016	07/29/2016	07/29/2016	MATURITY		2,705,098	(1168.58056 KRW)/1 USD			(116,965)							(116,965)			0005
BASOH39N3 1137 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/26/2016	07/29/2016	07/29/2016	MATURITY		21,064,417	1137.00000 KRW/(1 USD)			316,922							316,922			0005
BASOEJSK1 (6.7508 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2016	08/01/2016	08/01/2016	MATURITY		11,977,316	(6.75080 CNH) / 1 USD			(187,496)							(187,496)			0005
BASOGH8K0 (6.6897 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	08/01/2016	08/01/2016	MATURITY		3,822,071	(6.68970 CNH) / 1 USD			(24,698)							(24,698)			0005
BASOH39T0 6.677 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/26/2016	08/01/2016	08/01/2016	MATURITY		15,939,040	6.67700 CNH / (1 USD)			72,540							72,540			0005
BASODB3S4 (0.9826 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2015	11/14/2016	11/14/2016	MATURITY		9,582,961	(0.98260 CHF) / 1 USD			153,070					(20,275)		153,070			0005
BASOF7AV6 (0.9618 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2016	11/14/2016	11/14/2016	MATURITY		470,441	(0.96175 CHF) / 1 USD			17,337							17,337			0005
BASOGHB18 (0.9713 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	11/14/2016	11/14/2016	MATURITY		225,215	(0.97133 CHF) / 1 USD			6,139							6,139			0005
BASOHFT61 0.9649 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2016	11/14/2016	11/14/2016	MATURITY		81,495	0.96494 CHF / (1 USD)			(2,743)							(2,743)			0005
BASOKKXX2 0.988 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2016	11/14/2016	11/14/2016	MATURITY		10,130,349	0.98800 CHF / (1 USD)			(107,030)							(107,030)			0005
1229999. Subtotal - Forwards - Hedging Other														143,315			XXX		(1,301,986)		143,315			XXX
1269999. Subtotal - Forwards														143,315			XXX		(1,301,986)		143,315			XXX
1399999. Subtotal - Hedging Effective												27,814,000	16,344,865	48,852,664	75,586	46,056,360	XXX		(2,493,898)	5,344,020	2,796,304			XXX
1409999. Subtotal - Hedging Other												5,249,791	(2,763,894)	(1,540,724)	(339,152)	750,046	XXX	2,055,650	(1,301,986)	(319,827)	(2,290,769)			XXX
1419999. Subtotal - Replication													530,763	484,822	61,222	514,036	XXX			(16,726)	(29,214)			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												33,063,791	14,111,734	47,796,762	(202,344)	47,320,442	XXX	2,055,650	(3,795,884)	5,007,467	476,320			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0003	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0004	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.
0005	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH7	18	900	FUTURE S&P500 EMINI MAR 17	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/17/2017	CME	12/30/2016	2,241.4200	2,236.2000	(4,730)		(4,695)				(4,695)	94,050	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												(4,730)		(4,695)				(4,695)	94,050	XXX	XXX
1329999. Subtotal - Long Futures												(4,730)		(4,695)				(4,695)	94,050	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective												(4,730)		(4,695)				(4,695)	94,050	XXX	XXX
1409999. Subtotal - Hedging Other																				XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(4,730)		(4,695)				(4,695)	94,050	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACHS & CO.	2,420,000	(2,410,000)	10,000
JP MORGAN	7,000,000	(7,000,000)	
Total Net Cash Deposits	9,420,000	(9,410,000)	10,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH6	61	3,050	FUTURE S&P500 EMINI MAR 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/18/2016	CME	02/19/2016	1,901.1000	02/22/2016	1,924.5800	SALE	71,607	71,607			100/100	50
ESH7	146	7,300	FUTURE S&P500 EMINI MAR 17	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/17/2017	CME	12/28/2016	2,257.8100	12/28/2016	2,256.4500	SALE	(9,932)	(9,932)			100/100	50
ESM6	1,262	63,100	FUTURE S&P500 EMINI JUN 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/17/2016	CME	06/09/2016	2,072.4300	06/09/2016	2,071.9300	SALE	(31,473)	(31,473)			100/100	50
ESU6	694	34,700	FUTURE S&P500 EMINI SEP 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/16/2016	CME	07/21/2016	2,121.4500	07/22/2016	2,100.4500	SALE	(728,664)	(728,664)			100/100	50
1279999. Subtotal - Long Futures - Hedging Effective														(698,462)	(698,462)			XXX	XXX
ESH6	100	5,000	FUTURE S&P500 EMINI MAR 16	78479#AC8 - FUTURE S&P500 EMINI MAR 16 - attached to a Cash Security		Equity/Index	03/18/2016	CME	01/20/2016	1,811.5100	01/20/2016	1,831.9300	SALE	102,093	102,093				50
1299999. Subtotal - Long Futures - Replication														102,093	102,093			XXX	XXX
1329999. Subtotal - Long Futures														(596,369)	(596,369)			XXX	XXX
ESH6	606	30,300	FUTURE S&P500 EMINI MAR 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/18/2016	CME	12/30/2015	1,972.1100	03/11/2016	1,937.6700	SALE	1,043,603	977,813			100/100	50
ESH7	29	1,450	FUTURE S&P500 EMINI MAR 17	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/17/2017	CME	12/28/2016	2,253.2400	12/30/2016	2,262.2100	SALE	(13,011)	(13,011)			100/100	50
ESM6	1,184	59,200	FUTURE S&P500 EMINI JUN 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/17/2016	CME	06/09/2016	2,058.2600	06/09/2016	2,065.6800	SALE	(439,643)	(439,643)			100/100	50
ESU6	1,172	58,600	FUTURE S&P500 EMINI SEP 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/16/2016	CME	09/02/2016	2,148.3200	09/08/2016	2,149.5300	SALE	(70,929)	(70,929)			100/100	50
ESZ6	1,710	85,500	FUTURE S&P500 EMINI DEC 16	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/16/2016	CME	11/25/2016	2,147.9900	12/09/2016	2,152.2700	SALE	(365,873)	(365,873)			100/100	50
1339999. Subtotal - Short Futures - Hedging Effective														154,147	88,357			XXX	XXX
ESH6	3,274	163,700	FUTURE S&P500 EMINI MAR 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/18/2016	CME	12/11/2015	1,941.0700	03/16/2016	1,929.6600	SALE	1,867,086	1,625,176			0001	50
ESH7	2,720	136,000	FUTURE S&P500 EMINI MAR 17	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/17/2017	CME	12/29/2016	2,256.8500	12/29/2016	2,256.2600	SALE	79,199	79,199			0001	50
ESM6	870	43,500	FUTURE S&P500 EMINI JUN 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/17/2016	CME	05/04/2016	2,019.2400	06/13/2016	2,091.3200	SALE	(3,135,564)	(3,135,564)			0001	50
ESU6	7,370	368,500	FUTURE S&P500 EMINI SEP 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/16/2016	CME	09/07/2016	2,165.9600	09/12/2016	2,171.7400	SALE	(2,129,487)	(2,129,487)			0001	50
ESZ6	3,650	182,500	FUTURE S&P500 EMINI DEC 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2016	CME	12/07/2016	2,162.4900	12/07/2016	2,167.6700	SALE	(945,395)	(945,395)			0001	50
ESZ6	150	7,500	FUTURE S&P500 EMINI DEC 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2016	CME	09/09/2016	2,148.0000	09/09/2016	2,149.0200	SALE	7,626	7,626			0001	50
MESM6	450	22,500	FUTURE MSCI EMER MKT MIN JUN 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/17/2016	ICE	05/10/2016	800.4800	06/13/2016	815.6500	SALE	(341,198)	(341,198)			0001	50
MESU6	650	32,500	FUTURE MSCI EMER MKT MINI SEP 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/16/2016	ICE	08/23/2016	837.1100	09/12/2016	820.1700	SALE	550,527	550,527			0001	50
MESZ6	242	12,100	FUTURE MSCI EMER MKT MINI DEC 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2016	ICE	11/14/2016	885.7900	11/22/2016	849.7400	SALE	436,242	436,242			0001	50
1349999. Subtotal - Short Futures - Hedging Other														(3,610,964)	(3,852,874)			XXX	XXX
1389999. Subtotal - Short Futures														(3,456,817)	(3,764,517)			XXX	XXX
1399999. Subtotal - Hedging Effective														(544,315)	(610,105)			XXX	XXX
1409999. Subtotal - Hedging Other														(3,610,964)	(3,852,874)			XXX	XXX
1419999. Subtotal - Replication														102,093	102,093			XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(4,053,186)	(4,360,886)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	62,867,125	(29,249,695)	62,867,125	62,857,125	(29,249,730)	62,857,125	94,050	94,050
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	698,059	23,698			23,698				
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			(457,437)			(457,437)			
CITIBANK N.A.	E57ODZIWZ7FF32TWEFA76	Y	Y	666,001	1,341,695	(23,208)	652,485	2,120,690	(23,208)	1,431,480	135,990	135,990
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		7,384,524	(1,643,389)	5,741,135	7,384,524	(1,643,389)	5,741,135	483,451	483,451
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	3,640,000	3,544,922	(127,491)		3,796,700	(127,491)	29,209	114,336	
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZK0KX5T7XV54	Y	Y	23,229		(36,251)			(36,251)			
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		8,855		8,855	8,855		8,855		
0299999. Total NAIC 1 Designation				5,027,289	12,303,693	(2,287,776)	6,402,475	13,334,466	(2,287,776)	7,210,679	733,777	619,441
MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DW3U69	Y	Y						(2,864,995)		100,000,000	100,000,000
0399999. Total NAIC 2 Designation									(2,864,995)		100,000,000	100,000,000
0899999. Aggregate Sum of Central Clearinghouses				973,022	409,708			951,218			80,000,000	79,436,685
0999999 - Gross Totals				6,000,311	75,580,526	(31,537,471)	69,269,600	77,142,809	(34,402,501)	70,067,804	180,827,827	180,150,176
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					75,580,526	(31,537,471)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MERRILL LYNCH CAPITAL SERVICES, INC. GDWTXX03601TB7DW3U69	Other	3137EA-DG-1	FREDDIE MAC	3,598,589	3,565,000	3,564,761	05/30/2019	V
GOLDMAN, SACHS & CO. (CME)	Cash		CASH	10,000	10,000	10,000		I
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,520,002	1,520,002	1,520,002		I
0199999 - Total				5,128,591	5,095,002	5,094,763	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Other	312946-ZF-6	FREDDIE MAC	698,059	650,962	XXX	04/01/2041	V
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Cash		CASH	666,001	666,001	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	3,640,000	3,640,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	23,229	23,229	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	973,022	973,022	XXX		V
0299999 - Total				6,000,311	5,953,214	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		144,508	144,508	01/03/2017
9099999. Total - Cash (Schedule E Part 1 type)				144,508	144,508	XXX
9999999 - Totals				144,508	144,508	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (12,993,968) Book/Adjusted Carrying Value $ (12,993,968)
2. Average balance for the year Fair Value $ 15,010,001 Book/Adjusted Carrying Value $ 15,010,001
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 144,508 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
009158-AS-5	AIR PRODUCTS & CHEMICALS		1FE	11,723,256	11,758,137	10/15/2017
191216-BA-7	COCA-COLA CO/THE		1FE	14,966,010	15,041,683	04/01/2018
25243Y-AT-6	DIAGEO CAPITAL PLC		1FE	10,185,651	10,248,933	04/29/2018
260003-AH-1	DOVER CORP		1FE	3,327,841	3,335,595	03/15/2018
281020-AF-4	EDISON INTERNATIONAL		1FE	7,886,994	7,909,505	09/15/2017
369550-AV-0	GENERAL DYNAMICS CORP		1FE	3,001,660	3,010,915	11/15/2017
458140-AL-4	INTEL CORP		1FE	5,007,515	5,019,926	12/15/2017
579780-AF-4	MCCORMICK & CO		1FE	5,201,900	5,226,347	12/15/2017
742718-EE-5	PROCTER & GAMBLE CO		1FE	12,265,945	12,355,240	11/15/2018
824348-AP-1	SHERWIN-WILLIAMS CO		1FE	8,362,466	8,391,333	12/15/2017
92826C-AA-0	VISA INC		1FE	2,604,630	2,611,997	12/14/2017
931142-BB-8	WAL MART STORES INC		1FE	15,238,470	15,285,633	06/01/2018
369604-BC-6	GENERAL ELECTRIC CO		1FE	15,539,025	15,554,325	12/06/2017
115637-AN-0	BROWN-FORMAN CORPORATION		1FE	4,487,448	4,503,306	01/15/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1FE	4,954,523	4,983,370	12/01/2018
263534-BT-5	E.I. DU PONT DE NEMOURS		1FE	10,626,580	10,686,169	07/15/2018
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		1FE	10,054,900	10,144,627	01/17/2019
976656-CF-3	WISC ELEC POWER		1FE	5,012,085	5,036,692	06/15/2018
20030N-AR-2	COMCAST CORPORATION		1FE	5,766,772	5,782,628	02/15/2018
20030N-AU-5	COMCAST CORPORATION		1FE	2,116,190	2,122,094	11/15/2017
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW		1FE	7,261,615	7,304,049	04/01/2018
22160K-AE-5	COSTCO WHOLESALE CORPORATION		1FE	14,985,510	15,016,311	12/15/2017
478160-BL-7	JOHNSON & JOHNSON		1FE	10,009,690	10,019,005	11/21/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				190,586,675	191,347,820	XXX
718172-BN-8	PHILIP MORRIS INTERNATIONAL INC ABS		1FE	13,022,617	13,068,204	11/09/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				13,022,617	13,068,204	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				203,609,292	204,416,024	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations				190,586,675	191,347,820	XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities				13,022,617	13,068,204	XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds				203,609,292	204,416,024	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
03523T-BN-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			7,855,852	7,862,981	07/15/2017
377373-AC-9	GLAXOSMITHKLINE CAPITAL PLC			4,566,740	4,567,830	05/08/2017
14912L-3K-5	CATERPILLAR FIN SERV CRP			4,171,408	4,182,638	09/01/2017
00037B-AA-0	ABB FINANCE USA INC			6,237,390	6,239,831	05/08/2017
05530Q-AE-0	BAT INTERNATIONAL FINANCE PLC			5,312,824	5,315,803	06/07/2017
233851-AP-9	DAIMLER FINANCE NORTH AMERICA LLC			1,253,916	1,254,267	04/10/2017
67021C-AE-7	NSTAR ELECTRIC CO			13,290,941	13,330,877	11/15/2017
68389X-AN-5	ORACLE CORP			10,002,370	10,021,020	10/15/2017
718172-AS-8	PHILIP MORRIS INTERNATIONAL INC			9,991,170	10,006,364	08/21/2017
906548-CE-0	UNION ELECTRIC CO			9,202,734	9,213,529	06/15/2017
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			671,306	671,306	12/31/2017
09248U-61-9	TREASURY TEMP FUND			10,685	10,684	12/31/2017
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			136,255	136,261	12/31/2017
85749P-10-1	STATE STREET CL INST LIQUID RSV			22,921	22,929	12/31/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				72,726,514	72,836,319	XXX
912796-KD-0	TREASURY BILL			9,998,160	9,998,400	01/19/2017
00038B-N3-1	ABB TREASURY CENTER USA INC			7,999,466	7,999,733	01/03/2017
00038B-N6-4	ABB TREASURY CENTER USA INC			8,598,913	8,599,224	01/06/2017
00856B-NC-0	AGRIUM INC			4,493,692	4,493,627	01/12/2017
03028T-NS-3	AMERICAN TRANSMISSION CO			3,998,240	3,997,722	01/26/2017
03040L-N4-7	AMERICAN WATER CAPITAL CORP.			6,099,372	6,099,563	01/04/2017
04956L-NA-3	ATMOS ENERGY CORP			8,248,697	8,248,475	01/10/2017
04956L-NQ-8	ATMOS ENERGY CORP			2,498,998	2,498,531	01/24/2017
0556C2-ND-1	BMW US CAPITAL LLC			20,589,633	20,590,400	01/13/2017
05916R-N3-2	BALTIMORE GAS AND ELECTRIC CO			4,999,500	4,999,750	01/03/2017
06367J-N6-5	BANK OF MONTREAL			9,998,931	9,999,236	01/06/2017
06538B-N6-6	BANK OF TOKYO MITSUBISHI UFJ LTD (			12,498,469	12,498,906	01/06/2017
20911L-NA-3	CONSOLIDATED EDISON COMPANY OF NEW			6,998,355	6,998,478	01/10/2017
20911L-NB-1	CONSOLIDATED EDISON COMPANY OF NEW			999,743	999,750	01/11/2017
22404A-N9-0	COX ENTERPRISES			3,999,000	3,999,200	01/09/2017
30040X-N9-3	EVERSOURCE ENERGY			3,449,204	3,449,364	01/09/2017
59562J-N6-7	MIDAMERICAN ENERGY COMPANY			4,999,339	4,999,528	01/06/2017
65475J-N3-7	NISOURCE FINANCE CORP			2,999,745	2,999,800	01/03/2017
65475J-N6-0	NISOURCE FINANCE CORP			5,498,855	5,499,183	01/06/2017
66522T-N9-3	NORTHERN ILLINOIS GAS COMPANY			4,249,065	4,249,169	01/09/2017
67021J-N3-2	NSTAR ELECTRIC CO			3,499,767	3,499,883	01/03/2017
72018T-N3-5	PIEDMONT NATURAL GAS COMPANY INC.			999,946	999,951	01/03/2017
73754L-N3-8	POTASH CORP OF SASKATCHEWAN INC			1,499,873	1,499,916	01/03/2017
91842L-NA-8	VW CREDIT INC			10,597,414	10,597,271	01/10/2017
92240E-N3-6	VECTREN UTILITY HOLDINGS INC.			3,499,713	3,499,808	01/03/2017
97684G-N4-1	WISCONSIN PUBLIC SERVICE CORPORATI			5,999,382	5,999,500	01/04/2017
0556C2-N6-6	BMW US CAPITAL LLC			2,499,684	2,499,774	01/06/2017
23585L-NS-3	DANAHER CORPORATION			6,996,920	6,995,868	01/26/2017
45856W-N3-9	INTERCONTINENTAL EXCHANGE INC			7,498,979	7,499,696	01/03/2017
58507A-NP-4	MEDTRONIC GLOBAL HOLDINGS SCA			3,797,914	3,797,608	01/23/2017
59562J-N4-2	MIDAMERICAN ENERGY COMPANY			1,899,871	1,899,888	01/04/2017
8424C0-NC-0	SOUTHERN CALIFORNIA EDISON COMPANY			1,874,475	1,874,530	01/12/2017
97670R-N6-8	WISCONSIN GAS CO			5,999,124	5,999,308	01/06/2017
97684G-NC-3	WISCONSIN PUBLIC SERVICE CORPORATI			1,899,468	1,899,408	01/12/2017
37331W-N5-6	GEORGIA-PACIFIC LLC			499,938	499,952	01/05/2017
84243L-N4-2	SOUTHERN CALIFORNIA GAS COMPANY			1,699,884	1,699,894	01/04/2017
87656J-N4-0	TATE & LYLE INTL FIN PLC			999,893	999,911	01/04/2017
91058T-NP-7	UNITEDHEALTH GROUP INC			599,671	599,685	01/23/2017
97670R-N3-5	WISCONSIN GAS CO			1,499,877	1,499,932	01/03/2017
60856R-N3-9	MOLEX ELECTRONICS TECH			4,989,576	4,989,723	01/03/2017
04956L-N5-4	ATMOS ENERGY CORP			3,099,743	3,099,724	01/05/2017
83701L-N4-9	SOUTH CAROLINA FUEL CO			789,915	789,932	01/04/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				205,956,402	205,959,198	XXX
9999999 - Totals				482,292,208	483,211,541	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 52,785,795 — Book/Adjusted Carrying Value $ 53,715,893
2. Average balance for the year — Fair Value $ 453,077,075 — Book/Adjusted Carrying Value $ 453,253,849

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	New York, New York						XXX
Bank of New York	New York, New York		0.010	37,396	2,072	55,160,296	XXX
Bank of New York	New York, New York					2,260,090	XXX
Citibank N.A.	New York, New York		0.050	4,466	2,993	30,367,649	XXX
BMO Harris Bank N.A.	Chicago, Illinois					(23,497,601)	XXX
JP Morgan N.A.	New York, New York					2,637,747	XXX
The Norther Trust Company	Chicago, Illinois					(23,434,286)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					(13,168,843)	XXX
Wells Fargo N.A.	Charlotte, North Carolina					1,641,447	XXX
UMB Bank N.A.	Kansas City, MIssouri					(1,967,202)	XXX
US Bank	St. Paul, Minnesota					297,882	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	41,861	5,064	30,297,180	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	41,861	5,064	30,297,180	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	41,861	5,064	30,297,180	XXX

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

1. January	81,274,690	4. April	(885,798)	7. July	57,083,995	10. October	(15,648,921)
2. February	59,122,288	5. May	44,540,504	8. August	52,803,312	11. November	18,936,618
3. March	(14,974,061)	6. June	48,038,044	9. September	20,204,185	12. December	30,297,180

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		12/29/2016		01/05/2017	4,999,847		115
TREASURY BILL		12/30/2016		01/12/2017	50,971,752		590
TREASURY BILL		12/30/2016		01/19/2017	32,393,920		924
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					88,365,520		1,629
0599999. Total - U.S. Government Bonds					88,365,520		1,629
QUEBEC (PROVINCE OF)		12/30/2016		02/27/2017	16,481,190		660
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations					16,481,190		660
1099999. Total - All Other Government Bonds					16,481,190		660
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA INC		12/30/2016		01/03/2017	7,999,733		267
ABB TREASURY CENTER USA INC		12/30/2016		01/06/2017	8,599,224		311
AGRIUM INC		12/29/2016		01/12/2017	4,493,627		375
AMERICAN TRANSMISSION CO		12/22/2016		01/26/2017	3,997,722		911
AMERICAN WATER CAPITAL CORP.		12/05/2016		01/04/2017	6,099,563		3,935
ATMOS ENERGY CORP		12/14/2016		01/05/2017	3,099,724		1,240
ATMOS ENERGY CORP		12/12/2016		01/10/2017	8,248,475		4,014
ATMOS ENERGY CORP		12/20/2016		01/24/2017	2,498,531		767
BMW US CAPITAL LLC		12/30/2016		01/06/2017	2,499,774		90
BMW US CAPITAL LLC		12/30/2016		01/13/2017	20,590,400		767
BALTIMORE GAS AND ELECTRIC CO		12/30/2016		01/03/2017	4,999,750		250
BANK OF MONTREAL		12/30/2016		01/06/2017	9,999,236		306
BANK OF TOKYO MITSUBISHI UFJ LTD (		12/30/2016		01/06/2017	12,498,906		438
CITIGROUP INC		12/01/2016		01/10/2017	5,003,173	105,688	(10,577)
CONSOLIDATED EDISON COMPANY OF NEW		12/13/2016		01/10/2017	6,998,478		3,214
CONSOLIDATED EDISON COMPANY OF NEW		12/14/2016		01/11/2017	999,750		450
COX ENTERPRISES		12/30/2016		01/09/2017	3,999,200		200
DANAHER CORPORATION		12/27/2016		01/26/2017	6,995,868		826
EVERSOURCE ENERGY		12/30/2016		01/09/2017	3,449,364		159
FORD MOTOR CREDIT CO LLC		11/18/2016		01/17/2017	5,251,104	35,875	(2,623)
GEORGIA-PACIFIC LLC		12/22/2016		01/05/2017	499,952		119
INTERCONTINENTAL EXCHANGE INC		12/19/2016		01/03/2017	7,499,696		1,977
MEDTRONIC GLOBAL HOLDINGS SCA		12/20/2016		01/23/2017	3,797,608		1,305
MIDAMERICAN ENERGY COMPANY		12/28/2016		01/04/2017	17,598,959		1,388
MIDAMERICAN ENERGY COMPANY		12/30/2016		01/06/2017	4,999,528		189
MOLEX ELECTRONICS TECH		12/20/2016		01/03/2017	4,989,723		1,663
NISOURCE FINANCE CORP		12/27/2016		01/03/2017	2,999,800		500
NISOURCE FINANCE CORP		12/30/2016		01/06/2017	5,499,183		327
NORTHERN ILLINOIS GAS COMPANY		12/07/2016		01/09/2017	4,249,169		2,597
NSTAR ELECTRIC CO		12/30/2016		01/03/2017	3,499,883		117
PIEDMONT NATURAL GAS COMPANY INC.		12/21/2016		01/03/2017	999,951		272
POTASH CORP OF SASKATCHEWAN INC		12/22/2016		01/03/2017	1,499,916		421
SOUTH CAROLINA FUEL CO		12/28/2016		01/04/2017	789,932		90
SOUTHERN CALIFORNIA GAS COMPANY		12/21/2016		01/04/2017	1,699,894		390
SOUTHERN CALIFORNIA EDISON COMPANY		12/12/2016		01/12/2017	1,874,530		854
TATE & LYLE INTL FIN PLC		12/21/2016		01/04/2017	999,911		327
UNITEDHEALTH GROUP INC		12/22/2016		01/23/2017	599,685		143
VW CREDIT INC		12/27/2016		01/10/2017	10,597,271		1,516
VECTREN UTILITY HOLDINGS INC.		12/15/2016		01/03/2017	3,499,808		1,636
WISCONSIN GAS CO		12/27/2016		01/03/2017	1,499,932		171
WISCONSIN GAS CO		12/19/2016		01/06/2017	5,999,308		1,798
WISCONSIN PUBLIC SERVICE CORPORATI		12/22/2016		01/04/2017	5,999,500		1,806
WISCONSIN PUBLIC SERVICE CORPORATI		12/29/2016		01/12/2017	1,899,408		162
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					221,914,147	141,563	25,086
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					221,914,147	141,563	25,086
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
6099999. Subtotal - SVO Identified Funds							
7799999. Total - Issuer Obligations					326,760,856	141,563	27,376
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8099999. Total - Other Loan-Backed and Structured Securities							
8199999. Total - SVO Identified Funds							
8399999. Total Bonds					326,760,856	141,563	27,376
8699999 - Total Cash Equivalents					326,760,856	141,563	27,376

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			179,859	223,214
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	5,203,124	5,172,170		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			619,816	749,273
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			293,030	340,253
33. New York NY	B	LIFE INSURANCE			10,918,069	12,950,568
34. North Carolina NC	B	LIFE INSURANCE			873,376	1,012,657
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			231,759	236,180
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,203,124	5,172,170	13,115,908	15,512,146
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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