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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

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

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL, US 60062-6127 (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 ALMA LOPEZ (Name), 847-402-6704 (Area Code) (Telephone Number)
alop5@allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON, II	Secretary	SUSAN LeSUEUR LEES
President	MATTHEW EVAN WINTER	Treasurer	JESSE EDWARD MERTEN

OTHER

DOGAN CIVGIN, President, Emerging Businesses	THOMAS FREDERICK CLARKSON, #, Executive Vice President	MARY JANE FORTIN, Executive Vice President
SANJAY GUPTA, Executive Vice President	SUREN GUPTA, Executive Vice President	HARRIET KREATSOULAS HARTY, Executive Vice President
WILLIAM GUY HILL, Executive Vice President	KATHERINE ANNE MABE, Executive Vice President	SAMUEL HENRY PILCH*, Senior Group Vice President
DAVID PRENDERGAST, #, Executive Vice President	GLENN THOMAS SHAPIRO, #, Executive Vice President	STEVEN EMIL SHEBIK, Chief Financial Officer
STEVEN PAUL SORENSON, Executive Vice President		

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	MARY JANE FORTIN #	SANJAY GUPTA
SUREN GUPTA	HARRIET KREATSOULAS HARTY	SUSAN LeSUEUR LEES
STEVEN EMIL SHEBIK	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.

MATTHEW EVAN WINTER President	SUSAN LeSUEUR LEES Secretary	JESSE EDWARD MERTEN Treasurer

Subscribed and sworn to before me this
11TH day of NOVEMBER 2016

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

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	26,195,204,640		26,195,204,640	25,036,009,077
2.	Stocks:				
	2.1 Preferred stocks	54,562,843		54,562,843	68,348,329
	2.2 Common stocks	7,923,696,349	4,953,006	7,918,743,343	7,630,304,094
3.	Mortgage loans on real estate:				
	3.1 First liens	269,478,957		269,478,957	295,717,767
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	252,708,546		252,708,546	264,471,873
	4.2 Properties held for the production of income (less $ ..... encumbrances)	94,390,733		94,390,733	77,061,260
	4.3 Properties held for sale (less $ ..... encumbrances)	1,263,741		1,263,741	2,000,000
5.	Cash ($ (817,510,527)), cash equivalents ($ 213,603,387) and short-term investments ($ 623,355,680)	19,448,540		19,448,540	242,676,421
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	7,182,506		7,182,506	12,312,619
8.	Other invested assets	3,568,580,898	49,680,997	3,518,899,901	3,253,647,695
9.	Receivables for securities	76,524,186		76,524,186	67,580,434
10.	Securities lending reinvested collateral assets	18,556,348		18,556,348	21,873,700
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	38,481,598,287	54,634,003	38,426,964,284	36,972,003,268
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	216,408,085	2,504	216,405,581	217,491,794
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,206,808,068	10,495,141	1,196,312,927	1,178,785,350
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,469,219,697	2,609,794	3,466,609,903	3,346,744,279
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				2,101,310
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	57,768,805		57,768,805	63,916,351
	16.2 Funds held by or deposited with reinsured companies	190,954	112,508	78,446	539,028
	16.3 Other amounts receivable under reinsurance contracts	1		1	11
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	77,239,273		77,239,273	
18.2	Net deferred tax asset	1,265,215,929	103,097,410	1,162,118,519	1,194,417,506
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	339,473,392	265,668,485	73,804,907	65,294,001
21.	Furniture and equipment, including health care delivery assets ($ .....)	291,072,823	291,072,823		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	186,706,305		186,706,305	171,126,777
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	244,861,824	174,432,524	70,429,300	58,750,224
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	45,836,563,443	902,125,192	44,934,438,251	43,271,169,901
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	45,836,563,443	902,125,192	44,934,438,251	43,271,169,901
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	49,315,820		49,315,820	54,496,176
2502.	Collateral	10,944,646		10,944,646	864,000
2503.	Prepaid assessments	80,833,463	72,065,226	8,768,237	3,056,715
2598.	Summary of remaining write-ins for Line 25 from overflow page	103,767,895	102,367,298	1,400,597	333,333
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	244,861,824	174,432,524	70,429,300	58,750,224

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 5,133,410,882)	12,878,974,955	12,113,006,788
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,008,937	632,298
3.	Loss adjustment expenses	3,540,833,232	3,392,316,422
4.	Commissions payable, contingent commissions and other similar charges	191,268,826	176,134,068
5.	Other expenses (excluding taxes, licenses and fees)	829,286,612	893,174,398
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	54,774,954	103,694,534
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		111,206,691
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 181,375,544 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	10,071,138,925	9,781,900,159
10.	Advance premium	342,018,748	292,057,689
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	945,213	1,089,592
13.	Funds held by company under reinsurance treaties	2,274,827	2,599,527
14.	Amounts withheld or retained by company for account of others	42,760,315	30,516,762
15.	Remittances and items not allocated	26,541,712	16,595,990
16.	Provision for reinsurance (including $ certified)	48,153,215	42,809,269
17.	Net adjustments in assets and liabilities due to foreign exchange rates	6,674	15,532
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	252,440,596	224,950,750
20.	Derivatives	11,967,704	3,274,964
21.	Payable for securities	504,260,567	117,997,778
22.	Payable for securities lending	594,337,558	289,636,140
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	403,525,748	359,288,309
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	29,796,519,318	27,952,897,659
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	29,796,519,318	27,952,897,659
29.	Aggregate write-ins for special surplus funds	38,221,887	50,160,962
30.	Common capital stock	3,903,300	3,903,300
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,392,481,699	3,369,449,309
35.	Unassigned funds (surplus)	11,703,312,047	11,894,758,671
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	15,137,918,933	15,318,272,242
38.	Totals (Page 2, Line 28, Col. 3)	44,934,438,251	43,271,169,901
	DETAILS OF WRITE-INS		
2501.	Accounts payable	227,697,296	185,205,291
2502.	Reserve for uncashed checks	118,935,937	122,342,632
2503.	Commitment to invest in limited partnership - letter of credit	22,500,000	44,276,831
2598.	Summary of remaining write-ins for Line 25 from overflow page	34,392,515	7,463,555
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	403,525,748	359,288,309
2901.	Deferred gain on sale/leaseback	33,496,719	36,439,125
2902.	SCOR retroactive reinsurance account	4,725,168	13,721,837
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	38,221,887	50,160,962
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,812,816,335)	4,896,673,233	5,224,814,399	6,904,393,509
	1.2 Assumed (written $ 16,975,485,784)	16,589,757,765	15,550,786,855	20,957,176,983
	1.3 Ceded (written $ 300,221,940)	289,924,373	316,528,686	416,738,078
	1.4 Net (written $ 21,488,080,179)	21,196,506,625	20,459,072,569	27,444,832,414
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 13,197,562,297):			
	2.1 Direct	2,923,595,801	2,717,050,583	3,486,148,710
	2.2 Assumed	10,856,510,966	9,627,464,927	12,935,915,158
	2.3 Ceded	495,965,583	91,007,412	103,815,764
	2.4 Net	13,284,141,184	12,253,508,098	16,318,248,104
3.	Loss adjustment expenses incurred	2,455,499,674	2,218,643,488	2,918,123,508
4.	Other underwriting expenses incurred	5,364,091,797	5,416,235,307	7,075,191,705
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	21,103,732,655	19,888,386,893	26,311,563,316
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	92,773,970	570,685,676	1,133,269,097
	INVESTMENT INCOME			
9.	Net investment income earned	770,746,942	947,589,941	1,411,718,053
10.	Net realized capital gains (losses) less capital gains tax of $ 64,577,211	(131,757,889)	(114,142,729)	(229,249,572)
11.	Net investment gain (loss) (Lines 9 + 10)	638,989,053	833,447,212	1,182,468,481
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 76,198,042)	(76,198,042)	(67,800,484)	(98,007,245)
13.	Finance and service charges not included in premiums	174,457,246	173,503,995	219,986,007
14.	Aggregate write-ins for miscellaneous income	(4,712,667)	(8,745,627)	(11,462,179)
15.	Total other income (Lines 12 through 14)	93,546,537	96,957,884	110,516,582
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	825,309,560	1,501,090,773	2,426,254,161
17.	Dividends to policyholders		9,936	9,936
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	825,309,560	1,501,080,837	2,426,244,225
19.	Federal and foreign income taxes incurred	177,450,681	461,197,310	720,806,343
20.	Net income (Line 18 minus Line 19)(to Line 22)	647,858,879	1,039,883,527	1,705,437,881
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,318,272,242	16,265,562,743	16,265,562,743
22.	Net income (from Line 20)	647,858,879	1,039,883,527	1,705,437,881
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 144,972,885	531,771,331	57,051,494	(199,942,933)
25.	Change in net unrealized foreign exchange capital gain (loss)	40,415,372	(39,865,470)	(48,295,499)
26.	Change in net deferred income tax	(17,449,363)	74,738,527	65,509,557
27.	Change in nonadmitted assets	102,616,278	(245,043,359)	(300,308,888)
28.	Change in provision for reinsurance	(5,343,946)	121,176	10,568,100
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in		1,200,000	1,200,000
	32.2 Transferred from surplus (Stock Dividend)		(1,200,000)	(1,200,000)
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	23,032,390	43,503,346	43,772,281
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,504,797,000)	(2,113,455,000)	(2,313,455,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	1,542,750	4,547,129	89,424,000
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(180,353,309)	(1,178,518,630)	(947,290,501)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,137,918,933	15,087,044,113	15,318,272,241
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Retroactive reinsurance gain	(4,009,842)	(59,855)	(36,798)
1402.	Allocated share of loss on sale of fixed assets	(1,587,031)	(7,890,407)	(10,101,691)
1403.	Fines and penalties	884,206	(795,364)	(1,323,690)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(4,712,667)	(8,745,627)	(11,462,179)
3701.	Transition obligation for postretirement benefits	1,542,750	4,547,129	89,424,000
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	1,542,750	4,547,129	89,424,000

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	21,423,057,895	20,786,630,624	27,658,395,789
2. Net investment income	873,571,743	1,051,862,179	1,428,731,125
3. Miscellaneous income	93,546,537	96,957,884	110,516,582
4. Total (Lines 1 to 3)	22,390,176,175	21,935,450,687	29,197,643,497
5. Benefit and loss related payments	12,512,025,471	11,622,578,574	15,557,478,943
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	7,745,499,529	7,642,378,213	9,950,668,958
8. Dividends paid to policyholders		9,936	9,936
9. Federal and foreign income taxes paid (recovered) net of $ 88,381,167 tax on capital gains (losses)	430,473,856	797,605,266	930,963,376
10. Total (Lines 5 through 9)	20,687,998,855	20,062,571,989	26,439,121,213
11. Net cash from operations (Line 4 minus Line 10)	1,702,177,320	1,872,878,698	2,758,522,283
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	13,793,512,874	17,204,573,906	20,968,796,541
12.2 Stocks	2,844,312,172	2,132,202,727	2,850,980,097
12.3 Mortgage loans	113,767,928	42,444,080	86,030,960
12.4 Real estate		2,437	48,950
12.5 Other invested assets	285,132,832	421,745,073	563,048,082
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(88,895)	(550,812)	(710,153)
12.7 Miscellaneous proceeds	(1,535,420)	88,508,159	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	17,035,101,491	19,888,925,570	24,468,194,477
13. Cost of investments acquired (long-term only):			
13.1 Bonds	14,625,298,374	16,127,369,367	20,213,743,021
13.2 Stocks	2,768,619,989	2,086,811,173	3,420,420,697
13.3 Mortgage loans	87,500,000	12,000,000	12,000,000
13.4 Real estate	26,411,958	60,859,389	131,542,307
13.5 Other invested assets	562,641,169	528,325,530	711,823,366
13.6 Miscellaneous applications	22,427,059		24,605,943
13.7 Total investments acquired (Lines 13.1 to 13.6)	18,092,898,548	18,815,365,459	24,514,135,334
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,057,797,057)	1,073,560,111	(45,940,857)
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	23,032,390	43,503,346	43,772,281
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,265,568,254	2,113,455,000	2,313,455,000
16.6 Other cash provided (applied)	374,927,719	(32,603,469)	(82,518,006)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(867,608,144)	(2,102,555,123)	(2,352,200,725)
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)	(223,227,881)	843,883,686	360,380,701
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	242,676,421	(117,704,280)	(117,704,280)
19.2 End of period (Line 18 plus Line 19.1)	19,448,540	726,179,407	242,676,421

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

20.0001. Portfolio investments exchanged	711,204,057	(223,227,881)	924,533,436
20.0002. Unsettled investments acquired	386,262,789		
20.0003. Dividends to parent in the form of non-cash invested assets	239,228,746		
20.0004. Exchange traded funds portfolio exchanged	157,019,074		
20.0005. Other invested assets disposal	41,622,848		19,270,514
20.0006. Stock dividends received	24,785,926		11,697,877
20.0007. Donations	22,871,101		
20.0008. Transfer of assets/liabilities related to commutation	18,073,587		
20.0009. Change in commitment on low income housing investments	9,982,884		38,632
20.0010. Unsettled investments sold	8,943,752		

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

20.0011. Dividends received on limited partnership	4,127,783		
20.0012. Capital contribution to subsidiaries in the form of non-cash invested assets	1,954,323		
20.0013. Contribution to limited partnership	13,479		
20.0014. Real estate capital expenditure	3,322		
20.0015. Dividends from subsidiaries in the form of non-cash invested assets			182,801,828
20.0016. Commitment to invest in limited partnership - letter of credit			44,276,831
20.0017. Porfolio other invested assets reclassed to real estates			2,600,000
20.0018. Proceeds from bonds sold, matured, or repaid		539,363,460	
20.0019. Proceeds from equities sold		52,498,468	
20.0020. Cost of bonds acquired		618,199,771	
20.0021. Cost of equities acquired		62,284,708	
20.0022. Cost of other assets acquired		38,664	

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2015 Annual Statement notes: 1(B), 2-4, 5(A-C, F, G, K), 6-8, 9(B, E-G), 10(D, E, G-N), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(B-F), 15, 17(A), 18, 19, 21, 23(B-J), 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the "Company" or "Allstate") 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, 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)		State of Domicile	September 30, 2016	December 31, 2015
Net Income				
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	Illinois	$ 648	$ 1,705
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):	Illinois	-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(4)	NAIC SAP (1-2-3=4)	Illinois	$ 648	$ 1,705
Surplus				
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	Illinois	$ 15,138	$ 15,318
(6)	State prescribed practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:	Illinois	-	-
(8)	NAIC SAP (5-6-7=8)	Illinois	$ 15,138	$ 15,318

C. Investments

Loan-backed and structured securities ("LBASS") with a NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with a NAIC designation of 3 through 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*. 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.

5. Investments

D. Loan-Backed Securities

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

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI") adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

NOTES TO FINANCIAL STATEMENTS

(in millions)	2016			2015		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ 5	$ -	$ 5
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	275	3	272	40	-	42
c. Present value of cash flows expected to be collected is less than the amortized cost basis	18	1	17	16	-	18
d. Total 1st Quarter	$ 293	$ 4	$ 289	$ 61	$ -	$ 65
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ 4	$ -	$ 4
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	155	1	154	209	2	207
g. Present value of cash flows expected to be collected is less than the amortized cost basis	12	-	12	17	-	17
h. Total 2nd Quarter	$ 167	$ 1	$ 166	$ 230	$ 2	$ 228
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ 3	$ -	$ 3
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	11	-	11	148	2	145
k. Present value of cash flows expected to be collected is less than the amortized cost basis	11	-	12	24	2	19
l. Total 3rd Quarter	$ 22	$ -	$ 23	$ 175	$ 4	$ 167
OTTI recognized 4th Quarter						
m. Intent to sell				$ 2	$ -	$ 2
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				422	5	417
o. Present value of cash flows expected to be collected is less than the amortized cost basis				10	1	7
p. Total 4th Quarter				$ 434	$ 6	$ 426
q. Annual Aggregate Total		$ 5			$ 12	

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. For these impaired LBASS the amortized cost after LBASS will be equal to the fair value at the time of the OTTI and not the present value of the projected cash flows.

NOTES TO FINANCIAL STATEMENTS

($ 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 Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
143108AA6	$ 2	$ 2	$ -	$ 2	$ 2	03/31/2016
32052JAA6	$ 3	$ 3	-	$ 3	$ 4	03/31/2016
59020UH32	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2016
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2016
749581AJ3	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
759950FX1	$ 5	$ 5	-	$ 5	$ 5	03/31/2016
82842RAJ9	$ 3	$ 2	1	$ 2	$ 1	03/31/2016
93363DAE7	$ -	$ -	-	$ -	$ -	03/31/2016
007036PC4	$ -	$ -	-	$ -	$ -	06/30/2016
59020UH32	$ 2	$ 2	-	$ 2	$ 3	06/30/2016
64015@AB3	$ -	$ -	-	$ -	$ -	06/30/2016
64015@AD9	$ -	$ -	-	$ -	$ -	06/30/2016
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	06/30/2016
759950FX1	$ 5	$ 5	-	$ 5	$ 5	06/30/2016
82842RAJ9	$ 2	$ 2	-	$ 2	$ 1	06/30/2016
225470M42	$ 3	$ 3	-	$ 3	$ 3	09/30/2016
61750YAA7	$ -	$ -	-	$ -	$ -	09/30/2016
61751JAF8	$ 1	$ 1	-	$ 1	$ 1	09/30/2016
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2016
64129VAB9	$ 5	$ 5	-	$ 5	$ 6	09/30/2016
759950FX1	$ 4	$ 4	-	$ 4	$ 4	09/30/2016
93363DAE7	$ -	$ -	-	$ -	$ -	09/30/2016
93363TAH5	$ -	$ -	-	$ -	$ -	09/30/2016
Total			$ 1			
225470M42	$ 2	$ 2	$ -	$ 2	$ 5	03/31/2015
32052JAA6	$ 4	$ 4	-	$ 4	$ 5	03/31/2015
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2015
61750YAA7	$ -	$ -	-	$ -	$ -	03/31/2015
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2015
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2015
759950FX1	$ 6	$ 6	-	$ 6	$ 6	03/31/2015
94984SAA9	$ 4	$ 4	-	$ 4	$ 5	03/31/2015
225470M42	$ 2	$ 2	-	$ 2	$ 3	06/30/2015
64015@AB3	$ -	$ -	-	$ -	$ -	06/30/2015
64015@AD9	$ -	$ -	-	$ -	$ 1	06/30/2015
64090AAE4	$ 3	$ 3	-	$ 3	$ 3	06/30/2015
64129VAB9	$ 8	$ 8	-	$ 8	$ 8	06/30/2015
759950FX1	$ 6	$ 6	-	$ 6	$ 6	06/30/2015
14844RAA9	$ 4	$ 4	-	$ 4	$ 2	09/30/2015
50184YAA6	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2015
64015@AD9	$ -	$ -	-	$ -	$ -	09/30/2015
64090AAE4	$ 3	$ 2	-	$ 2	$ 2	09/30/2015
64129VAB9	$ 8	$ 7	1	$ 7	$ 6	09/30/2015
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	09/30/2015
759950FX1	$ 5	$ 5	-	$ 5	$ 5	09/30/2015
82842RAJ9	$ 4	$ 3	1	$ 3	$ 2	09/30/2015
86176Y201	$ 4	$ 4	-	$ 4	$ 4	09/30/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ 1	09/30/2015
143108AA6	$ 2	$ 2	-	$ 2	$ 2	12/31/2015
14844RAA9	$ 1	$ 1	-	$ 1	$ -	12/31/2015
64129VAB9	$ 7	$ 6	1	$ 6	$ 5	12/31/2015
86176Y201	$ 4	$ 4	-	$ 3	$ 3	12/31/2015
86176YAH5	$ 1	$ 1	-	$ 1	$ -	12/31/2015
93363DAE7	$ -	$ -	-	$ -	$ -	12/31/2015
Total			$ 3			

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. 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.

(in millions)		September 30, 2016	December 31, 2015
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ -	$ (8)
	2. 12 months or longer	$ (3)	$ (7)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 45	$ 334
	2. 12 months or longer	$ 190	$ 288

5. As of September 30, 2016, the aggregate amount of unrealized losses related to LBASS was $3 million. Of the $3 million of unrealized losses, $2 million were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggests these securities did not pose a high risk of being other than temporarily impaired. 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 Standard & Poor's; 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 are 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.

NOTES TO FINANCIAL STATEMENTS

As of September 30, 2016, the remaining $1 million of unrealized losses were related to LBASS in unrealized loss positions greater than or equal to 20% of amortized cost, of which $732 thousand was below investment grade LBASS. 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.

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 September 30, 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 September 30, 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

3. Collateral Received

a. Aggregate Amount Collateral Received

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

(in millions)		Fair Value	
		September 30, 2016	December 31, 2015
Securities lending			
(a)	Open	$ 594	$ 290
(b)	30 days or less	-	-
(c)	31-60 days	-	-
(d)	61-90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 594	$ 290
(g)	Securities received	-	-
(h)	Total collateral received	$ 594	$ 290

b.

(in millions)	September 30, 2016	December 31, 2015
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 595	$ 293

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)		September 30, 2016		December 31, 2015	
		Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending					
(a)	Open	$ 50	$ 50	$ 26	$ 26
(b)	30 days or less	248	248	267	267
(c)	31-60 days	13	13	-	-
(d)	61-90 days	15	15	-	-
(e)	91-120 days	-	-	-	-
(f)	121-180 days	51	51	-	-
(g)	181-365 days	77	78	-	-
(h)	1 to 2 years	89	90	-	-
(i)	2 to 3 years	49	50	-	-
(j)	Greater than 3 years	-	-	-	-
(k)	Subtotal	$ 592	$ 595	$ 293	$ 293
(l)	Securities received	-	-	-	-
(m)	Total collateral reinvested	$ 592	$ 595	$ 293	$ 293

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

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

($ in millions)	Gross Restricted September 30, 2016				
	1	2	3	4	5
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	594	-	-	-	594
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	2,174	-	-	-	2,174
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	35	-	-	-	35
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	22	-	-	-	22
n. Other restricted assets	-	-	-	-	-
o. Total restricted assets	$ 2,825	$ -	$ -	$ -	$ 2,825

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

(continued)	Gross Restricted			Percentage	
	6	7	8	9	10
Restricted Asset Category	Total From 12/31/2015	Increase/ (Decrease) (5 minus 6)	Total 9/30/2016 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	290	304	594	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	1,825	349	2,151	4.7	4.8
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	36	(1)	35	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	10	12	22	-	-
n. Other restricted assets	1	(1)	-	-	-
o. Total restricted assets	$ 2,162	$ 663	$ 2,802	6.2 %	6.2 %

NOTES TO FINANCIAL STATEMENTS

	Gross Restricted December 31, 2015				
	1	2	3	4	5
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	290	-	-	-	290
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	1,825	-	-	-	1,825
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	36	-	-	-	36
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	10	-	-	-	10
n. Other restricted assets	1	-	-	-	1
o. Total restricted assets	$ 2,162	$ -	$ -	$ -	$ 2,162

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

(continued)	Gross Restricted			Percentage	
	6	7	8	9	10
Restricted Asset Category	Total From 12/31/2014	Increase/ (Decrease) (5 minus 6)	Total 12/31/2015 Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	272	18	290	0.7	0.7
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	1,667	158	1,825	4.1	4.2
i. FHLB capital stock	-	-	-	-	-
j. On deposit with states	75	(39)	36	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	12	(2)	10	-	-
n. Other restricted assets	1	-	1	-	-
o. Total restricted assets	$ 2,027	$ 135	$ 2,162	4.9 %	5.0 %

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of September 30, 2016 or December 31, 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.

9. Income Taxes

A. 1. The components of the net deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") were as follows:

(in millions)	9/30/2016			12/31/2015			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,484	$ 280	$ 1,764	$ 1,505	$ 382	$ 1,887	$ (21)	$ (102)	$ (123)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,484	$ 280	$ 1,764	$ 1,505	$ 382	$ 1,887	$ (21)	$ (102)	$ (123)
(d) DTAs nonadmitted	103	-	103	233	-	233	(130)	-	(130)
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,381	$ 280	$ 1,661	$ 1,272	$ 382	$ 1,654	$ 109	$ (102)	$ 7
(f) DTLs	319	180	499	201	259	460	118	(79)	39
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,062	$ 100	$ 1,162	$ 1,071	$ 123	$ 1,194	$ (9)	$ (23)	$ (32)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 9/30/2016	(2) 9/30/2015	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 177	$ 461	$ (284)
(b) Foreign	-	-	-
(c) Subtotal	$ 177	$ 461	$ (284)
(d) Federal income tax on net capital gains	65	81	(16)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 242	$ 542	$ (300)

The change in net deferred income tax was comprised of the following (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 Quarterly Statement):

(in millions)	September 30, 2016	December 31, 2015	Change
Total DTAs	$ 1,764	$ 1,887	$ (123)
Total DTLs	499	460	39
Net DTAs (DTLs)	$ 1,265	$ 1,427	(162)
Tax effect of unrealized gains (losses)			145
Tax effect of change in accounting principles			-
Change in net deferred income tax			(17)
Tax effect of nonadmitted assets			(10)
Surplus adjustments			1
Tax effect of change in accounting principles			-
Adjustment of prior year tax liability			-
Change in net deferred income tax relating to the provision			$ (26)

	September 30, 2015	December 31, 2014	Change
Total DTAs	$ 1,826	$ 1,703	$ 123
Total DTLs	406	492	(86)
Net DTAs (DTLs)	$ 1,420	$ 1,211	209
Tax effect of unrealized gains (losses)			(134)
Tax effect of change in accounting principles			-
Change in net deferred income tax			75
Tax effect of nonadmitted assets			(21)
Surplus adjustments			2
Tax effect of change in accounting principles			10
Adjustment of prior year tax liability			-
Change in net deferred income tax relating to the provision			$ 66

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 at September 30:

(in millions)	2016	Effective Tax Rate	2015	Effective Tax Rate
Provision computed at statutory rate	$ 311	35.0 %	$ 554	35.0 %
Tax credits	(29)	(3.3)	(28)	(1.8)
Tax exempt interest deduction	(17)	(1.9)	(18)	(1.2)
Nondeductibles	19	2.1	21	1.3
Intercompany dividends	-	-	(39)	(2.4)
Other	(16)	(1.8)	(14)	(0.8)
Change in net deferred income taxes	(26)	(3.0)	66	4.2
Total statutory income taxes	$ 242	27.1 %	$ 542	34.3 %

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

A.,
B. &
C. The Company paid a total of $1.51 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first nine months of 2016. See Note 13, Part 4 for details.

During 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 Allstate Corporation ("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 in proportion to the member's Membership Percentage, as defined in the Operating Agreement of Allstate Short Term Pool, LLC ("Operating Agreement"). 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 September 30, 2016, the Company's investment in the Short term pool was $366 million.

There were no other transactions entered into by the Company with related parties in 2016 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.

F. The Company, the Corporation and certain of its wholly-owned affiliated companies are parties to the Operating Agreement, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool's members.

11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity as of September 30, 2016 or December 31, 2015.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first nine months ended September 30:

(in millions)	Pension Benefits 2016	Pension Benefits 2015	Postretirement Benefits 2016	Postretirement Benefits 2015	Special or Contractual Benefits Per SSAP No. 11 2016	Special or Contractual Benefits Per SSAP No. 11 2015
a. Service cost	$ -	$ -	$ 3	$ 4	$ -	$ -
b. Interest cost	-	-	5	7	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(8)	3	-	-
f. Prior service cost or credit	-	-	10	9	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 10	$ 23	$ -	$ -

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

4. The Company paid the following ordinary cash dividends to AIH:

(in millions)

Date of Payment	2016	2015
February 2	$ 450	$ 450
February 25	209	450
March 31	-	148
April 23	-	350
May 12	189	300
July 20	215	215
September 29	200	200
December 18	-	200
Total	$ 1,263	$ 2,313

In addition, the Company paid an ordinary dividend of bonds with fair values of $239 million and accrued interest of $3 million to AIH on February 25, 2016.

10. Cumulative unrealized gains and losses increased unassigned funds by $1.82 billion and $1.25 billion as of September 30, 2016 and December 31, 2015, respectively.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.48 billion and $1.28 billion as of September 30, 2016 and December 31, 2015, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is litigating two class action cases in California in which the plaintiffs allege off-the-clock wage and hour claims. Plaintiffs in both cases seek recovery of unpaid compensation, liquidated damages, penalties, and attorneys' fees and costs.

The first case is *Christopher Williams, et al. v. Allstate Insurance Company*. The *Williams* case is pending in Los Angeles Superior Court and was filed in December 2007. The case involves two classes. The first class includes auto field physical damage adjusters employed in the state of California from January 1, 2005 to the date of final judgment, to the extent the Company failed to pay for off-the-clock work to those adjusters who performed certain duties prior to their first assignments. The other class includes all non-exempt employees in California from December 19, 2006 until June 2011 who received pay statements from Allstate which allegedly did not comply with California law. On April 13, 2016, the court granted the Company's motion to decertify both classes; both classes are thus dissolved unless and until the appellate court orders the classes recertified. On May 17, 2016, plaintiffs filed their notice of appeal.

The second case is *Jack Jimenez, et al. v. Allstate Insurance Company*. *Jimenez* was filed in the U.S. District Court for the Central District of California in September 2010. The plaintiffs allege that they worked off-the-clock; they also allege other California Labor Code violations resulting from purported unpaid overtime. In April 2012, the court certified a class that includes all adjusters in the state of California, except auto field adjusters, from September 29, 2006 to final judgment. Allstate appealed the court's decision to certify the class, first to the Ninth Circuit Court of Appeals and then to the U.S. Supreme Court. On June 15, 2015, the U.S. Supreme Court denied Allstate's petition for a writ of certiorari. The case was scheduled for trial on September 27, 2016. On May 4, 2016, the court vacated that trial date in part because the court had not approved a trial plan.

In addition to the California class actions, the case of *Maria Victoria Perez and Kaela Brown, et al. v. Allstate Insurance Company* was filed in the U.S. District Court for the Eastern District of New York. Plaintiffs allege that no-fault claim adjusters have been improperly classified as exempt employees under New York Labor Law and the Fair Labor Standards Act. The case was filed in April 2011, and the plaintiffs are seeking unpaid wages, liquidated damages, injunctive relief, compensatory and punitive damages, and attorneys' fees. On September 16, 2014, the court certified a class of no-fault adjusters under New York Labor Law and refused to decertify a Fair Labor Standards Act class of no-fault adjusters. Notice to the class was issued in December 2015 and no opt outs were received. During the discovery phase of the case, it was determined that 50 Encompass adjusters had been erroneously omitted from the New York Labor Law and Fair Labor Standards Act classes. On April 8, 2016, notice was sent to the omitted Encompass adjusters. Eleven Encompass adjusters opted in. As a result, there are now 105 members of the Fair Labor Standards Act class and 137 members of the New York Labor Law class.

In the Company's judgment, a loss is not probable in these three cases.

The Florida personal injury protection statute permits insurers to pay personal injury protection benefits for reasonable medical expenses based on certain benefit reimbursement limitations which are authorized by the personal injury protection statute (generally referred to as "fee schedules") resulting from automobile accidents. The Company is involved in litigation challenging whether the Company's personal injury protection policies include sufficient language providing notice of the Company's election to apply the fee schedules.

NOTES TO FINANCIAL STATEMENTS

The Company is litigating one class action, *Randy Rosenberg, et al. v. Allstate Fire & Casualty Insurance Company, Allstate Insurance Company, and Allstate Property & Casualty Insurance Company*, in the U.S. District Court for the Northern District of Illinois. This case is brought on behalf of health care providers and insureds who submitted claims for no-fault benefits under personal injury protection policies which were in effect from 2008 through 2012 and were reimbursed based on the fee schedules. They seek a declaratory judgment that Allstate could not properly apply the fee schedules and seek damages for the difference between what they allege are the reasonable medical expenses payable under the personal injury protection coverage and the fee schedule amounts Allstate actually paid. They also seek recovery of attorneys' fees and costs pursuant to Florida statutes. This case has been stayed by the Illinois federal court pending a decision on this issue by the Florida Supreme Court.

This fee schedule issue has also been the subject of thousands of individual lawsuits filed against Allstate in Florida. On March 18, 2015, in *Stand-Up MRI of Tallahassee, et al. v. Allstate Fire & Casualty Insurance Company,* the District Court of Appeal for the First District unanimously reversed a summary judgment that had been entered against Allstate. The court held that Allstate's language was clear and unambiguous and provided adequate notice of its intent to use the fee schedules. The plaintiff's appeal to the Florida Supreme Court was stayed.

On August 19, 2015, in *Orthopedic Specialists, et al. v. Allstate Insurance Company*, the District Court of Appeal for the Fourth District issued a divided decision (three separate opinions, two against Allstate and one dissenting opinion deeming Allstate's language sufficient), holding that Allstate's language was not sufficient. Allstate's motion for rehearing was denied. The court certified that its decision is in direct conflict with the District Court of Appeal for the First District's decision. Allstate's notice to the Florida Supreme Court seeking to invoke the discretionary jurisdiction of that court was accepted on January 20, 2016. The Florida Medical Association was granted leave to file an amicus brief in support of the plaintiff. The Florida Supreme Court heard oral argument on September 1, 2016, and has taken the matter under advisement. The decision by the Florida Supreme Court will establish Florida law on the sufficiency of Allstate's fee schedule policy language which will be binding on all Florida courts, as well as the Illinois federal class action. An outcome in favor of Allstate's position that the fee schedule policy language was sufficient will result in the resolution of all related claims that are currently in litigation along with those claims that are not currently in litigation. Allstate may be able to seek restitution from some plaintiffs for attorneys' fees and costs. An outcome in the plaintiffs' favor will result in significant costs to Allstate in the form of additional benefits due to medical providers along with penalties, interest, postage, and attorneys' fees. The Company does not know when the Florida Supreme Court will issue their decision.

On March 30, 2016, in *Markley Chiropractic & Acupuncture LLC, et al. v. Allstate Indemnity Insurance Company*, the District Court of Appeal for the Second District unanimously reversed a summary judgment that had been entered against Allstate. The court held that Allstate's language gave legally sufficient notice of its election to use the fee schedules. On June 20, 2016, the plaintiff filed a notice with the Florida Supreme Court seeking to invoke the discretionary jurisdiction of the court. On June 24, 2016, the Florida Supreme Court issued an order staying the entire case pending the disposition of the *Orthopedic Specialists* case.

On July 13, 2016, in *Florida Wellness & Rehabilitation Center of Hialeah, et al. v. Allstate Fire & Casualty Insurance Company*, the District Court of Appeal for the Third District unanimously affirmed summary judgment for Allstate and upheld the validity of Allstate's personal injury protection fee schedule language. The court also certified a conflict with the District Court of Appeal for the Fourth District's decision in *Orthopedic Specialists.* Further appeal of this case to the Florida Supreme Court has been stayed pending the disposition of the *Orthopedic Specialists* case.

In the Company's judgment, a loss is not probable in any of these cases.

Other proceedings

The Company is defending certain matters in the U.S. District Court for the Eastern District of Pennsylvania relating to the Company's agency program reorganization announced in 1999. The principal focus in these matters has related to a release of claims signed by the vast majority of the former agents whose employment contracts were terminated in the reorganization program. The court recently entered a schedule for determining the merits of certain claims asserted in the matters described below, with the release issue to be addressed in unspecified future proceedings.

Romero I: In 2001, approximately 32 former employee agents, on behalf of a putative class of approximately 6,300 former employee agents, filed a putative class action alleging claims for age discrimination under the Age Discrimination in Employment Act ("ADEA"), interference with benefits under Employee Retirement Income security Act ("ERISA"), breach of contract, and breach of fiduciary duty. Plaintiffs also assert a claim for a declaratory judgment that the release of claims constitutes unlawful retaliation and should be set aside. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits.

Romero II: A putative nationwide class action was also filed in 2001 by former employee agents alleging various violations of ERISA ("*Romero II*"). This action has been consolidated with *Romero I.* The *Romero II* plaintiffs, most of whom are also plaintiffs in *Romero I,* are challenging certain amendments to the Agents Pension Plan and seek to have service as exclusive agent independent contractors count toward eligibility for benefits under the Agents Pension Plan. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including loss of benefits as a result of their conversion to exclusive agent independent contractor status or retirement from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorneys' fees and costs. The court granted the Company's initial motion to dismiss the complaint. The Third Circuit Court of Appeals reversed that dismissal and remanded for further proceedings.

Romero I and II consolidated proceedings: In 2004, the court ruled that the release was voidable and certified classes of agents, including a mandatory class of agents who had signed the release, for purposes of effectuating the court's declaratory judgment that the release was voidable. In 2007, the court vacated its ruling and granted the Company's motion for summary judgment on all claims. Plaintiffs appealed and in July 2009, the U.S. Court of Appeals for the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor, remanded the case to the trial court for additional discovery, and instructed the trial court to address the validity of the release after additional discovery. Following the completion of discovery limited to the validity of the release, the parties filed cross motions for summary judgment with respect to the validity of the release. On February 28, 2014, the trial court denied plaintiffs' and the Company's motions for summary judgment, concluding that the question of whether the releases were knowingly and voluntarily signed under a totality of circumstances test raised disputed issues of fact to be resolved at trial. Among other things, the court also held that the release, if valid, would bar all claims in *Romero I and II.* On May 23, 2014, plaintiffs moved to certify a class as to certain issues relating to the validity of the release. The court denied plaintiffs' class certification motion on October 6, 2014, stating, among other things, that individual factors and circumstances must be considered to determine whether each release signer entered into the release knowingly and voluntarily. The court entered an order on December 11, 2014, (a) stating that the court's October 6, 2014 denial of class certification as to release-related issues did not resolve whether issues relating to the merits of plaintiffs' claims may be subject to class certification at a later time, and (b) holding that the court's October 6, 2014 order restarted the running of the statute of limitation for any former employee agent who wished to challenge the validity of the release. In an order entered January 7, 2015, the court denied reconsideration of its December 11, 2014 order and clarified that all statutes of limitations to challenge the release would resume running on March 2, 2015. Since the court's January 7, 2015 order, a total of 459 additional individual plaintiffs have filed separate lawsuits similar to *Romero I* or sought to intervene in the *Romero I* action. Trial proceedings commenced to determine the question of whether the releases of the original named plaintiffs in *Romero I* and *II* were knowingly and voluntarily signed. Additionally, plaintiffs asserted two equitable defenses to the release which were to be determined by the court and not the jury. As to the first trial proceeding involving ten plaintiffs, the jury reached verdicts on June 17, 2015 finding that two plaintiffs signed their releases knowingly and voluntarily and eight plaintiffs did not sign their releases knowingly and voluntarily. On January 28, 2016, the court entered its opinion and judgment finding in Allstate's favor as to all ten plaintiffs on the two equitable defenses to the release. The trial result is not yet final and may be subject to further proceedings. The remaining two trials for the original *Romero I* and *II* plaintiffs were scheduled to commence in the fourth quarter of 2015; however, the order setting these trials was subsequently vacated.

NOTES TO FINANCIAL STATEMENTS

On February 1, 2016, these cases were reassigned to a new judge who initially entered orders addressing pending motions for reconsideration of the dismissal of plaintiffs' state law claims, but then vacated those orders. On April 12, 2016, these cases were again reassigned to a new judge. On May 2, 2016, the new judge entered an order vacating the setting of additional release trials, consolidating all of the original and intervening plaintiffs' claims, and granting leave to file a Consolidated Amended Complaint by May 20, 2016. The court entered a second order on May 2, 2016, scheduling deadlines for completion of discovery and filing of summary judgment motions on the merits of plaintiffs' ERISA and ADEA claims, and setting a non-jury ERISA trial to occur in December 2016. The court's order also sets deadlines for completion of discovery and summary judgment motions with regard to the remaining claims and defenses by the first quarter of 2017, with a jury trial on those claims and defenses to occur in May 2017. The court subsequently clarified the scope of the scheduled trials, ruling that (a) the December 2016 non-jury trial shall only resolve liability on plaintiffs' claims challenging certain plan amendments under ERISA ("Phase I"); (b) the second trial currently scheduled for May 2017 shall resolve alleged interference with employee benefits under ERISA and disparate impact under the ADEA, with the court deciding the ERISA claim ("Phase II"); and (c) plaintiffs' ADEA disparate treatment claims will not be resolved in the second trial but will be resolved in a manner to be determined at a later date. On May 4, 2016, the court entered an order denying Allstate's post-trial motion for judgment as a matter of law with respect to the jury's June 17, 2015 verdicts in favor of eight plaintiffs on the issue whether they knowingly and voluntarily signed their releases.

On May 20, 2016, a Consolidated Amended Complaint was filed on behalf of 499 plaintiffs, most of whom had previously filed separate lawsuits or intervened in *Romero I*. Allstate filed a partial motion to dismiss the Consolidated Amended Complaint, which the court granted in part and denied in part on July 6, 2016. Among other things, the court denied without prejudice Allstate's motion to dismiss the state law claims, granted dismissal of plaintiffs' retaliation claims under the ADEA and ERISA.

Phase I discovery is closed and the Company filed a motion for summary judgment as to all Phase I claims. Plaintiffs did not move for summary judgment. The parties also filed motions seeking to exclude each other's ERISA experts. The court held argument on these motions on October 27, 2016.

On September 2, 2016, in two cases asserting similar claims to those asserted in *Romero I* that had been filed on May 15, 2015, the U.S. District Court for the Southern District of Texas entered judgment in Allstate's favor on statute of limitations and other grounds.

Based on the trial court's February 28, 2014 order in *Romero I* and *II,* if the validity of the release is decided in favor of the Company for any plaintiff, that would preclude any damages or other relief being awarded to that plaintiff. The final resolution of these matters is subject to various uncertainties and complexities including how trials, post trial motions, possible appeals with respect to the validity of the release, and any rulings on the merits will be resolved.

In the Company's judgment, a loss is not probable.

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:

(in millions)	Assets		Liabilities	
	September 30, 2016	**December 31, 2015**	**September 30, 2016**	**December 31, 2015**
a. Swaps	$ 248	$ 280	$ 436	$ 165
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 248	$ 280	$ 436	$ 165

Off-balance sheet financial instruments

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

(in millions)	September 30, 2016	December 31, 2015
Commitments to invest in limited partnership interests	$ 1,477	$ 1,282
Private placement commitments	$ 68	$ 68
Commitments to extend mortgage loans	$ 30	$ -
Other loan commitments	$ 4	$ -

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

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 September 30, 2016 and December 31, 2015, bonds, including LBASS, and common stocks with fair values of $577 million and $280 million, respectively, were on loan under these agreements. 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 about securities lending collateral.

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

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

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 third quarter of 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	7	$ 11	$ 12	$ 1
Bonds	4	3	$ 9	$ 9	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks	None	208	$ 242	$ 265	$ 12

	2015				
Description	**NAIC Designation**	**Number of Transactions**	**Book Value of Securities Sold**	**Cost of Securities Repurchased**	**Gain (Loss)**
Bonds	3	4	$ 7	$ 6	$ -
Bonds	4	5	$ 3	$ 3	$ -
Bonds	5	2	$ 1	$ 1	$ -
Unaffiliated common stocks	None	74	$ 47	$ 49	$ 2

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.

NOTES TO FINANCIAL STATEMENTS

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:

(in millions)	September 30, 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	$ -	$ 520	$ 388	$ 908
U.S. special revenue and special assessment obligations	-	-	2	2
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	-	520	393	913
Perpetual preferred stocks				
Industrial and miscellaneous	-	12	2	14
Unaffiliated common stocks				
Industrial and miscellaneous	2,356	-	45	2,401
Mutual funds	463	106	25	594
Total unaffiliated common stocks	2,819	106	70	2,995
Derivative assets				
Credit contracts	-	-	-	-
Foreign currency contracts	-	2	-	2
Total derivative assets	-	2	-	2
Total assets at fair value	$ 2,819	$ 640	$ 465	$ 3,924
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (10)	$ -	$ (10)
Foreign currency contracts	-	(2)	-	(2)
Total derivative liabilities	-	(12)	-	(12)
Total liabilities at fair value	$ -	$ (12)	$ -	$ (12)

	December 31, 2015			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ 41	$ 2,588	$ 944	$ 3,573
U.S. special revenue and special assessment obligations	-	-	20	20
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	41	2,588	967	3,596
Perpetual preferred stocks				
Industrial and miscellaneous	-	12	16	28
Unaffiliated common stocks				
Industrial and miscellaneous	2,542	-	35	2,577
Mutual funds	320	94	18	432
Total unaffiliated common stocks	2,862	94	53	3,009
Derivative assets				
Credit contracts	-	3	-	3
Foreign currency contracts	-	2	-	2
Total derivative assets	-	5	-	5
Total assets at fair value	$ 2,903	$ 2,699	$ 1,036	$ 6,638
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Foreign currency contracts	-	(1)	-	(1)
Total derivative liabilities	-	(3)	-	(3)
Total liabilities at fair value	$ -	$ (3)	$ -	$ (3)

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

NOTES TO FINANCIAL STATEMENTS

2. The following tables present the rollforward of Level 3 assets and liabilities 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	$ 944	$ 35	$ (454)	$ (7)	$ 14
U.S. special revenue and special assessment obligations	20	2	(20)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	16	-	-	(16)	2
Unaffiliated common stocks					
Industrial and miscellaneous	35	-	-	(2)	1
Mutual funds	18	-	-	-	2
Total assets and liabilities	$ 1,036	$ 37	$ (474)	$ (25)	$ 19

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2016
Bonds					
Industrial and miscellaneous	$ 135	$ -	$ (155)	$ (124)	$ 388
U.S. special revenue and special assessment obligations	-	-	-	-	2
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	2
Unaffiliated common stocks					
Industrial and miscellaneous	19	-	(8)	-	45
Mutual funds	5	-	-	-	25
Total assets and liabilities	$ 159	$ -	$ (163)	$ (124)	$ 465

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	$ 988	$ 99	$ (118)	$ (5)	$ -
U.S. special revenue and special assessment obligations	34	30	-	3	6
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	3	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	18	-	(18)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	24	-	-	(1)	2
Mutual funds	4	-	-	-	-
Total assets and liabilities	$ 1,068	$ 132	$ (136)	$ (3)	$ 8

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2015
Bonds					
Industrial and miscellaneous	$ 319	$ -	$ (244)	$ (176)	$ 883
U.S. special revenue and special assessment obligations	-	-	(44)	(1)	28
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	13	-	-	-	38
Mutual funds	14	-	-	-	18
Total assets and liabilities	$ 346	$ -	$ (268)	$ (177)	$ 970

Transfers into Level 3 during 2016 and 2015 included securities measured at lower of cost or market and reported at fair value in 2016 and 2015, and at cost in 2015 and 2014. In addition, transfers 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. Also, 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.

Transfers out of Level 3 during 2016 and 2015 included securities measured at lower of cost or market and reported at cost in 2016 and 2015, and fair value in 2015 and 2014. In addition, transfers out of Level 3 during 2016 and 2015 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value. Transfers out of Level 3 during 2016 and 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 as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

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.

NOTES TO FINANCIAL STATEMENTS

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, residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS") and asset-backed securities ("ABS"). The primary inputs to the valuation for corporate bonds, including those that are privately placed include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities 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 CMBS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. The primary inputs to the valuation for RMBS and 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 and preferred 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 certain interest rate and foreign currency swap agreements, foreign exchange forward contracts and certain 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.

Level 3 measurements

Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, bank loans, CMBS and ABS. Corporate bonds, including those that are privately placed are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. CMBS and 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.

Both U.S. special revenue and special assessment obligations bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds that are not rated by third party credit rating agencies but receive an NAIC designation. Municipal bonds consist of securities that are not rated by third party credit rating agencies but receive an NAIC designation. The primary inputs to the valuation include 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.

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.

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 admitted values of financial instruments classified as assets:

Financial assets

(in millions)	September 30, 2016					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds:						
Other than LBASS	$ 25,048	$ 24,558	$ 1,453	$ 22,154	$ 1,441	$ -
LBASS	$ 1,707	$ 1,637	$ -	$ 1,551	$ 156	$ -
Preferred stocks	$ 95	$ 55	$ -	$ 82	$ 13	$ -
Unaffiliated common stocks	$ 2,995	$ 2,995	$ 2,819	$ 106	$ 70	$ -
Mortgage loans on real estate	$ 274	$ 269	$ -	$ -	$ 274	$ -
Cash equivalents	$ 214	$ 214	$ -	$ 214	$ -	$ -
Short-term investments	$ 623	$ 623	$ 50	$ 573	$ -	$ -
Derivatives	$ 8	$ 7	$ 1	$ 7	$ -	$ -
Other invested assets:						
Low Income Housing Tax Credit ("LIHTC") property investments	$ 243	$ 237	$ -	$ -	$ 243	$ -
Affiliated surplus notes	$ 25	$ 20	$ -	$ -	$ 25	$ -
Derivative collateral	$ 10	$ 10	$ -	$ 10	$ -	$ -
Securities lending reinvested collateral	$ 19	$ 19	$ -	$ 19	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds:						
Other than LBASS	$ 23,443	$ 23,395	$ 728	$ 21,543	$ 1,172	$ -
LBASS	$ 1,704	$ 1,641	$ -	$ 1,644	$ 60	$ -
Preferred stocks	$ 91	$ 68	$ -	$ 75	$ 16	$ -
Unaffiliated common stocks	$ 3,009	$ 3,009	$ 2,862	$ 94	$ 53	$ -
Mortgage loans on real estate	$ 301	$ 296	$ -	$ -	$ 301	$ -
Cash equivalents	$ 660	$ 660	$ 72	$ 588	$ -	$ -
Short-term investments	$ 190	$ 189	$ 131	$ 59	$ -	$ -
Derivatives	$ 10	$ 12	$ 1	$ 9	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 262	$ 258	$ -	$ -	$ 262	$ -
Affiliated surplus notes	$ 25	$ 19	$ -	$ -	$ 25	$ -
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -
Securities lending reinvested collateral	$ 22	$ 22	$ -	$ 22	$ -	$ -

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 LBASS in Level 2 is primarily based on 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. The fair value of municipal bonds in Level 3 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 the credit quality and industry sector of the issuer. 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 and 3 is based on valuation methods 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 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 Level 2 is based on the valuation methods described in Part A4 of this note.

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

Financial liabilities

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

(in millions)	September 30, 2016					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 594	$ 594	$ -	$ 594	$ -	$ -
Derivatives	$ 13	$ 12	$ 1	$ 12	$ -	$ -

	December 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 290	$ 290	$ -	$ 290	$ -	$ -
Derivatives	$ 4	$ 3	$ 1	$ 3	$ -	$ -

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

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 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.

22. Events Subsequent

An evaluation of subsequent events was made through November 9, 2016 for the Annual Statement issued on November 11, 2016. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus:

($ in millions) Reinsurer	NAIC Group Code	FEIN	September 30, 2016	December 31, 2015
Michigan Catastrophic Claim Association	0000	AA-9991159	$ 2,768	$ 2,802
National Flood Insurance Program	0000	AA-9992201	$ 487	$ 187
New Jersey Unsatisfied Claim and Judgment Fund	0000	AA-9991160	$ 478	$ 487

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first nine months of 2016 and 2015 subject to retrospective rating features was $2.10 billion and $1.77 billion, respectively. These amounts represented 9.8% and 8.4% of total net premiums written in the first nine months of 2016 and 2015, respectively.

F. Risk Sharing Provisions of the Affordable Care Act ("ACA")

The Company is not subject to the risk sharing provisions of the ACA.

25. Changes in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	September 30, 2016	December 31, 2015
Balance as of January 1	$ 15,505	$ 14,665
Incurred related to:		
Current year	15,594	19,097
Prior years	146	139
Total incurred	15,740	19,236
Paid related to:		
Current year	9,545	12,436
Prior years	5,280	5,960
Total paid	14,825	18,396
Balance	$ 16,420	$ 15,505

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.21 billion and $1.70 billion for the nine months ended September 30, 2016 and the year ended December 31, 2015, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformity with generally accepted actuarial principles. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practicable to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $146 million and $139 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2016 and the year ended December 31, 2015, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $710 million and $677 million was included as a reduction of loss reserves as of September 30, 2016 and December 31, 2015, respectively.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2016 or 2015.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$21,637,084 PLEDGED AS COLLATERAL; $2,180,039,769 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $34,684,216 ON DEPOSIT WITH STATE AND $413,515 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,178,128,774

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,625,981,813	$ 4,926,350,793
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 477,892,096	$ 526,637,905
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,103,873,909	$ 5,452,988,698
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 594,726,389

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 591,782,931

16.3 Total payable for securities lending reported on the liability page. $ 594,337,558

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
N/A	BLACKROCK	55 E 52ND ST., NEW YORK, NY 10055
N/A	ARIEL INVESTMENTS LLC	615 EAST MICHIGAN STREET, FLOOR 3, MILWAUKEE, WI 53202

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

5.1 A&H loss percent ..... %

5.2 A&H cost containment percent ..... %

5.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	79,277,144	84,153,622	36,714,189	37,441,567	33,660,077	32,690,383
2.	Alaska AK	L	39,658,843	43,563,697	27,221,123	26,830,945	18,906,160	30,725,829
3.	Arizona AZ	L	41,886,998	45,744,278	21,677,134	22,291,959	25,910,277	25,742,366
4.	Arkansas AR	L	34,834,441	37,521,869	17,282,637	17,862,349	17,209,577	18,567,728
5.	California CA	L	501,618,763	576,695,999	292,113,332	299,848,138	436,771,027	468,143,397
6.	Colorado CO	L	62,582,145	60,770,777	39,560,205	40,615,236	34,992,348	33,785,302
7.	Connecticut CT	L	122,285,996	129,133,222	46,081,467	66,962,111	71,114,932	84,851,974
8.	Delaware DE	L	15,708,869	16,467,880	8,256,381	8,656,501	27,922,167	24,536,171
9.	District of Columbia DC	L	10,868,234	11,327,334	4,179,430	4,291,932	3,200,698	4,267,873
10.	Florida FL	L	395,047,557	404,627,560	199,677,350	219,884,697	313,121,564	304,377,054
11.	Georgia GA	L	177,467,371	190,050,980	88,315,665	97,004,516	86,736,197	81,234,315
12.	Hawaii HI	L	66,518,882	63,036,882	34,210,771	37,738,432	33,142,435	31,215,998
13.	Idaho ID	L	11,562,613	12,495,391	5,337,097	6,170,435	4,796,882	6,890,981
14.	Illinois IL	L	184,429,435	201,792,415	90,975,157	102,747,577	346,360,483	270,310,007
15.	Indiana IN	L	56,335,448	60,977,468	28,010,309	26,700,331	25,890,875	28,485,954
16.	Iowa IA	L	6,953,627	7,442,500	2,328,892	3,389,217	2,755,667	3,020,779
17.	Kansas KS	L	16,867,669	18,111,229	7,942,757	7,274,365	4,954,056	5,043,976
18.	Kentucky KY	L	56,726,950	60,927,714	30,735,389	30,936,868	29,028,181	31,499,068
19.	Louisiana LA	L	228,205,547	235,036,442	185,377,903	78,811,113	376,794,903	116,324,447
20.	Maine ME	L	14,120,795	15,370,738	5,482,294	7,016,169	7,198,030	6,787,920
21.	Maryland MD	L	215,245,726	222,589,271	125,285,133	129,190,147	188,425,031	219,597,635
22.	Massachusetts MA	L	54,225,588	64,698,737	38,569,765	48,899,017	42,437,934	63,023,868
23.	Michigan MI	L	77,504,692	86,545,558	86,196,546	89,864,865	2,492,170,996	2,545,338,970
24.	Minnesota MN	L	23,645,639	25,755,580	10,048,253	13,137,775	24,613,821	25,911,867
25.	Mississippi MS	L	52,552,350	56,766,244	23,614,913	26,590,546	34,813,453	41,454,532
26.	Missouri MO	L	23,236,765	25,432,375	12,541,774	10,868,231	10,368,680	12,106,708
27.	Montana MT	L	5,375,306	5,867,425	4,371,949	2,815,875	4,451,133	11,411,025
28.	Nebraska NE	L	9,640,471	10,159,846	6,635,090	4,115,678	3,444,792	3,790,763
29.	Nevada NV	L	27,013,485	29,939,271	13,766,280	12,806,208	16,241,956	17,954,773
30.	New Hampshire NH	L	16,176,394	17,234,533	7,839,321	10,040,747	14,082,844	10,979,727
31.	New Jersey NJ	N	7,800	1,855	21,239,261	22,850,231	612,708,110	624,411,475
32.	New Mexico NM	L	27,952,668	30,117,175	13,843,070	13,399,554	43,980,878	32,013,700
33.	New York NY	L	873,367,287	917,974,008	484,690,502	550,898,563	1,133,194,750	1,236,759,355
34.	North Carolina NC	L	122,813,750	130,661,061	58,012,381	59,553,728	52,306,032	51,532,769
35.	North Dakota ND	L	10,490,694	11,037,365	7,094,246	5,088,362	4,604,266	4,460,288
36.	Ohio OH	L	120,654,439	126,476,022	57,924,074	63,977,910	77,654,463	97,298,437
37.	Oklahoma OK	L	40,899,245	44,433,312	19,130,849	24,260,037	13,506,890	16,228,272
38.	Oregon OR	L	41,885,997	43,890,444	21,757,079	24,972,484	20,018,799	25,788,870
39.	Pennsylvania PA	L	235,952,936	260,065,756	124,909,764	162,484,028	364,374,941	367,460,189
40.	Rhode Island RI	L	32,585,294	34,467,633	12,839,478	20,917,105	19,808,260	25,457,228
41.	South Carolina SC	L	133,131,592	138,189,836	67,758,839	62,795,909	57,403,824	55,596,249
42.	South Dakota SD	L	3,836,002	3,841,723	2,108,851	1,949,384	4,049,746	2,426,726
43.	Tennessee TN	L	77,465,099	81,456,930	37,590,304	36,403,062	37,299,823	39,753,392
44.	Texas TX	L	81,593,511	83,159,745	111,941,971	66,341,978	53,673,427	70,658,416
45.	Utah UT	L	36,451,478	39,246,776	20,095,318	21,717,039	18,142,904	18,088,633
46.	Vermont VT	L	7,922,126	8,507,162	2,659,768	3,668,321	3,162,134	4,672,250
47.	Virginia VA	L	183,074,708	191,589,944	85,249,982	88,974,774	84,393,110	79,479,976
48.	Washington WA	L	108,787,662	116,217,951	62,227,057	66,889,664	80,363,566	87,629,566
49.	West Virginia WV	L	31,678,035	34,674,243	14,734,689	15,573,455	15,324,638	16,283,747
50.	Wisconsin WI	L	10,434,995	10,746,937	6,421,320	6,662,772	36,322,660	33,693,809
51.	Wyoming WY	L	4,257,275	4,862,635	2,100,820	1,969,653	1,260,117	1,141,309
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L						2,331,511
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L					725,745	
58.	Aggregate Other Alien OT	XXX			39,880	100,233	133,366	101,310
59.	Totals	(a) 51	4,812,816,335	5,131,855,348	2,734,718,006	2,812,251,790	7,465,929,626	7,453,338,864
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX			39,880	100,233	133,366	101,310
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			39,880	100,233	133,366	101,310

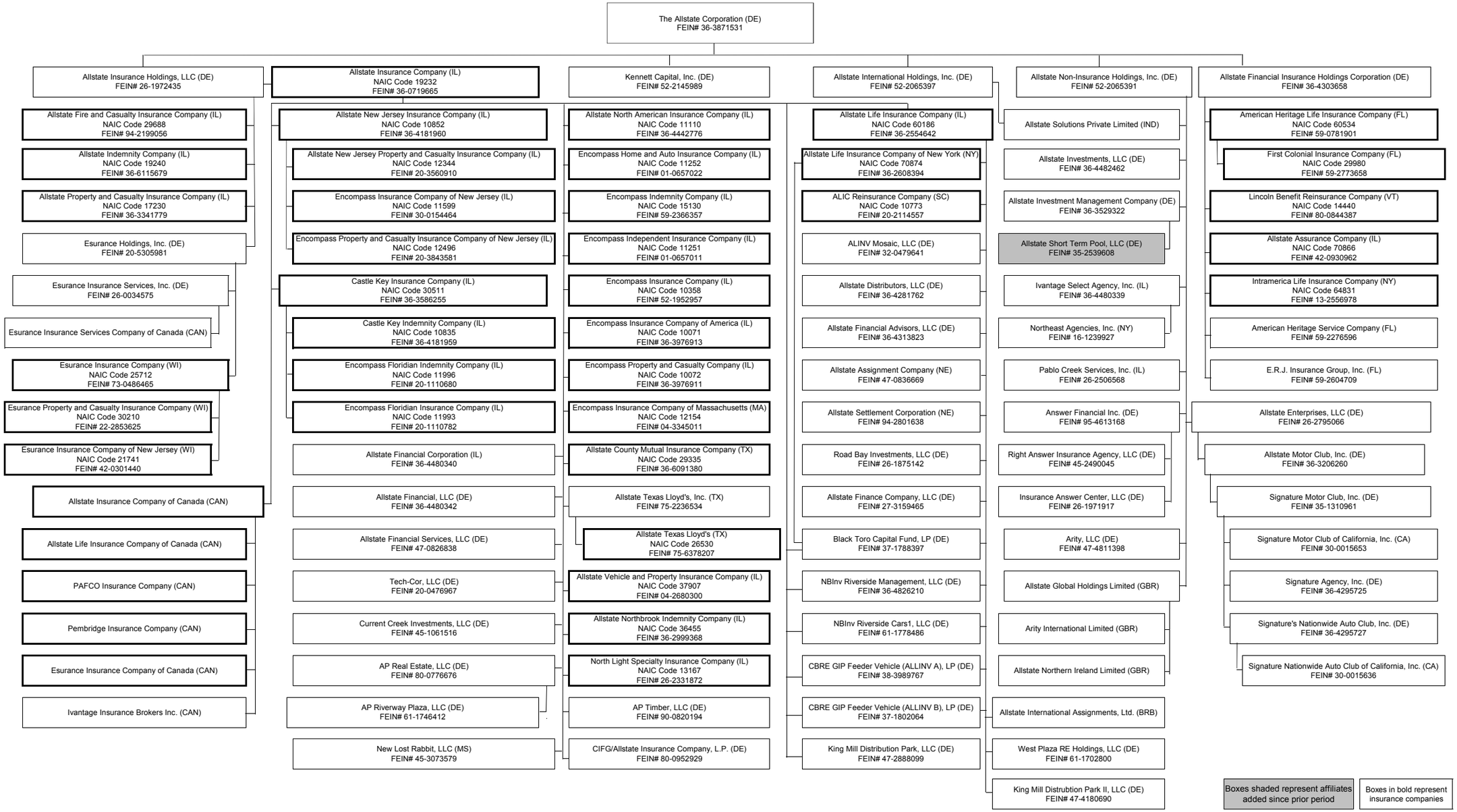
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



Note: Allstate Investment Management Company ("AIMCO"), an affiliate of The Allstate Corporation, is the managing member of Allstate Short Term Pool, LLC. The Allstate Short Term Pool, LLC offers the Short term pool, an investment pool managed by AIMCO, 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 in proportion to the member's Membership Percentage.

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 *
						New York Stock Exchange								
			36-3871531	2877532	0000899051		The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
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	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
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	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	
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	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
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	

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 *
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	DS	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	

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 *
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	
			45-3073579				New Lost Rabbit, LLC	MS	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	380,847	(37,425)	(9.8)	(31.0)
2.	Allied Lines	202,234,353	477,179,198	236.0	39.8
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,674,876,814	699,888,695	41.8	42.9
5.	Commercial multiple peril	194,917,539	127,890,905	65.6	48.5
6.	Mortgage guaranty				
8.	Ocean marine	466,043	33,633	7.2	8.2
9.	Inland marine	44,406,788	14,828,670	33.4	33.7
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	940,927	60,421	6.4	2.0
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	(68,202)	(3,667,208)	5,377.0	782.7
17.1	Other liability - occurrence	61,583,802	54,705,070	88.8	30.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	781,253	8,978,699	1,149.3	1,767.2
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,335,599,506	884,357,996	66.2	74.1
19.3,19.4	Commercial auto liability	175,237,528	151,672,752	86.6	68.8
21.	Auto physical damage	1,200,013,022	505,639,108	42.1	40.9
22.	Aircraft (all perils)				
23.	Fidelity	11,157	5,528	49.5	22.0
24.	Surety	2,201			
26.	Burglary and theft		10,904		
27.	Boiler and machinery	3,510,537	2,048,044	58.3	55.2
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,779,118	812		
35.	Totals	4,896,673,233	2,923,595,801	59.7	52.0
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,779,118	812		
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,779,118	812		

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	270,246	346,600	837,110
2.	Allied Lines	80,018,975	212,169,243	212,780,545
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	586,399,046	1,606,671,458	1,747,151,222
5.	Commercial multiple peril	60,918,912	184,450,930	214,159,337
6.	Mortgage guaranty			
8.	Ocean marine	163,569	510,558	586,275
9.	Inland marine	15,889,790	45,870,818	48,779,592
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	337,287	893,436	976,446
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	(68,202)	(68,202)	145,252
17.1	Other liability - occurrence	22,124,112	62,506,730	64,556,426
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	174,705	637,584	928,019
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	440,888,073	1,323,725,056	1,407,279,507
19.3,19.4	Commercial auto liability	57,185,395	178,559,548	175,456,458
21.	Auto physical damage	396,091,168	1,191,405,494	1,252,913,508
22.	Aircraft (all perils)			
23.	Fidelity	3,946	10,837	10,891
24.	Surety	520	2,415	2,675
26.	Burglary and theft			
27.	Boiler and machinery	977,326	3,393,119	3,406,750
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	638,534	1,730,711	1,885,335
35.	Totals	1,662,013,402	4,812,816,335	5,131,855,348
	DETAILS OF WRITE-INS			
3401.	Identity theft	638,534	1,730,711	1,885,335
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	638,534	1,730,711	1,885,335

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2013 + Prior	4,131,006	1,831,976	5,962,982	1,232,150	65,367	1,297,517	3,134,841	61,570	1,464,451	4,660,862	235,985	(240,588)	(4,603)
2. 2014	2,184,481	696,951	2,881,432	844,174	68,615	912,789	1,450,352	82,797	433,282	1,966,431	110,044	(112,257)	(2,213)
3. Subtotals 2014 + Prior	6,315,487	2,528,927	8,844,414	2,076,324	133,982	2,210,306	4,585,193	144,367	1,897,733	6,627,293	346,029	(352,845)	(6,815)
4. 2015	5,412,431	1,248,478	6,660,909	2,606,465	463,537	3,070,002	2,666,822	318,347	758,090	3,743,259	(139,143)	291,495	152,352
5. Subtotals 2015 + Prior	11,727,918	3,777,405	15,505,323	4,682,789	597,519	5,280,308	7,252,015	462,714	2,655,824	10,370,552	206,886	(61,349)	145,537
6. 2016	XXX	XXX	XXX	XXX	9,544,848	9,544,848	XXX	4,720,349	1,328,907	6,049,256	XXX	XXX	XXX
7. Totals	11,727,918	3,777,405	15,505,323	4,682,789	10,142,367	14,825,156	7,252,015	5,183,063	3,984,730	16,419,808	206,886	(61,349)	145,537
8. Prior Year-End Surplus As Regards Policyholders	15,318,272										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 1.8	2. (1.6)	3. 0.9
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. 1.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	MCCA refund	1,400,597		1,400,597	
2505.	Advances	24,954,883	24,954,883		
2506.	OPEB prepaid benefits	76,810,750	76,810,750		
2507.	Accounts receivable from sale of securities	601,665	601,665		
2508.	Patent intangible asset				333,333
2597.	Summary of remaining write-ins for Line 25 from overflow page	103,767,895	102,367,298	1,400,597	333,333

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deferred gain on intercompany asset transfers	21,670,876	2,104,904
2505.	Deposit for assumed reinsurance from CNA	16,983,040	18,096,568
2506.	Derivative cash	872,452	1,392,605
2507.	Retroactive reinsurance reserve ceded	(5,133,853)	(14,130,522)
2597.	Summary of remaining write-ins for Line 25 from overflow page	34,392,515	7,463,555

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	343,533,133	299,298,079
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	19,727,023	45,024,573
	2.2 Additional investment made after acquisition	6,688,257	28,645,746
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(2,264,127)
5.	Deduct amounts received on disposals		48,950
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	736,259	600,000
8.	Deduct current year's depreciation	20,849,134	26,522,187
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	348,363,020	343,533,133
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	348,363,020	343,533,133

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	295,717,767	370,089,564
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	87,500,000	12,000,000
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	37,582	43,574
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(215,244)
7.	Deduct amounts received on disposals	113,767,928	86,030,960
8.	Deduct amortization of premium and mortgage interest points and commitment fees	8,463	169,168
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	269,478,957	295,717,767
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	269,478,957	295,717,767
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	269,478,957	295,717,767

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,266,999,373	3,265,988,156
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	280,569,699	300,871,774
	2.2 Additional investment made after acquisition	345,587,540	478,924,781
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	56,457,070	(122,308,296)
6.	Total gain (loss) on disposals	(4,783,609)	1,093,144
7.	Deduct amounts received on disposals	326,552,101	586,531,783
8.	Deduct amortization of premium and depreciation	29,308,110	42,063,543
9.	Total foreign exchange change in book/adjusted carrying value	4,228,103	(10,216,510)
10.	Deduct current year's other than temporary impairment recognized	24,617,066	18,758,351
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,568,580,898	3,266,999,373
12.	Deduct total nonadmitted amounts	49,680,997	13,351,678
13.	Statement value at end of current period (Line 11 minus Line 12)	3,518,899,901	3,253,647,695

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	32,739,348,836	33,248,591,169
2.	Cost of bonds and stocks acquired	18,669,410,585	24,748,809,646
3.	Accrual of discount	24,570,707	26,238,043
4.	Unrealized valuation increase (decrease)	631,827,309	(233,872,615)
5.	Total gain (loss) on disposals	88,887,356	113,886,228
6.	Deduct consideration for bonds and stocks disposed of	17,814,327,703	24,744,310,074
7.	Deduct amortization of premium	88,118,602	117,440,332
8.	Total foreign exchange change in book/adjusted carrying value	36,812,368	(38,630,016)
9.	Deduct current year's other than temporary impairment recognized	114,947,024	263,923,214
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,173,463,831	32,739,348,836
11.	Deduct total nonadmitted amounts	4,953,006	4,687,336
12.	Statement value at end of current period (Line 10 minus Line 11)	34,168,510,826	32,734,661,500

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	12,824,748,277	17,961,151,369	17,066,667,129	(460,567,356)	12,393,099,959	12,824,748,277	13,258,665,161	12,603,061,153
2. NAIC 2 (a)	7,103,797,954	1,716,395,998	1,542,950,491	472,910,025	7,148,364,329	7,103,797,954	7,750,153,487	7,441,791,094
3. NAIC 3 (a)	3,327,160,517	462,496,533	308,699,417	82,485,375	3,327,075,026	3,327,160,517	3,563,443,008	3,423,661,908
4. NAIC 4 (a)	2,164,497,538	474,965,100	422,829,368	(64,152,035)	2,048,278,224	2,164,497,538	2,152,481,235	2,101,158,412
5. NAIC 5 (a)	290,513,481	49,533,860	104,018,280	19,135,845	303,548,846	290,513,481	255,164,906	265,114,970
6. NAIC 6 (a)	62,675,427	81,623,159	90,035,781	(2,006,896)	61,275,234	62,675,427	52,255,911	50,646,017
7. Total Bonds	25,773,393,195	20,746,166,019	19,535,200,465	47,804,958	25,281,641,618	25,773,393,195	27,032,163,707	25,885,433,554
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	20,044,824			251,335	19,541,775	20,044,824	20,296,160	19,555,975
10. NAIC 3	32,134,361			143,380	32,386,266	32,134,361	32,277,741	32,388,386
11. NAIC 4								
12. NAIC 5	3,329,813	11,632,500		(12,973,370)	7,923,568	3,329,813	1,988,943	16,403,968
13. NAIC 6								
14. Total Preferred Stock	55,508,998	11,632,500		(12,578,655)	59,851,609	55,508,998	54,562,843	68,348,329
15. Total Bonds and Preferred Stock	25,828,902,193	20,757,798,519	19,535,200,465	35,226,303	25,341,493,228	25,828,902,193	27,086,726,550	25,953,781,883

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 585,629,855 ; NAIC 2 $ 240,418,576 ; NAIC 3 $ 8,572,539 ; NAIC 4 $ 997,547 ; NAIC 5 $ 1,340,550 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	623,355,680	XXX	624,865,697	2,323,567	1,175,090

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	189,495,955	97,103,384
2.	Cost of short-term investments acquired	7,898,693,512	909,980,301
3.	Accrual of discount	536,290	211,036
4.	Unrealized valuation increase (decrease)	(6,014)	(18,780)
5.	Total gain (loss) on disposals	(99,637)	(68,560)
6.	Deduct consideration received on disposals	7,463,301,961	817,596,114
7.	Deduct amortization of premium	1,959,633	115,311
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	2,832	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	623,355,680	189,495,955
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	623,355,680	189,495,955

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	1,587,655
2.	Cost Paid/(Consideration Received) on additions	(4,104,785)
3.	Unrealized Valuation increase/(decrease)	(8,265,291)
4.	Total gain (loss) on termination recognized	(2,037,959)
5.	Considerations received/(paid) on terminations	(3,779,226)
6.	Amortization	(528,720)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(565,323)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(10,135,198)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(10,135,198)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				7,450,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(2,100,000)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	3,307,930			
	3.12 Section 1, Column 15, prior year	2,176,515	1,131,415		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(3,086,723)			
	3.14 Section 1, Column 18, prior year	241,910	(3,328,633)	(2,197,218)	
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	221,208			
	3.24 Section 1, Column 19, prior year	2,418,425	(2,197,218)	(2,197,218)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		2,063,233		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(355,192)	(355,192)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				2,418,425
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(2,418,425)
	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)				5,350,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				5,350,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
963320C@3	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-MONSANTO CO	2FE	5,000,000	5,036,547	5,149,072	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	27,542	84,187	61166W-AS-0	MONSANTO CO	1FE	5,009,006	5,064,885
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-CENTURYLINK INC	2FE	1,500,000	1,507,150	1,611,506	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	8,263	25,256	156700-AW-6	CENTURYLINK INC	3FE	1,498,888	1,586,250
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-CNH INDUSTRIAL CAPITAL LLC	2FE	1,000,000	986,537	1,034,337	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	5,508	16,837	12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC	3FE	981,029	1,017,500
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-PUGET ENERGY INC	2FE	2,500,000	2,520,841	2,931,594	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	42,094	745310-AD-4	PUGET ENERGY INC	2FE	2,507,070	2,889,500
81607#AC7	BASOGJAE7 8.4378 SEK / (1 USD) due 11/07/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	4,000,000	4,000,444	3,945,143	06/30/2016	11/07/2016	BASOGJAE7 8.4378 SEK / (1 USD)		(53,766)	912828-S6-8	TREASURY NOTE	1	4,000,444	3,998,908
81607#AC7	BASOGPM18 8.5238 SEK / (1 USD) due 11/07/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	4,500,000	4,500,499	4,483,495	07/11/2016	11/07/2016	BASOGPM18 8.5238 SEK / (1 USD)		(15,277)	912828-S6-8	TREASURY NOTE	1	4,500,499	4,498,772
05581*AH9	BASOH88T0 3.2735 BRL / (1 USD) due 11/18/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	7,632,339	7,724,030	7,673,759	08/31/2016	11/18/2016	BASOH88T0 3.2735 BRL / (1 USD)		(41,162)	912828-R7-7	TREASURY NOTE	1	7,724,030	7,714,920
05581*AH9	BASOH88R4 3.2735 BRL / (1 USD) due 11/18/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	7,066,935	7,151,834	7,105,287	08/16/2016	11/18/2016	BASOH88R4 3.2735 BRL / (1 USD)		(38,112)	912828-R7-7	TREASURY NOTE	1	7,151,834	7,143,399
98914*AF6	BASOH8N30 14.0887 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	12,409,657	12,558,741	12,299,704	08/18/2016	05/22/2017	BASOH8N30 14.0887 ZAR / (1 USD)		(244,225)	912828-R7-7	TREASURY NOTE	1	12,558,741	12,543,929
98914*AF6	BASOH8NB2 14.055 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	6,090,715	6,163,886	6,022,553	08/18/2016	05/22/2017	BASOH8NB2 14.055 ZAR / (1 USD)		(134,064)	912828-R7-7	TREASURY NOTE	1	6,163,886	6,156,617
PENDING	BASOHDR50 19.9271 MXN / (1 USD) due 03/21/2017, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	14,300,000	14,301,587	14,444,527	09/16/2016	03/21/2017	BASOHDR50 19.9271 MXN / (1 USD)		148,431	912828-S6-8	TREASURY NOTE	1	14,301,587	14,296,096
PENDING	BASOHDR68 19.8767 MXN / (1 USD) due 03/21/2017, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	15,000,000	15,001,665	15,113,426	09/16/2016	03/21/2017	BASOHDR68 19.8767 MXN / (1 USD)		117,521	912828-S6-8	TREASURY NOTE	1	15,001,665	14,995,905
717081C@0	CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-ALLY FINANCIAL INC	1FE	3,250,000	3,285,754	3,394,678	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	1,740	14,678	02005N-AD-2	ALLY FINANCIAL INC	3FE	3,284,014	3,380,000
717081C@0	CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,215,175	5,514,691	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	2,677	22,581	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,212,498	5,492,110
717081C@0	CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-PFIZER INC	1FE	1,750,000	1,749,159	1,794,536	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	937	7,903	717081-DL-4	PFIZER INC	1FE	1,748,222	1,786,633
742718G#0	CDS CS3537285 ON PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TIME WARNER INC	1FE	10,000,000	10,006,296	11,089,931	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	19,536	45,151	887317-AF-2	TIME WARNER INC	2FE	9,986,760	11,044,780
742718G#0	CDS CS3537285 ON PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TYCO ELECTRONICS GROUP SA	1FE	10,000,000	9,996,612	10,221,751	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	19,536	45,151	902133-AN-7	TYCO ELECTRONICS GROUP SA	1FE	9,977,076	10,176,600
216871A*4	CDS CS3739535 ON CBE-COOPIN 100 09/20/20 due 09/20/2017, CDS attached to Cash Security-DELL INC	2FE	2,000,000	2,024,280	2,102,395	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/20	3,345	14,895	24702R-AE-1	DELL INC	3FE	2,020,936	2,087,500
216871A*4	CDS CS3739535 ON CBE-COOPIN 100 09/20/20 due 09/20/2017, CDS attached to Cash Security-EXXON MOBIL CORP	2FE	3,000,000	3,005,017	3,214,876	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/20	5,017	22,342	30231G-AC-6	EXXON MOBIL CORP	1FE	3,000,000	3,192,534
94106LF#1	CDS CS4200321 ON WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,415,967	11,349,074	02/25/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	14,075	128,694	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,401,893	11,220,380

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-HARTFORD CONN	2FE	5,825,000	6,817,637	7,056,828	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(9,293)	85,584	416415-HV-2	HARTFORD CONN	1FE	6,826,930	6,971,244
416515F*0	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-HARTFORD CONN	2FE	4,175,000	4,848,176	5,041,365	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(6,660)	61,342	416415-HU-4	HARTFORD CONN	1FE	4,854,836	4,980,024
81607#AC7	BAS0H23Z4 8.5693 SEK / (1 USD) due 11/07/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	15,568,335	15,570,063	15,593,982	07/19/2016	11/07/2016	BAS0H23Z4 8.5693 SEK / (1 USD)		29,898	912828-S6-8	TREASURY NOTE	1	15,570,063	15,564,085
9999999 - Totals				154,387,897	158,188,509	XXX	XXX	XXX	105,992	385,939	XXX	XXX	XXX	154,281,905	157,802,570

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	31	164,257,384	26	151,374,551	30	167,437,478			31	164,257,384
2. Add: Opened or Acquired Transactions	13	124,043,510	7	30,408,556	12	306,235,820			32	460,687,886
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	21,225	XXX	22,095	XXX	3,600	XXX		XXX	46,920
4. Less: Closed or Disposed of Transactions	18	134,766,200	3	14,194,259	19	319,163,386			40	468,123,845
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,181,367	XXX	173,465	XXX	125,614	XXX		XXX	2,480,447
7. Ending Inventory	26	151,374,551	30	167,437,478	23	154,387,898			23	154,387,898

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	(10,135,198)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,657,930	
3.	Total (Line 1 plus Line 2)		(1,477,268)
4.	Part D, Section 1, Column 5	10,490,436	
5.	Part D, Section 1, Column 6	(11,967,704)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(9,855,251)	
8.	Part B, Section 1, Column 13	213,818	
9.	Total (Line 7 plus Line 8)		(9,641,432)
10.	Part D, Section 1, Column 8	3,709,375	
11.	Part D, Section 1, Column 9	(13,350,808)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	66,136,566	
14.	Part B, Section 1, Column 20	12,909,745	
15.	Part D, Section 1, Column 11	79,046,311	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	659,928,522	418,578,963
2.	Cost of cash equivalents acquired	27,430,414,675	44,449,639,496
3.	Accrual of discount	3,230,200	2,225,351
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(12,739)	(2,759)
6.	Deduct consideration received on disposals	27,879,942,958	44,210,512,529
7.	Deduct amortization of premium	14,313	
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)	213,603,387	659,928,522
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	213,603,387	659,928,522

SCHEDULE A - PART 2

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

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
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				3,784,664
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				197,275
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				622,111
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				69,413
Greenfield Data Center	Rochelle	IL	01/29/2007	VARIOUS				3,419
Tribune Broadcasting Studios	Seattle	WA	07/07/2016	WA-1813 Westlake Avenue, LLC	19,727,023		19,684,418	
0199999. Acquired by Purchase					19,727,023		19,684,418	4,676,882
0399999 - Totals					19,727,023		19,684,418	4,676,882

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, 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

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123581	NASHVILLE	TN		09/14/2016	3.040	42,500,000		63,000,000
123583	CHAPEL HILL	NC		09/15/2016	3.277	25,000,000		39,560,000
0599999. Mortgages in good standing - Commercial mortgages-all other						67,500,000		102,560,000
0899999. Total Mortgages in good standing						67,500,000		102,560,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						67,500,000		102,560,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123299	GREENSBORO	NC		07/21/2011	08/04/2016	13,280,385		(1,214)			(1,214)		13,279,171	13,279,171			
123311	CENTENNIAL	CO		08/03/2011	09/01/2016	10,650,000							10,650,000	10,650,000			
123316	PHILADELPHIA	PA		07/26/2011	07/29/2016	7,370,830							7,370,830	7,370,830			
123319	AUSTIN,	TX		09/14/2011	08/01/2016	17,734,826		15,174			15,174		17,750,000	17,750,000			
123320	PORTLAND	OR		09/14/2011	08/01/2016	22,050,000							22,050,000	22,050,000			
123321	SCOTTSDALE	AZ		09/14/2011	08/01/2016	26,000,000							26,000,000	26,000,000			
123325	CINCINNATI	OH		08/08/2011	08/26/2016	12,759,164							12,759,164	12,759,164			
0199999. Mortgages closed by repayment						109,845,205		13,960			13,960		109,859,164	109,859,164			
123313	LAKEWOOD	CO		07/07/2011		131,207							131,207	131,207			
123333	CLEVELAND	OH		09/30/2011		90,534							90,534	90,534			
123346	WINSTON SALEM	NC		10/13/2011		201,974							201,974	201,974			
123351	AUSTIN	TX		11/16/2011		73,266							73,266	73,266			
123359	BURLINGAME	CA		11/04/2011		137,184							137,184	137,184			
123370	MARLTON	NJ		02/23/2012		81,103							81,103	81,103			
123371	STOUGHTON	MA		02/03/2012		47,928							47,928	47,928			
123525	EDINA	MN		04/10/2015		266,784							266,784	266,784			
0299999. Mortgages with partial repayments						1,029,979							1,029,979	1,029,979			
0599999 - Totals						110,875,184		13,960			13,960		110,889,143	110,889,143			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		02/14/2011	2		80,548		2,183,211	1.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									80,548		2,183,211	XXX
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013			935,192		2,137,946	11.350
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International		07/07/2008	3		78,900		263,000	0.510
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3	520,800			24,279,200	1.030
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3		37,570		707,334	0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		2,371,462		22,564,777	1.010
000000-00-0	AQR STYLE PREMIA FUND LP	GREENWICH	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC		09/16/2016	5	30,000,000				1.000
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3		1,541,648		11,676,046	0.360
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			1,167,706		8,743,274	0.700
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		4,050,430		26,618,883	3.860
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			121,954		9,213,676	3.700
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group		12/22/2011	3		601,988		3,608,845	16.300
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		46,136		836,703	1.120
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital		12/04/2015			11,653,637		10,736,802	28.820
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		2,187		315,039	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP	New York	NY	Blackstone Group		04/18/2007	3		1,272		460,377	0.020
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		726,556		5,478,093	2.310
000000-00-0	BOPA1 LP	NEW YORK	NY	BLACKROCK		07/21/2016		2,327,497			130,672,503	66.500
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015			238,930		4,153,016	10.380
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3	4,540,216	3,852,417		39,171,266	0.330
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		58,139		223,634	1.540
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		843,302		6,492,344	0.410
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015			9,177		13,714,800	7.500
000000-00-0	CHUSA II, INC.	SEOUL	KOR	MBK PARTNERS		04/27/2016		(203,578)				17.690
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		1,332,435		10,110,822	5.250
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016		21,250,000	225,000		3,750,000	14.880
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015			1,295,529		11,039,549	7.130
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015			483,947		950,117	1.610
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		1,312,500		12,789,697	0.660
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			554,976		6,585,256	0.650
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/01/2006	3		18,830		175,982	0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays		02/20/2012	3		964,248		1,970,794	2.250
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS		06/26/2015	3		5,860,552		11,779,366	1.240
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3		564,470		7,129,908	7.040
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			192,655		27,970,397	3.800
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		1,740,000		2,908,389	1.730
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		1,176,500		20,276,096	1.150
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			20,000		70,000	0.200
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		65,987		228,030	1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		4,807,782		11,317,791	9.140
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012			163,000		5,307,280	13.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3		1,526,893		2,120,698	2.530
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		9,372		85,420	2.430
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		24,691		152,590	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		31,819		647,428	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		15,952		763,747	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			2,456,651		2,586,237	2.400
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		5,050,958		17,214,812	1.230
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016			4,181,596		33,520,782	10.430
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			171,622		5,694,329	0.570
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		13,835		99,765	0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		82,939		3,029,120	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		2,625,535		15,669,079	0.410
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC		06/27/2005			5,826		1,925,000	14.060
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			175,000		9,330,076	2.920
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013			271,248		1,094,349	0.150
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		164,963		983,527	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		2,578		1,689,886	2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		14,960		3,194,335	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		1,381,384		12,607,992	0.820
000000-00-0	ONCAP III	Toronto	CAN	ONCAP		07/08/2011	3		2,008,166		1,148,186	2.080
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014			611,499		11,432,005	1.630

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015			16,739			8.420
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			691,499		11,455,264	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			215,060		877,688	1.180
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		161,236		2,558,088	5.140
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013			4,530,553		11,835,882	0.990
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		271,540		827,618	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		6,154		1,155,967	1.290
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		1,946,507		6,505,530	2.370
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016			210,577		13,720,973	4.850
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3		709,406		9,657,063	6.350
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		569,841		1,178,530	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		4,368,586		14,939,651	0.350
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		43,364		17,579,048	2.930
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		118,339		11,274,657	2.430
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3		5,577,972		38,557,768	0.660
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		29,545		1,491,295	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		442,976		2,291,601	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		1,450,065		10,797,993	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		586,360		2,159,027	0.250
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		11,883		712,603	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		311,838		5,607,156	1.590
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013			101,500		19,415,500	1.120
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		67,634		436,381	0.450
1599999. Joint Venture Interests - Common Stock - Unaffiliated								58,434,935	92,383,673		766,451,681	XXX
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			14,981,849		59,932,652	99.010
1699999. Joint Venture Interests - Common Stock - Affiliated									14,981,849		59,932,652	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			39,914		653,522	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			37,762		2,709,317	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			33,831		1,472,371	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			137,985		8,895,262	0.380
000000-00-0	BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	New York	NY	Blackstone Group		06/24/2011			98,528			24.060
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			30,567			3.530
000000-00-0	DEASIL LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		01/14/2015			1,503,522		3,103,737	29.610
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS		07/13/2016		3,183,864	4,545,455		18,139,427	6.250
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			1,246,079		5,835,261	4.660
000000-00-0	JER FUND III	McLean	VA	JER Partners		01/05/2005			1,904			2.190
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014			50,099		2,409,368	1.010
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015			900,850		4,056,685	16.800
000000-00-0	ML-AI VENTURE 3, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		07/22/2016		17,000,000	1,557,369		31,489,566	49.410
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			122,515		2,616,138	0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011			1,621,516		10,780,404	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			18,426		269,858	1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011			280,086		981,831	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			3,157			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			11,565		2,035,759	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			1,114			2.320
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			23,520			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			18,594		2,069,069	1.050
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016		2,631,579			47,368,421	2.500
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			11,814			4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			301,792			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated								22,815,443	12,597,964		144,885,996	XXX
000000-00-0	King Mill Distribution Park, LLC	McHenry County	GA	CB Richard Ellis		02/09/2015			28,449			92.500
1899999. Joint Venture Interests - Real Estate - Affiliated									28,449			XXX
000000-00-0	IRVIN ACQUISITION LLC	DETROIT	MI	CYPRIUM PARTNERS		09/28/2016		428,565				1.430
000000-00-0	OSI GROUP, LLC B3 PREFERRED	AURORA	IL	PRUDENTIAL CAPITAL GROUP		08/15/2016		20,000,000				4.440
2199999. Joint Venture Interests - Other - Unaffiliated								20,428,565				XXX
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
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								10,000,000				XXX
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			7,153		33,202	7.150
4299999. Any Other Class of Assets - Unaffiliated									7,153		33,202	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4499999. Total - Unaffiliated								111,678,943	105,069,338		913,554,090	XXX
4599999. Total - Affiliated									15,010,298		59,932,652	XXX
4699999 - Totals								111,678,943	120,079,635		973,486,742	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	09/08/2016	393,937							393,937	393,937				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/30/2016	1,766,912							1,766,912	1,416,102	(350,810)		(350,810)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							2,160,850							2,160,850	1,810,040	(350,810)		(350,810)	
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	07/26/2016	447,053							447,053	447,053				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	09/29/2016	26,211							26,211	26,211				
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	09/28/2016	185,060							185,060	185,060				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	09/29/2016	27,999	(279,589)				(279,589)		(251,590)			251,590	251,590	31,367
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	09/28/2016	2,793,041							2,793,041	2,793,041				
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	09/28/2016	3,834,932							3,834,932	2,568,119	(1,266,813)		(1,266,813)	
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	09/29/2016	1,121,816							1,121,816	1,121,816				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	07/28/2016	1,045,783							1,045,783	1,045,783				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	Wafra Investment Advisory Group Inc.	03/14/2013	09/19/2016	593,472							593,472	593,472				
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital	12/04/2015	08/15/2016	3,161,703							3,161,703	3,215,542	53,839		53,839	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	09/26/2016	535,082							535,082	535,082				
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	09/30/2016	2,253,531							2,253,531	2,253,531				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	09/27/2016								1,328,161	1,328,161				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	09/20/2016	1,023,458							1,023,458	1,023,458				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	08/17/2016	41,095							41,095	41,095				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	08/09/2016	1,158,074							1,158,074	1,158,074				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/15/2016								534,540	534,540				
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	07/14/2016	45,243							45,243	45,243				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	09/08/2016	678,332							678,332	678,332				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	08/04/2016	134,314							134,314	134,314				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	08/05/2016	102,715							102,715	102,715				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	09/19/2016	914,784							914,784	742,508	(172,276)		(172,276)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	09/02/2016	49,397							49,397	5,350	(44,047)		(44,047)	
000000-00-0	FINTAN CAPITAL PARTNERS, LP	Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP	02/28/2008	04/01/2016	25							25			(25)	(25)	
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners	05/28/2014	04/28/2016	20,956							20,956	20,956				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	08/16/2016	108,566							108,566	108,566				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/11/2016								70	70				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	09/30/2016	97,264							97,264	97,264				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/02/2016	5,301,467							5,301,467	5,301,467				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	07/29/2016	867,012							867,012	867,012				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	08/23/2016	553,298							553,298	553,298				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	09/14/2016	2,514,368							2,514,368	2,514,368				
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital	04/08/2013	08/31/2016									1,270		1,270	1,270	
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	08/17/2016	9,393,247							9,393,247	9,393,247				
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	03/31/2016									9,372		9,372	9,372	
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	09/19/2016	41,874							41,874	41,874				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	07/11/2016	97,886							97,886	97,886				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	08/31/2016	669,134							669,134	669,134				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	08/05/2016	469,071							469,071	469,071				
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners	03/15/2016	08/01/2016								36,799	36,799				
000000-00-0	MARQUETTE TRANSPORTATION COMPANY HOLDINGS LLC	Denver	CO	KRG Capital Partners	03/19/2007	08/22/2016									8,085		8,085	8,085	
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	09/30/2016								829	829				
000000-00-0	MP HOLDCO LLC	NEW YORK	NY	BROAD SKY PARTNERS	01/05/2015	09/13/2016	413,277							413,277	413,277				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	09/16/2016	832,900							832,900	832,900				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	09/02/2016	883,194							883,194	883,194				
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	09/02/2016	1,814,977							1,814,977	1,814,977				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	06/27/2005	09/09/2016	145,498							145,498	145,498				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	09/16/2016	31,862							31,862	31,862				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	07/29/2016	242,300							242,300	242,300				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	09/06/2016	15,864							15,864	13,614	(2,250)		(2,250)	
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	08/17/2016	48,074							48,074	48,074				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	08/05/2016	13,114							13,114	13,114				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	08/24/2016	112,200							112,200	112,200				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	08/30/2016	684,774							684,774	684,774				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	08/30/2016	1,887,882							1,887,882	1,887,882				
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015	09/07/2016	1,259,963							1,259,963	1,259,963				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	09/30/2016	7,642,158							7,642,158	7,642,158				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	09/16/2016	263,261							263,261	263,261				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	09/30/2016	25,370							25,370	25,370				
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	08/15/2016	433,222							433,222	433,222				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	08/10/2016	3,674,655							3,674,655	3,674,655				
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	07/14/2016	854,561							854,561	854,561				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	09/09/2016	200,021							200,021	200,021				
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS	05/31/2016	09/02/2016								387,877	387,877				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	08/30/2016	369,226							369,226	369,226				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	07/11/2016	19,066							19,066	19,066				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	08/22/2016	101,068							101,068	101,068				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	09/23/2016	586,360							586,360	586,360				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	08/05/2016	2,357,700							2,357,700	2,357,700				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	07/21/2016	37,779							37,779	37,779				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							65,257,590	(279,589)				(279,589)		67,266,277	66,105,022	(1,431,547)	270,292	(1,161,255)	31,367
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	09/23/2016	1,745,500							1,745,500	1,745,500				
1699999. Joint Venture Interests - Common Stock - Affiliated							1,745,500							1,745,500	1,745,500				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	08/23/2016	221,202							221,202	221,202				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	09/20/2016	321,449							321,449	321,449				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	08/22/2016	14,481							14,481	1,750	(12,731)		(12,731)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	08/24/2016	640,802							640,802	640,802				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	08/17/2016	1,747,761							1,747,761	1,747,761				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	08/29/2016	885,689							885,689	885,689				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	09/23/2016	3,818,186							3,818,186	3,818,186				
000000-00-0	BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	New York	NY	Blackstone Group	06/24/2011	08/24/2016	80,118,878							80,118,878	80,118,878				
000000-00-0	DEASIL LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	09/30/2016	1,446,831							1,446,831	1,446,831				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	RENO	NV	DERMODY PARTNERS	07/13/2016	08/02/2016								868,746	868,746				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	09/16/2016	257,462							257,462	257,462				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	07/01/2016	268,893							268,893	268,893				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	09/30/2016	824,881							824,881	824,881				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	09/02/2016	303,631							303,631	303,631				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014	07/29/2016	1,150,000							1,150,000	1,150,000				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	09/29/2016	815,816							815,816	815,816				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	09/29/2016	65,671							65,671	65,671				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos	12/22/2011	09/28/2016	1,373,318							1,373,318	1,373,318				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	07/05/2016	1,067,718							1,067,718	1,067,718				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	07/21/2016	348,258							348,258	348,258				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	08/01/2016	3,164,383							3,164,383	3,164,383				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							98,855,309							99,724,055	99,711,324	(12,731)		(12,731)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	07/13/2016								905,903	905,903				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	07/13/2016								905,903	905,903				
1899999. Joint Venture Interests - Real Estate - Affiliated														1,811,807	1,811,807				
000000-00-0	CSFB GEORGIA STATE FUND I LLC	New York	NY	Credit Suisse	12/12/2006	09/30/2016	291,000							291,000	291,000				
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							291,000							291,000	291,000				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	08/30/2016	1,765,965							1,765,965	1,765,965				
4299999. Any Other Class of Assets - Unaffiliated							1,765,965							1,765,965	1,765,965				
4499999. Total - Unaffiliated							168,330,714	(279,589)				(279,589)		171,208,147	169,683,351	(1,795,088)	270,292	(1,524,796)	31,367
4599999. Total - Affiliated							1,745,500							3,557,307	3,557,307				
4699999 - Totals							170,076,214	(279,589)				(279,589)		174,765,454	173,240,658	(1,795,088)	270,292	(1,524,796)	31,367

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-RS-9	TREASURY BOND		08/05/2016	Various		172,740,820	165,000,000	838,655	1
912810-RT-7	TREASURY BOND		09/16/2016	Various		208,488,281	212,500,000	274,830	1Z
912828-2B-5	TREASURY NOTE		08/30/2016	JPMORGAN CHASE & CO.		99,507,813	100,000,000	30,571	1
912828-2C-3	TREASURY NOTE		09/28/2016	Various		289,889,453	290,000,000	86,913	1
912828-2F-6	TREASURY NOTE		09/28/2016	JPMORGAN CHASE & CO.		14,000,547	14,000,000	12,182	1
912828-2G-4	TREASURY NOTE		09/28/2016	Various		119,005,469	119,000,000	26,516	1
912828-R4-4	TREASURY NOTE		07/05/2016	CITIGROUP GLOBAL MARKETS		129,871,635	129,075,000	159,590	1
912828-R7-7	TREASURY NOTE		07/21/2016	MORGAN STANLEY		129,093,750	127,500,000	249,078	1
912828-S2-7	TREASURY NOTE		07/05/2016	Various		259,056,875	257,000,000	44,541	1
912828-S4-3	TREASURY NOTE		08/03/2016	GOLDMAN, SACHS & CO.		29,973,047	30,000,000	12,228	1
912828-S6-8	TREASURY NOTE		09/28/2016	BANK OF AMERICA/MERRILL LYNCH		250,027,344	250,000,000	157,948	1
912828-S7-6	TREASURY NOTE		08/05/2016	Various		299,648,625	299,150,000	45,524	1
912828-T4-2	TREASURY NOTE		09/29/2016	Various		437,540,039	437,500,000		1
0599999. Subtotal - Bonds - U.S. Governments						2,438,843,697	2,430,725,000	1,938,577	XXX
13063C-Z2-9	CALIFORNIA ST		08/31/2016	JPMORGAN CHASE & CO.		6,335,150	5,000,000		1FE
419792-HQ-2	HAWAII ST		09/27/2016	JPMORGAN CHASE & CO.		17,845,005	14,500,000	334,306	1FE
419792-ME-3	HAWAII ST		09/30/2016	CITIGROUP GLOBAL MARKETS		5,212,612	4,210,000		1FE
419792-MF-0	HAWAII ST		09/30/2016	CITIGROUP GLOBAL MARKETS		5,037,280	4,000,000		1FE
419792-MG-8	HAWAII ST		09/30/2016	CITIGROUP GLOBAL MARKETS		5,112,560	4,000,000		1FE
57582R-KY-1	MASSACHUSETTS ST		09/12/2016	Various		12,581,410	9,965,000	19,376	1FE
68609B-SJ-7	OREGON ST		09/13/2016	CITIGROUP GLOBAL MARKETS		3,838,352	2,985,000	46,019	1FE
70914P-B4-3	PENNSYLVANIA ST		07/06/2016	MORGAN STANLEY		13,834,442	11,090,000	36,967	1FE
97705M-ER-2	WISCONSIN ST FOR ISSUES DTD PR		09/15/2016	PRE-REFUNDING		10,491,803	9,615,000	178,946	1Z
97705M-EU-5	WISCONSIN ST FOR ISSUES DTD PR		09/15/2016	PRE-REFUNDING		12,586,890	11,535,000	214,679	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						92,875,504	76,900,000	830,292	XXX
382505-JV-8	GOODYEAR ARIZ		09/28/2016	PIPER JAFFRAY INC.		1,064,996	915,000		1FE
382505-JW-6	GOODYEAR ARIZ		09/28/2016	PIPER JAFFRAY INC.		706,554	600,000		1FE
382505-JY-2	GOODYEAR ARIZ		09/28/2016	PIPER JAFFRAY INC.		673,428	560,000		1FE
718814-Q3-3	PHOENIX ARIZ		08/24/2016	PIPER JAFFRAY INC.		6,432,750	5,000,000		1FE
672325-ZP-5	OAKLAND CALIF UNI SCH DIST ALA		08/05/2016	SEIBERT, BRANFORD INC.		1,873,590	1,500,000		1FE
672325-ZQ-3	OAKLAND CALIF UNI SCH DIST ALA		08/05/2016	SEIBERT, BRANFORD INC.		1,590,888	1,250,000		1FE
672325-ZR-1	OAKLAND CALIF UNI SCH DIST ALA		08/05/2016	SEIBERT, BRANFORD INC.		1,941,315	1,500,000		1FE
91882R-EA-6	VAL VERDE CALIF UNI SCH DIST		09/09/2016	PIPER JAFFRAY INC.		677,452	580,000		1FE
91882R-EB-4	VAL VERDE CALIF UNI SCH DIST		09/09/2016	PIPER JAFFRAY INC.		627,570	500,000		1FE
91882R-EC-2	VAL VERDE CALIF UNI SCH DIST		09/09/2016	PIPER JAFFRAY INC.		829,368	650,000		1FE
101565-G2-9	BOULDER LARIMER & WELD CNTYS C		09/29/2016	BAUM, GEORGE K. & COMPANY		1,044,776	875,000		1FE
101565-G3-7	BOULDER LARIMER & WELD CNTYS C		09/29/2016	BAUM, GEORGE K. & COMPANY		1,532,857	1,255,000		1FE
106534-BH-2	BRECKENRIDGE MTN MET DIST COLO		09/28/2016	PIPER JAFFRAY INC.		216,716	200,000		1FE
106534-BJ-8	BRECKENRIDGE MTN MET DIST COLO		09/28/2016	PIPER JAFFRAY INC.		174,293	160,000		1FE
106534-BK-5	BRECKENRIDGE MTN MET DIST COLO		09/28/2016	PIPER JAFFRAY INC.		343,530	295,000		1FE
106534-BM-1	BRECKENRIDGE MTN MET DIST COLO		09/28/2016	PIPER JAFFRAY INC.		258,045	220,000		1FE
406792-4P-3	HAMDEN CONN		08/10/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,697,739	1,430,000		1FE
406792-4R-9	HAMDEN CONN		08/10/2016	RAYMOND JAMES & ASSOCIATES, INC.		549,990	450,000		1FE
645020-2T-4	NEW HAVEN CONN		08/17/2016	RAYMOND JAMES & ASSOCIATES, INC.		719,148	600,000		1FE
645020-2V-9	NEW HAVEN CONN		08/17/2016	RAYMOND JAMES & ASSOCIATES, INC.		4,939,920	4,000,000		1FE
645020-2W-7	NEW HAVEN CONN		08/17/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,874,895	1,500,000		1FE
34153Q-EK-8	FLORIDA ST BRD ED PUB ED FOR I		07/07/2016	MORGAN STANLEY		11,602,787	9,080,000		1FE
005176-JK-9	ADA & CANYON CNTYS IDAHO JT SC		09/08/2016	PIPER JAFFRAY INC.		657,083	540,000		1FE
005176-JL-7	ADA & CANYON CNTYS IDAHO JT SC		09/08/2016	PIPER JAFFRAY INC.		1,241,710	1,000,000		1FE
005176-JM-5	ADA & CANYON CNTYS IDAHO JT SC		09/08/2016	PIPER JAFFRAY INC.		1,265,840	1,000,000		1FE
005176-JN-3	ADA & CANYON CNTYS IDAHO JT SC		09/08/2016	PIPER JAFFRAY INC.		2,267,355	1,760,000		1FE
484026-MQ-9	KANE CNTY ILL CMNTY UNIT SCH D		09/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,138,025	2,500,000		1FE
35483L-LZ-6	FRANKLIN TWP IND SCH BLDG CORP		09/16/2016	CITY SECURITIES CORPORATION		1,195,480	1,000,000		1FE
35483L-MA-0	FRANKLIN TWP IND SCH BLDG CORP		09/16/2016	CITY SECURITIES CORPORATION		572,280	500,000		1FE
35483L-MB-8	FRANKLIN TWP IND SCH BLDG CORP		09/16/2016	CITY SECURITIES CORPORATION		1,334,949	1,100,000		1FE
35483L-MD-4	FRANKLIN TWP IND SCH BLDG CORP		09/16/2016	CITY SECURITIES CORPORATION		2,462,120	2,000,000		1FE
35483L-ME-2	FRANKLIN TWP IND SCH BLDG CORP		09/16/2016	CITY SECURITIES CORPORATION		1,238,870	1,000,000		1FE
35483L-MG-7	FRANKLIN TWP IND SCH BLDG CORP		09/16/2016	CITY SECURITIES CORPORATION		1,254,830	1,000,000		1FE
40785E-W8-5	HAMILTON SOUTHEASTERN IND CONS		09/14/2016	CITY SECURITIES CORPORATION		1,937,882	1,570,000		1FE
40785E-W9-3	HAMILTON SOUTHEASTERN IND CONS		09/14/2016	CITY SECURITIES CORPORATION		2,488,100	2,000,000		1FE
40785E-X8-4	HAMILTON SOUTHEASTERN IND CONS		09/14/2016	CITY SECURITIES CORPORATION		2,415,817	1,925,000		1FE
590252-PX-4	MERRILLVILLE IND MULTI SCH BLD		08/03/2016	CITY SECURITIES CORPORATION		2,090,144	1,720,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
590252-QA-3	MERRILLVILLE IND MULTI SCH BLD		08/03/2016	CITY SECURITIES CORPORATION		1,353,516	1,085,000		1FE
478718-M6-3	JOHNSON CNTY KANS UNI SCH DIST		08/11/2016	PIPER JAFFRAY INC.		924,008	750,000		1FE
478718-P4-5	JOHNSON CNTY KANS UNI SCH DIST		08/11/2016	PIPER JAFFRAY INC.		1,934,416	1,600,000		1FE
478718-P5-2	JOHNSON CNTY KANS UNI SCH DIST		08/11/2016	PIPER JAFFRAY INC.		2,156,018	1,750,000		1FE
478718-P6-0	JOHNSON CNTY KANS UNI SCH DIST		08/11/2016	PIPER JAFFRAY INC.		2,194,570	1,750,000		1FE
478718-P7-8	JOHNSON CNTY KANS UNI SCH DIST		08/11/2016	PIPER JAFFRAY INC.		2,864,723	2,250,000		1FE
478740-SY-0	JOHNSON CNTY KANS UNI SCH DIST		09/21/2016	BAUM, GEORGE K. & COMPANY		1,596,488	1,250,000		1FE
478740-TQ-6	JOHNSON CNTY KANS UNI SCH DIST		09/21/2016	BAUM, GEORGE K. & COMPANY		567,820	500,000		1FE
478740-TS-2	JOHNSON CNTY KANS UNI SCH DIST		09/21/2016	BAUM, GEORGE K. & COMPANY		1,236,660	1,000,000		1FE
478740-TT-0	JOHNSON CNTY KANS UNI SCH DIST		09/21/2016	BAUM, GEORGE K. & COMPANY		798,043	635,000		1FE
018033-GZ-7	ALLEN PARK MICH PUB SCH DIST		07/15/2016	STIFEL CAPITAL MARKETS		2,635,755	2,115,000		1FE
079203-ET-8	BELLEVUE MICH CMNTY SCHS		09/14/2016	RAYMOND JAMES & ASSOCIATES, INC.		602,075	525,000		1FE
079203-EU-5	BELLEVUE MICH CMNTY SCHS		09/14/2016	RAYMOND JAMES & ASSOCIATES, INC.		641,333	550,000		1FE
079203-EV-3	BELLEVUE MICH CMNTY SCHS		09/14/2016	RAYMOND JAMES & ASSOCIATES, INC.		680,438	575,000		1FE
722273-DS-5	PINCONNING MICH AREA SCHS		09/28/2016	RAYMOND JAMES & ASSOCIATES, INC.		761,535	675,000		1FE
722273-DT-3	PINCONNING MICH AREA SCHS		09/28/2016	RAYMOND JAMES & ASSOCIATES, INC.		792,526	700,000		1FE
722273-DU-0	PINCONNING MICH AREA SCHS		09/28/2016	RAYMOND JAMES & ASSOCIATES, INC.		827,338	730,000		1FE
512462-WY-4	LAKEVILLE MINN INDPT SCH DIST		09/09/2016	JPMORGAN CHASE & CO.		6,112,092	5,230,000	93,704	1FE
687136-LH-2	ORONO MINN INDPT SCH DIST NO 2		07/08/2016	JEFFERIES & COMPANY, INC.		3,902,415	3,220,000		1FE
803820-KR-9	SARTELL MINN INDPT SCH DIST NO		09/16/2016	PIPER JAFFRAY INC.		3,045,875	2,500,000	19,097	1FE
803820-KS-7	SARTELL MINN INDPT SCH DIST NO		08/08/2016	B. C. ZIEGLER AND COMPANY		5,261,363	4,210,000	8,771	1FE
803820-KT-5	SARTELL MINN INDPT SCH DIST NO		09/12/2016	Various		4,547,900	3,580,000	17,194	1FE
677522-HU-1	OHIO ST		09/27/2016	JPMORGAN CHASE & CO.		21,973,627	17,275,000	251,927	1FE
742327-EP-0	PRINCETON OHIO CITY SCH DIST		08/18/2016	RBC DOMINION SECURITIES		1,431,313	1,150,000		1FE
742327-EQ-8	PRINCETON OHIO CITY SCH DIST		08/18/2016	RBC DOMINION SECURITIES		627,091	495,000		1FE
742327-ER-6	PRINCETON OHIO CITY SCH DIST		08/18/2016	RBC DOMINION SECURITIES		991,714	785,000		1FE
840658-MW-5	SOUTH-WESTERN CITY SCH DIST OH		08/04/2016	FIFTH THIRD SECURITIES, INC.		3,162,000	2,500,000		1FE
515408-BL-5	LANE CNTY ORE SCH DIST NO 069		07/15/2016	PIPER JAFFRAY INC.		1,472,798	1,240,000		1FE
515408-BM-3	LANE CNTY ORE SCH DIST NO 069		07/15/2016	PIPER JAFFRAY INC.		770,979	635,000		1FE
515408-BN-1	LANE CNTY ORE SCH DIST NO 069		07/15/2016	PIPER JAFFRAY INC.		905,784	730,000		1FE
515408-BP-6	LANE CNTY ORE SCH DIST NO 069		07/15/2016	PIPER JAFFRAY INC.		689,185	545,000		1FE
515408-BQ-4	LANE CNTY ORE SCH DIST NO 069		07/15/2016	PIPER JAFFRAY INC.		811,024	630,000		1FE
515408-BR-2	LANE CNTY ORE SCH DIST NO 069		07/15/2016	PIPER JAFFRAY INC.		1,174,041	900,000		1FE
984674-HR-5	YAMHILL CNTY ORE SCH DIST NO 0		07/27/2016	PIPER JAFFRAY INC.		504,047	415,000		1FE
984674-HS-3	YAMHILL CNTY ORE SCH DIST NO 0		07/27/2016	PIPER JAFFRAY INC.		836,102	675,000		1FE
984674-HT-1	YAMHILL CNTY ORE SCH DIST NO 0		07/27/2016	PIPER JAFFRAY INC.		1,048,489	830,000		1FE
132033-HF-1	CAMBRIA CNTY PA		09/08/2016	PRE-REFUNDING		312,741	285,000	1,465	1FE
132033-HH-7	CAMBRIA CNTY PA		09/08/2016	PRE-REFUNDING		363,712	315,000	1,619	1FE
132033-HQ-7	CAMBRIA CNTY PA		09/08/2016	PRE-REFUNDING		504,774	460,000	2,364	1FE
132033-HS-3	CAMBRIA CNTY PA		09/08/2016	PRE-REFUNDING		790,928	685,000	3,520	1FE
022447-F8-4	ALVIN TEX INDPT SCH DIST		08/04/2016	PIPER JAFFRAY INC.		912,975	745,000	1,035	1FE
022447-F9-2	ALVIN TEX INDPT SCH DIST		08/04/2016	PIPER JAFFRAY INC.		1,249,730	1,000,000	1,389	1FE
022447-G2-6	ALVIN TEX INDPT SCH DIST		08/04/2016	PIPER JAFFRAY INC.		1,271,100	1,000,000	1,389	1FE
088365-EZ-0	BEXAR CNTY TEX HOSP DIST		08/10/2016	SEIBERT, BRANFORD INC.		1,678,320	1,400,000		1FE
088365-FA-4	BEXAR CNTY TEX HOSP DIST		08/10/2016	SEIBERT, BRANFORD INC.		1,526,875	1,250,000		1FE
088365-FB-2	BEXAR CNTY TEX HOSP DIST		08/10/2016	SEIBERT, BRANFORD INC.		1,865,700	1,500,000		1FE
088365-FC-0	BEXAR CNTY TEX HOSP DIST		08/10/2016	SEIBERT, BRANFORD INC.		3,106,488	2,460,000		1FE
445047-DR-1	HUMBLE TEX INDPT SCH DIST		08/03/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,566,282	1,230,000	2,563	1FE
445047-EQ-2	HUMBLE TEX INDPT SCH DIST		08/03/2016	RAYMOND JAMES & ASSOCIATES, INC.		2,546,800	2,000,000	4,167	1FE
802207-RR-3	SANTA FE TEX INDPT SCH DIST		09/28/2016	BAUM, GEORGE K. & COMPANY		1,296,820	1,025,000	3,417	1FE
802207-RS-1	SANTA FE TEX INDPT SCH DIST		09/28/2016	BAUM, GEORGE K. & COMPANY		1,925,820	1,500,000	5,000	1FE
495260-D8-1	KING CNTY WASH SCH DIST NO 414		08/10/2016	D.A. DAVIDSON & CO.		1,324,296	1,080,000		1FE
495260-E3-1	KING CNTY WASH SCH DIST NO 414		08/10/2016	D.A. DAVIDSON & CO.		1,876,112	1,450,000		1FE
495260-F9-7	KING CNTY WASH SCH DIST NO 414		08/10/2016	D.A. DAVIDSON & CO.		3,176,025	2,500,000		1FE
921586-BX-0	VANCOUVER LIBR CAP FACS AREA W		08/04/2016	PIPER JAFFRAY INC.		2,647,891	2,095,000		1FE
921586-BY-8	VANCOUVER LIBR CAP FACS AREA W		08/04/2016	PIPER JAFFRAY INC.		3,063,598	2,390,000		1FE
962525-HM-6	WHATCOM CNTY WASH SCH DIST NO		09/14/2016	PIPER JAFFRAY INC.		1,376,240	1,095,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						183,151,416	147,185,000	418,619	XXX
18452G-AC-3	CLEAN WTR SVCS ORE REV		09/16/2016	CITIGROUP GLOBAL MARKETS		1,215,600	1,000,000		1FE
18452G-AD-1	CLEAN WTR SVCS ORE REV		09/16/2016	CITIGROUP GLOBAL MARKETS		1,241,150	1,000,000		1FE
18452G-AE-9	CLEAN WTR SVCS ORE REV		09/16/2016	CITIGROUP GLOBAL MARKETS		632,230	500,000		1FE
18452G-AF-6	CLEAN WTR SVCS ORE REV		09/16/2016	CITIGROUP GLOBAL MARKETS		1,771,796	1,380,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
283822-MQ-4	EL PASO TEX WTR & SWR REV		07/20/2016	HUTCHINSON SHOCKEY ERLEY & CO.		871,759	700,000		1FE
283822-MR-2	EL PASO TEX WTR & SWR REV		07/20/2016	HUTCHINSON SHOCKEY ERLEY & CO.		884,779	700,000		1FE
432347-LZ-3	HILLSBOROUGH CNTY FLA UTIL REF		07/12/2016	WELLS FARGO		4,809,104	3,755,000		1FE
45505M-EQ-5	INDIANA ST FIN AUTH WASTEWATER		09/09/2016	JPMORGAN CHASE & CO.		2,761,396	2,200,000		1FE
57584X-UC-3	MASSACHUSETTS ST DEV FIN AGY R		08/03/2016	CITIGROUP GLOBAL MARKETS		365,340	300,000		1FE
57584X-UE-9	MASSACHUSETTS ST DEV FIN AGY R		08/03/2016	CITIGROUP GLOBAL MARKETS		977,012	775,000		1FE
57584X-UF-6	MASSACHUSETTS ST DEV FIN AGY R		08/03/2016	CITIGROUP GLOBAL MARKETS		1,019,152	800,000		1FE
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS		8,873,900	7,000,000		1FE
628575-BS-0	MYRTLE BEACH S C TAX INCREMENT		09/23/2016	WELLS FARGO		1,091,403	900,000		1FE
70869P-LC-9	PENNSYLVANIA ECONOMIC DEV FING		09/21/2016	RBC DOMINION SECURITIES		1,187,560	1,000,000		1FE
70869P-LD-7	PENNSYLVANIA ECONOMIC DEV FING		09/21/2016	RBC DOMINION SECURITIES		2,118,760	1,750,000		1FE
70869P-LE-5	PENNSYLVANIA ECONOMIC DEV FING		09/21/2016	RBC DOMINION SECURITIES		1,535,038	1,250,000		1FE
70869P-LF-2	PENNSYLVANIA ECONOMIC DEV FING		09/21/2016	RBC DOMINION SECURITIES		3,721,260	3,000,000		1FE
70869P-LG-0	PENNSYLVANIA ECONOMIC DEV FING		09/21/2016	RBC DOMINION SECURITIES		2,695,176	2,150,000		1FE
735352-PZ-3	PORT ST LUCIE FLA UTIL REV		08/11/2016	CITIGROUP GLOBAL MARKETS		634,805	500,000		1FE
74265L-K9-8	PRIVATE COLLEGES & UNIVS AUTH		09/21/2016	BARCLAYS		765,866	630,000		1FE
882854-YC-0	TEXAS WATER DEV BRD		09/21/2016	BANK OF AMERICA/MERRILL LYNCH		7,901,766	6,225,000		1FE
882854-YD-8	TEXAS WATER DEV BRD		09/21/2016	BANK OF AMERICA/MERRILL LYNCH		6,437,500	5,000,000		1FE
896576-PK-5	TRINITY RIVER AUTH TEX TEN MIL		09/01/2016	RBC DOMINION SECURITIES		1,146,568	920,000		1FE
382512-DX-6	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		1,594,348	1,400,000		1FE
382512-DY-4	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		673,348	575,000		1FE
382512-DZ-1	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		899,258	750,000		1FE
382512-EH-0	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		1,148,971	1,040,000		1FE
382512-EL-1	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		1,426,822	1,190,000		1FE
382512-EM-9	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		734,766	600,000		1FE
382512-EP-2	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		758,094	600,000		1FE
382512-EQ-0	GOODYEAR ARIZ PUB IMPT CORP MU		09/30/2016	JPMORGAN CHASE & CO.		896,784	700,000		1FE
071808-JP-5	BAXTER CNTY ARK HOSP REV		06/13/2016	Various				188	2FE
071808-JR-1	BAXTER CNTY ARK HOSP REV		06/13/2016	Various				208	2FE
071808-JT-7	BAXTER CNTY ARK HOSP REV		06/13/2016	Various				229	2FE
071808-JV-2	BAXTER CNTY ARK HOSP REV		06/13/2016	Various				254	2FE
745392-HX-1	PULASKI CNTY ARK HOSP REV		07/22/2016	STEPHENS, INC.		1,253,490	1,000,000		1FE
745392-HZ-6	PULASKI CNTY ARK HOSP REV		07/22/2016	STEPHENS, INC.		634,890	500,000		1FE
283062-BX-4	EL DORADO CALIF IRR DIST REV		07/13/2016	CITIGROUP GLOBAL MARKETS		606,070	500,000		1FE
283062-BY-2	EL DORADO CALIF IRR DIST REV		07/13/2016	CITIGROUP GLOBAL MARKETS		620,065	500,000		1FE
283062-BZ-9	EL DORADO CALIF IRR DIST REV		07/13/2016	CITIGROUP GLOBAL MARKETS		949,358	750,000		1FE
79766D-GQ-6	SAN FRANCISCO CALIF CITY & CNT		09/16/2016	GOLDMAN, SACHS & CO.		7,520,460	6,000,000		1FE
79766D-GR-4	SAN FRANCISCO CALIF CITY & CNT		09/16/2016	GOLDMAN, SACHS & CO.		8,921,990	7,000,000		1FE
900190-HH-5	TURLOCK CALIF IRR DIST REV		09/23/2016	CITIGROUP GLOBAL MARKETS		1,225,810	1,000,000		1FE
900190-HJ-1	TURLOCK CALIF IRR DIST REV		09/23/2016	CITIGROUP GLOBAL MARKETS		933,555	750,000		1FE
900190-HK-8	TURLOCK CALIF IRR DIST REV		09/23/2016	CITIGROUP GLOBAL MARKETS		1,563,424	1,235,000		1FE
90104P-BD-1	TUSTIN CALIF CMNTY REDEV AGY S		09/16/2016	PIPER JAFFRAY INC.		586,555	500,000		1FE
90104P-BF-6	TUSTIN CALIF CMNTY REDEV AGY S		09/16/2016	PIPER JAFFRAY INC.		541,854	425,000		1FE
913366-GV-6	UNIV CALIF REGTS MED CTR POOLE		08/11/2016	BARCLAYS		1,868,190	1,500,000		1FE
913366-GW-4	UNIV CALIF REGTS MED CTR POOLE		08/11/2016	BARCLAYS		1,588,600	1,250,000		1FE
14849Q-DV-7	CASTLE ROCK COLO WTR & SWR ENT		07/08/2016	STIFEL CAPITAL MARKETS		633,230	500,000		1FE
14849Q-DX-3	CASTLE ROCK COLO WTR & SWR ENT		07/08/2016	STIFEL CAPITAL MARKETS		1,311,290	1,000,000		1FE
14849Q-DY-1	CASTLE ROCK COLO WTR & SWR ENT		07/08/2016	STIFEL CAPITAL MARKETS		556,470	450,000		1FE
20774Y-L6-2	CONNECTICUT ST HEALTH & EDL FA		08/24/2016	CITIGROUP GLOBAL MARKETS		3,226,104	2,530,000		1FE
207758-VK-6	CONNECTICUT ST SPL TAX OBLIG R		09/14/2016	SEIBERT, BRANFORD INC.		6,095,450	5,000,000		1FE
072245-GJ-6	BAY CNTY FLA WTR SYS REV		09/23/2016	RBC DOMINION SECURITIES		1,225,220	1,000,000		1FE
072245-GL-1	BAY CNTY FLA WTR SYS REV		09/23/2016	RBC DOMINION SECURITIES		1,324,754	1,050,000		1FE
114894-VV-7	BROWARD CNTY FLA ARPT SYS REV		08/05/2016	FIRST TENNESSEE BANK		619,370	500,000	8,958	1FE
153476-BE-5	CENTRAL FLA EXPWY AUTH SR LIEN		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		2,502,120	2,000,000		1FE
153476-BF-2	CENTRAL FLA EXPWY AUTH SR LIEN		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		3,315,374	2,620,000		1FE
432347-MA-7	HILLSBOROUGH CNTY FLA UTIL REF		07/12/2016	WELLS FARGO		4,648,261	3,565,000		1FE
523510-ER-2	LEE CNTY FLA SOLID WASTE SYS R		08/25/2016	BANK OF AMERICA/MERRILL LYNCH		2,097,288	1,750,000		2FE
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE		09/30/2016	RBC DOMINION SECURITIES		824,763	670,000		1FE
790420-NF-6	ST JOHNS CNTY FLA WTR & SWR RE		09/30/2016	RBC DOMINION SECURITIES		941,940	750,000		1FE
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE		09/30/2016	RBC DOMINION SECURITIES		1,277,250	1,000,000		1FE
790420-NH-2	ST JOHNS CNTY FLA WTR & SWR RE		09/30/2016	RBC DOMINION SECURITIES		1,295,720	1,000,000		1FE
70360P-ED-9	PAULDING CNTY GA WTR & SEW REV		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		1,798,563	1,445,000		1FE

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

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70360P-EE-7	PAULDING CNTY GA WTR & SEW REV		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		1,605,813	1,270,000		1FE
70360P-EF-4	PAULDING CNTY GA WTR & SEW REV		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		2,935,288	2,285,000		1FE
74265L-L3-0	PRIVATE COLLEGES & UNIVS AUTH		09/21/2016	BARCLAYS		944,738	750,000		1FE
74265L-L4-8	PRIVATE COLLEGES & UNIVS AUTH		09/21/2016	BARCLAYS		1,666,942	1,305,000		1FE
74265L-L5-5	PRIVATE COLLEGES & UNIVS AUTH		09/21/2016	BARCLAYS		1,643,278	1,270,000		1FE
764603-BE-5	RICHMOND CNTY GA HOSP AUTH REV		09/16/2016	MORGAN STANLEY		1,148,830	1,000,000		1FE
764603-BF-2	RICHMOND CNTY GA HOSP AUTH REV		09/16/2016	MORGAN STANLEY		941,296	800,000		1FE
764603-BG-0	RICHMOND CNTY GA HOSP AUTH REV		09/16/2016	MORGAN STANLEY		1,197,430	1,000,000		1FE
764603-BH-8	RICHMOND CNTY GA HOSP AUTH REV		09/16/2016	MORGAN STANLEY		1,213,940	1,000,000		1FE
764603-BJ-4	RICHMOND CNTY GA HOSP AUTH REV		09/16/2016	MORGAN STANLEY		1,722,672	1,400,000		1FE
764603-BK-1	RICHMOND CNTY GA HOSP AUTH REV		09/16/2016	MORGAN STANLEY		1,245,760	1,000,000		1FE
45204E-KU-1	ILLINOIS FIN AUTH REV		09/14/2016	BARCLAYS		297,673	250,000		1FE
45204E-KV-9	ILLINOIS FIN AUTH REV		09/14/2016	BARCLAYS		785,207	650,000		1FE
45204E-KW-7	ILLINOIS FIN AUTH REV		09/14/2016	BARCLAYS		1,357,774	1,110,000		1FE
45204E-KX-5	ILLINOIS FIN AUTH REV		09/14/2016	BARCLAYS		1,015,849	820,000		1FE
45204E-LM-8	ILLINOIS FIN AUTH REV		09/16/2016	BARCLAYS		463,524	400,000		1FE
45204E-LN-6	ILLINOIS FIN AUTH REV		09/16/2016	BARCLAYS		283,601	240,000		1FE
45204E-LP-1	ILLINOIS FIN AUTH REV		09/16/2016	BARCLAYS		630,231	525,000		1FE
45204E-LQ-9	ILLINOIS FIN AUTH REV		09/16/2016	BARCLAYS		425,586	350,000		1FE
45204E-LS-5	ILLINOIS FIN AUTH REV		09/16/2016	BARCLAYS		1,242,700	1,000,000		1FE
665250-CG-9	NORTHERN ILL MUN PWR AGY PWR P		08/24/2016	GOLDMAN, SACHS & CO.		2,575,804	2,110,000		1FE
665250-CJ-3	NORTHERN ILL MUN PWR AGY PWR P		08/24/2016	GOLDMAN, SACHS & CO.		2,513,880	2,000,000		1FE
455114-LZ-9	INDIANA ST UNIV REVS		09/08/2016	BARCLAYS		1,726,536	1,395,000		1FE
455114-MA-3	INDIANA ST UNIV REVS		09/08/2016	BARCLAYS		780,648	620,000		1FE
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY		08/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		998,215	845,000		1FE
546589-A3-6	LOUISVILLE & JEFFERSON CNTY KY		08/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		6,722,407	5,275,000		1FE
546589-ZY-1	LOUISVILLE & JEFFERSON CNTY KY		08/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		1,267,539	1,050,000		1FE
546589-ZZ-8	LOUISVILLE & JEFFERSON CNTY KY		08/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		2,283,783	1,855,000		1FE
54659L-BF-0	LOUISVILLE & JEFFERSON CNTY KY		07/13/2016	JPMORGAN CHASE & CO.		1,225,460	1,000,000		1FE
54659L-BG-8	LOUISVILLE & JEFFERSON CNTY KY		07/13/2016	JPMORGAN CHASE & CO.		2,552,495	2,055,000		1FE
57584X-VZ-1	MASSACHUSETTS ST DEV FIN AGY R		09/14/2016	MORGAN STANLEY		867,503	750,000		2FE
57584X-WA-5	MASSACHUSETTS ST DEV FIN AGY R		09/14/2016	MORGAN STANLEY		588,570	500,000		2FE
57584X-WB-3	MASSACHUSETTS ST DEV FIN AGY R		09/14/2016	MORGAN STANLEY		1,194,760	1,000,000		2FE
57584X-WC-1	MASSACHUSETTS ST DEV FIN AGY R		09/14/2016	MORGAN STANLEY		1,208,590	1,000,000		2FE
57584X-WD-9	MASSACHUSETTS ST DEV FIN AGY R		09/14/2016	MORGAN STANLEY		525,202	430,000		2FE
386316-MP-5	GRAND RAPIDS MICH WTR SUPPLY S		09/08/2016	CITIGROUP GLOBAL MARKETS		119,761	100,000		1FE
386316-MQ-3	GRAND RAPIDS MICH WTR SUPPLY S		09/08/2016	CITIGROUP GLOBAL MARKETS		213,656	175,000		1FE
386316-MR-1	GRAND RAPIDS MICH WTR SUPPLY S		09/08/2016	CITIGROUP GLOBAL MARKETS		124,580	100,000		1FE
386316-MS-9	GRAND RAPIDS MICH WTR SUPPLY S		09/08/2016	CITIGROUP GLOBAL MARKETS		208,753	165,000		1FE
59447T-LW-1	MICHIGAN FIN AUTH REV		09/14/2016	GOLDMAN, SACHS & CO.		1,524,549	1,300,000		1FE
59447T-LX-9	MICHIGAN FIN AUTH REV		09/14/2016	GOLDMAN, SACHS & CO.		2,085,948	1,750,000		1FE
59447T-LY-7	MICHIGAN FIN AUTH REV		09/14/2016	GOLDMAN, SACHS & CO.		3,384,500	2,800,000		1FE
59447T-LZ-4	MICHIGAN FIN AUTH REV		09/14/2016	GOLDMAN, SACHS & CO.		2,449,800	2,000,000		1FE
59447T-MA-8	MICHIGAN FIN AUTH REV		09/14/2016	GOLDMAN, SACHS & CO.		8,665,300	7,000,000		1FE
594612-DF-7	MICHIGAN ST		07/14/2016	LOOP CAPITAL MARKETS		6,166,400	5,000,000		1FE
60637A-LF-7	MISSOURI ST HEALTH & EDL FACS		09/21/2016	GOLDMAN, SACHS & CO.		580,935	500,000		1FE
60637A-LG-5	MISSOURI ST HEALTH & EDL FACS		09/21/2016	GOLDMAN, SACHS & CO.		296,885	250,000		1FE
60637A-LH-3	MISSOURI ST HEALTH & EDL FACS		09/21/2016	GOLDMAN, SACHS & CO.		362,496	300,000		1FE
60637A-LJ-9	MISSOURI ST HEALTH & EDL FACS		09/21/2016	GOLDMAN, SACHS & CO.		1,226,810	1,000,000		1FE
60637A-LK-6	MISSOURI ST HEALTH & EDL FACS		09/21/2016	GOLDMAN, SACHS & CO.		1,615,614	1,300,000		1FE
60637A-LL-4	MISSOURI ST HEALTH & EDL FACS		09/21/2016	GOLDMAN, SACHS & CO.		1,741,748	1,385,000		1FE
259230-ME-7	DOUGLAS CNTY NEB HOSP AUTH NO		08/04/2016	BARCLAYS		753,763	625,000		1FE
259230-MF-4	DOUGLAS CNTY NEB HOSP AUTH NO		08/04/2016	BARCLAYS		951,847	775,000		1FE
259230-MG-2	DOUGLAS CNTY NEB HOSP AUTH NO		08/04/2016	BARCLAYS		2,058,936	1,650,000		1FE
259230-MH-0	DOUGLAS CNTY NEB HOSP AUTH NO		08/04/2016	BARCLAYS		1,798,558	1,420,000		1FE
914641-7D-1	UNIVERSITY NEB UNIV REVS		07/14/2016	AMERITAS INVESTMENT CORP		4,331,997	3,490,000		1FE
914641-7E-9	UNIVERSITY NEB UNIV REVS		07/14/2016	AMERITAS INVESTMENT CORP		4,641,942	3,665,000		1FE
914641-7F-6	UNIVERSITY NEB UNIV REVS		07/14/2016	AMERITAS INVESTMENT CORP		2,574,940	2,000,000		1FE
914641-7G-4	UNIVERSITY NEB UNIV REVS		07/14/2016	AMERITAS INVESTMENT CORP		5,265,517	4,030,000		1FE
914641-7X-7	UNIVERSITY NEB UNIV REVS		07/14/2016	AMERITAS INVESTMENT CORP		1,862,173	1,475,000		1FE
914641-7Y-5	UNIVERSITY NEB UNIV REVS		07/14/2016	AMERITAS INVESTMENT CORP		1,283,620	1,000,000		1FE
914641-7Z-2	UNIVERSITY NEB UNIV REVS		07/14/2016	AMERITAS INVESTMENT CORP		2,117,261	1,625,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
645790-BJ-4	NEW JERSEY HEALTH CARE FACS FI		08/17/2016	MORGAN STANLEY		1,277,276	1,100,000		2FE
645790-BK-1	NEW JERSEY HEALTH CARE FACS FI		08/17/2016	MORGAN STANLEY		1,561,910	1,325,000		2FE
645790-BM-7	NEW JERSEY HEALTH CARE FACS FI		08/17/2016	MORGAN STANLEY		1,210,520	1,000,000		2FE
645790-BN-5	NEW JERSEY HEALTH CARE FACS FI		08/17/2016	MORGAN STANLEY		1,223,180	1,000,000		2FE
645790-BP-0	NEW JERSEY HEALTH CARE FACS FI		08/17/2016	MORGAN STANLEY		1,233,810	1,000,000		2FE
645790-EJ-1	NEW JERSEY HEALTH CARE FACS FI		09/21/2016	GOLDMAN, SACHS & CO.		2,334,780	2,000,000		1FE
645790-EK-8	NEW JERSEY HEALTH CARE FACS FI		09/21/2016	GOLDMAN, SACHS & CO.		2,385,740	2,000,000		1FE
645790-EL-6	NEW JERSEY HEALTH CARE FACS FI		09/21/2016	GOLDMAN, SACHS & CO.		3,310,439	2,725,000		1FE
645790-EM-4	NEW JERSEY HEALTH CARE FACS FI		09/21/2016	GOLDMAN, SACHS & CO.		4,005,723	3,250,000		1FE
645790-EN-2	NEW JERSEY HEALTH CARE FACS FI		09/21/2016	GOLDMAN, SACHS & CO.		5,938,688	4,750,000		1FE
645790-EP-7	NEW JERSEY HEALTH CARE FACS FI		09/21/2016	GOLDMAN, SACHS & CO.		1,582,750	1,250,000		1FE
702826-JU-3	PASSAIC VALLEY N J SEW COMMRS		07/14/2016	RAYMOND JAMES & ASSOCIATES, INC.		801,602	655,000		1FE
702826-KS-6	PASSAIC VALLEY N J SEW COMMRS		07/14/2016	JPMORGAN CHASE & CO.		5,586,214	4,455,000		1FE
02765U-LR-3	AMERICAN MUN PWR OHIO INC REV		09/20/2016	RBC DOMINION SECURITIES		2,318,980	2,000,000		1FE
02765U-LS-1	AMERICAN MUN PWR OHIO INC REV		09/20/2016	RBC DOMINION SECURITIES		2,372,660	2,000,000		1FE
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV		09/20/2016	RBC DOMINION SECURITIES		2,104,460	1,740,000		1FE
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV		09/20/2016	RBC DOMINION SECURITIES		982,480	800,000		1FE
02765U-LV-4	AMERICAN MUN PWR OHIO INC REV		09/20/2016	RBC DOMINION SECURITIES		770,586	620,000		1FE
02765U-LW-2	AMERICAN MUN PWR OHIO INC REV		09/20/2016	RBC DOMINION SECURITIES		1,256,800	1,000,000		1FE
186352-RB-8	CLEVELAND OHIO ARPT SYS REV		09/15/2016	STIFEL CAPITAL MARKETS		3,587,920	3,010,000		1FE
186352-RC-6	CLEVELAND OHIO ARPT SYS REV		09/19/2016	THE WILLIAMS CAPITAL GROUP, L.P.		1,270,794	1,050,000		1FE
407287-LY-5	HAMILTON CNTY OHIO SALES TAX		08/04/2016	RBC DOMINION SECURITIES		3,712,470	3,000,000		1FE
407287-LZ-2	HAMILTON CNTY OHIO SALES TAX		08/04/2016	RBC DOMINION SECURITIES		4,027,648	3,200,000		1FE
407287-MA-6	HAMILTON CNTY OHIO SALES TAX		08/04/2016	RBC DOMINION SECURITIES		4,328,268	3,400,000		1FE
889396-RN-9	TOLEDO OHIO WTRWKS REV		08/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,244,590	1,000,000		1FE
889396-RQ-2	TOLEDO OHIO WTRWKS REV		08/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,284,510	1,000,000		1FE
889396-RR-0	TOLEDO OHIO WTRWKS REV		08/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,316,182	1,010,000		1FE
081653-BT-3	BEND ORE WTR REV		07/14/2016	WELLS FARGO		278,471	225,000		1FE
081653-BU-0	BEND ORE WTR REV		07/14/2016	WELLS FARGO		631,175	500,000		1FE
081653-BV-8	BEND ORE WTR REV		07/14/2016	WELLS FARGO		1,285,290	1,000,000		1FE
081653-BW-6	BEND ORE WTR REV		07/14/2016	WELLS FARGO		606,872	465,000		1FE
081653-BX-4	BEND ORE WTR REV		07/14/2016	WELLS FARGO		536,928	410,000		1FE
298191-L4-7	EUGENE ORE ELEC UTIL REV		08/24/2016	RBC DOMINION SECURITIES		1,247,900	1,000,000		1FE
298191-L5-4	EUGENE ORE ELEC UTIL REV		08/24/2016	RBC DOMINION SECURITIES		1,399,882	1,100,000		1FE
298191-L6-2	EUGENE ORE ELEC UTIL REV		08/24/2016	RBC DOMINION SECURITIES		1,863,965	1,440,000		1FE
70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC		08/05/2016	BANK OF AMERICA/MERRILL LYNCH		4,922,155	3,865,000		1FE
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL		08/03/2016	SEIBERT, BRANFORD INC.		1,240,590	1,000,000		1FE
709221-UC-7	PENNSYLVANIA ST TPK COMMN OIL		08/03/2016	SEIBERT, BRANFORD INC.		3,194,775	2,500,000		1FE
717823-8A-9	PHILADELPHIA PA GAS WKS REV		08/19/2016	BANK OF AMERICA/MERRILL LYNCH		1,523,325	1,250,000		2FE
717823-8B-7	PHILADELPHIA PA GAS WKS REV		08/19/2016	BANK OF AMERICA/MERRILL LYNCH		1,853,325	1,500,000		2FE
717823-8C-5	PHILADELPHIA PA GAS WKS REV		08/19/2016	BANK OF AMERICA/MERRILL LYNCH		1,876,395	1,500,000		2FE
961017-QL-7	WESTMORELAND CNTY PA MUN AUTH		07/15/2016	PIPER JAFFRAY INC.		6,253,200	5,000,000		1FE
762244-EZ-0	RHODE IS ST HEALTH & EDL BLDG		07/27/2016	MORGAN STANLEY		2,348,680	2,000,000		2FE
837151-RY-7	SOUTH CAROLINA ST PUB SVCS AUT		07/22/2016	BARCLAYS		487,112	400,000		1FE
837151-SA-8	SOUTH CAROLINA ST PUB SVCS AUT		07/22/2016	BARCLAYS		1,246,430	1,000,000		1FE
837151-SB-6	SOUTH CAROLINA ST PUB SVCS AUT		07/22/2016	BARCLAYS		911,470	725,000		1FE
837152-TY-3	SOUTH CAROLINA TRANSN INFRASTR		07/07/2016	WELLS FARGO		4,088,323	3,215,000		1FE
837152-TZ-0	SOUTH CAROLINA TRANSN INFRASTR		07/07/2016	WELLS FARGO		6,654,450	5,140,000		1FE
41415W-BZ-4	HARRIS CNTY TEX HOSP DIST REV		09/29/2016	JPMORGAN CHASE & CO.		1,455,450	1,240,000		1FE
41415W-CA-8	HARRIS CNTY TEX HOSP DIST REV		09/29/2016	JPMORGAN CHASE & CO.		2,388,720	2,000,000		1FE
41415W-CB-6	HARRIS CNTY TEX HOSP DIST REV		09/29/2016	JPMORGAN CHASE & CO.		2,726,685	2,250,000		1FE
41415W-CC-4	HARRIS CNTY TEX HOSP DIST REV		09/29/2016	JPMORGAN CHASE & CO.		3,964,793	3,230,000		1FE
41415W-CD-2	HARRIS CNTY TEX HOSP DIST REV		09/29/2016	JPMORGAN CHASE & CO.		1,864,275	1,500,000		1FE
858620-Y7-6	STEPHEN F AUSTIN ST UNIV TEX U		09/08/2016	JPMORGAN CHASE & CO.		553,559	450,000		1FE
858620-Y8-4	STEPHEN F AUSTIN ST UNIV TEX U		09/08/2016	JPMORGAN CHASE & CO.		624,415	500,000		1FE
858620-Y9-2	STEPHEN F AUSTIN ST UNIV TEX U		09/08/2016	JPMORGAN CHASE & CO.		632,990	500,000		1FE
882756-7S-2	TEXAS ST PUB FIN AUTH REV		08/26/2016	LOOP CAPITAL MARKETS		1,251,010	1,000,000		1FE
882756-7T-0	TEXAS ST PUB FIN AUTH REV		08/26/2016	LOOP CAPITAL MARKETS		1,901,325	1,500,000		1FE
915115-7N-3	UNIVERSITY TEX PERM UNIV FD		08/04/2016	JPMORGAN CHASE & CO.		3,291,035	2,650,000		1FE
915115-7P-8	UNIVERSITY TEX PERM UNIV FD		08/04/2016	JPMORGAN CHASE & CO.		4,330,336	3,420,000		1FE
915115-7Q-6	UNIVERSITY TEX PERM UNIV FD		08/04/2016	JPMORGAN CHASE & CO.		4,663,961	3,625,000		1FE
3135G0-P4-9	FANNIE MAE		08/31/2016	GOLDMAN, SACHS & CO.		14,976,600	15,000,000		1FE

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3137EA-EB-1	FHLMC		07/19/2016	TD SECURITIES		4,987,900	5,000,000		1FE
3135G0-N8-2	FNMA		08/17/2016	CITIGROUP GLOBAL MARKETS		4,979,750	5,000,000		1FE
68611R-BD-9	OREM UTAH WTR & STORM SWR REV		09/28/2016	BAUM, GEORGE K. & COMPANY		1,676,969	1,425,000		1FE
68611R-BE-7	OREM UTAH WTR & STORM SWR REV		09/28/2016	BAUM, GEORGE K. & COMPANY		1,709,997	1,475,000		1FE
3137EA-ED-7	FREDDIE MAC		09/15/2016	BARCLAYS		19,991,400	20,000,000		1Z
353406-RM-5	FRANKLIN CNTY WASH PUB UTIL DI		09/21/2016	RBC DOMINION SECURITIES		425,712	350,000		1FE
353406-RN-3	FRANKLIN CNTY WASH PUB UTIL DI		09/21/2016	RBC DOMINION SECURITIES		862,043	700,000		1FE
353406-RP-8	FRANKLIN CNTY WASH PUB UTIL DI		09/21/2016	RBC DOMINION SECURITIES		904,285	725,000		1FE
353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DI		09/21/2016	RBC DOMINION SECURITIES		631,610	500,000		1FE
495289-4C-1	KING CNTY WASH SWR REV		09/13/2016	CITIGROUP GLOBAL MARKETS		7,545,120	6,000,000		1FE
495289-4D-9	KING CNTY WASH SWR REV		09/13/2016	CITIGROUP GLOBAL MARKETS		10,938,870	8,550,000		1FE
97712D-SR-8	WISCONSIN ST HEALTH & EDL FACS		09/16/2016	BARCLAYS		792,474	650,000		1FE
97712D-SS-6	WISCONSIN ST HEALTH & EDL FACS		09/16/2016	BARCLAYS		679,404	550,000		1FE
97712D-ST-4	WISCONSIN ST HEALTH & EDL FACS		09/16/2016	BARCLAYS		1,875,540	1,500,000		1FE
97712D-UL-8	WISCONSIN ST HEALTH & EDL FACS		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		878,907	790,000		1FE
97712D-UM-6	WISCONSIN ST HEALTH & EDL FACS		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		951,082	835,000		1FE
97712D-UN-4	WISCONSIN ST HEALTH & EDL FACS		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,016,488	875,000		1FE
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,084,662	920,000		1FE
97712D-UQ-7	WISCONSIN ST HEALTH & EDL FACS		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,155,794	970,000		1FE
97712D-UR-5	WISCONSIN ST HEALTH & EDL FACS		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,219,776	1,015,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						449,921,220	370,490,000	9,838	XXX
020053-AS-3	2013-8A_ALM8 CLO	E	09/28/2016	BANK OF AMERICA/MERRILL LYNCH		20,250,000	20,250,000		1FE
88579Y-AU-5	3M CO		09/14/2016	MORGAN STANLEY		39,978,800	40,000,000		1FE
00255X-AD-1	ABACUS INNOVATIONS CORP (AKA LEIDO		09/06/2016	CITIBANK		3,990,000	4,000,000		3FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		07/05/2016	EXCHANGE		1,574,036	1,575,000	39,528	4FE
00449#-AD-7	ACCRUENT LLC 2ND LIEN (BABSON)		09/23/2016	BABSON CAPITAL MANAGEMENT LLC		1,237,500	1,250,000		5Z
00488P-AB-1	ACRISURE LLC TLB		08/12/2016	J. P. MORGAN SECURITIES, INC.		307,373	310,169		4Z
00507V-AG-4	ACTIVISION BLIZZARD INC		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		16,979,260	17,000,000		2FE
00507V-AJ-8	ACTIVISION BLIZZARD INC		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		8,467,190	8,500,000		2Z
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	E	09/30/2016	Various		22,018,531	21,920,000	75,715	3FE
001055-AR-3	AFLAC INCORPORATED		09/14/2016	WELLS FARGO		8,434,975	8,500,000		1Z
02660V-AY-4	AHMA_05-2 RMBS		09/26/2016	SCHEDULED PAY UP			41		1FM
00138C-AB-4	AIG GLOBAL FUNDING ABS		09/29/2016	DEUTSCHE BANK AG		24,953,750	25,000,000		1Z
00913R-AA-4	AIR LIQUIDE FINANCE SA	F	09/22/2016	HSBC SECURITIES, INC.		24,940,000	25,000,000		1FE
00913R-AB-2	AIR LIQUIDE FINANCE SA	F	09/22/2016	HSBC SECURITIES, INC.		16,908,710	17,000,000		1FE
00913R-AC-0	AIR LIQUIDE FINANCE SA	F	09/22/2016	HSBC SECURITIES, INC.		16,957,330	17,000,000		1FE
00913R-AD-8	AIR LIQUIDE FINANCE SA	F	09/22/2016	HSBC SECURITIES, INC.		12,701,805	12,750,000		1Z
00913R-AE-6	AIR LIQUIDE FINANCE SA	F	09/22/2016	HSBC SECURITIES, INC.		4,241,373	4,250,000		1Z
00169Q-AC-3	AIR MEDICAL GROUP HLDGS TLB1		08/24/2016	MORGAN STANLEY DEAN WITTER		492,500	500,000		1Z
00928Q-AN-1	AIRCASTLE LTD	E	08/23/2016	BANK OF AMERICA/MERRILL LYNCH		2,190,000	2,000,000	3,361	3FE
013093-AA-7	ALBERTSONS COMPANIES LLC		08/23/2016	Various		7,249,390	6,791,000	86,052	4FE
013093-AC-3	ALBERTSONS COMPANIES LLC		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		6,650,000	6,650,000		4FE
013822-AA-9	ALCOA NEDERLAND HOLDING B.V.	E	09/22/2016	MORGAN STANLEY		3,650,000	3,650,000		3Z
013822-AB-7	ALCOA NEDERLAND HOLDING B.V.	E	09/22/2016	MORGAN STANLEY		1,460,000	1,460,000		3FE
01881U-AD-7	ALLIANT HLDGS INTER TLB		08/03/2016	MORGAN STANLEY DEAN WITTER		495,000	500,000		4FE
90350V-AH-1	ALLIED UNIVERSAL HOLDCO INCR TL		08/04/2016	CREDIT SUISSE		1,239,139	1,251,656		4FE
019736-AD-9	ALLISON TRANSMISSION INC		09/14/2016	Various		14,025,338	13,950,000		3FE
02079K-AC-1	ALPHABET INC		08/02/2016	MORGAN STANLEY		4,895,950	5,000,000		1FE
02209S-AT-0	ALTRIA GROUP INC ABS		08/25/2016	CITIGROUP GLOBAL MARKETS		10,413,400	10,000,000	33,542	1FE
02209S-AV-5	ALTRIA GROUP INC ABS		09/13/2016	DEUTSCHE BANK AG		8,373,775	8,500,000		1AM
00164V-AD-5	AMC NETWORKS INC		08/08/2016	CREDIT SUISSE		12,180,000	12,000,000	218,333	3FE
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		09/19/2016	MORGAN STANLEY		8,500,000	8,500,000		1FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		09/19/2016	MORGAN STANLEY		5,100,000	5,100,000		1FE
02376R-AA-0	AMERICAN AIRLINES GROUP INC		08/23/2016	Various		6,426,750	6,275,000	119,491	3FE
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SU		07/07/2016	Various		3,122,500	3,000,000	12,778	4FE
02665W-BE-0	AMERICAN HONDA FINANCE CORPORATION	R	07/07/2016	BARCLAYS		9,990,000	10,000,000		1FE
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION	R	07/07/2016	BNP CAPITAL MARKETS		4,248,598	4,250,000		1FE
031162-BZ-2	AMGEN INC		08/10/2016	GOLDMAN, SACHS & CO.		9,170,820	8,500,000	112,200	1Z
031162-CG-3	AMGEN INC		08/10/2016	CITIGROUP GLOBAL MARKETS		14,983,650	15,000,000		2FE
031162-CH-1	AMGEN INC		08/10/2016	CITIGROUP GLOBAL MARKETS		9,974,900	10,000,000		2FE
031162-CJ-7	AMGEN INC		08/10/2016	GOLDMAN, SACHS & CO.		9,993,900	10,000,000		2FE
00175P-AA-1	AMN HEALTHCARE INC		09/23/2016	SUNTRUST INVESTMENT SERVICES, INC.		7,947,813	7,900,000		4FE

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035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	08/23/2016	GOLDMAN, SACHS & CO.		10,128,900	10,000,000	13,194	1FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	R	08/25/2016	Various		39,053,988	37,750,000	170,060	1FE
03690A-AA-4	ANTERO MIDSTREAM PART FI		09/19/2016	Various		6,627,450	6,600,000	3,637	4FE
03674X-AC-0	ANTERO RESOURCES CORP		07/26/2016	STIFEL CAPITAL MARKETS		1,190,625	1,250,000	10,321	3FE
03674X-AF-3	ANTERO RESOURCES CORP		09/16/2016	BANK OF AMERICA/MERRILL LYNCH		3,784,438	3,775,000	64,883	3FE
037833-BZ-2	APPLE INC		07/28/2016	JPMORGAN CHASE & CO.		8,476,795	8,500,000		1FE
037833-CB-4	APPLE INC		07/28/2016	GOLDMAN, SACHS & CO.		33,466,500	33,500,000		1FE
037833-CC-2	APPLE INC		07/28/2016	GOLDMAN, SACHS & CO.		56,920,770	57,000,000		1FE
037833-CD-0	APPLE INC		07/28/2016	GOLDMAN, SACHS & CO.		6,358,106	6,375,000		1FE
038522-AL-2	ARAMARK SERVICES INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		3,666,250	3,500,000	20,429	3FE
038522-AM-0	ARAMARK SERVICES INC		07/26/2016	WELLS FARGO		1,882,375	1,850,000	14,402	4FE
03938L-AU-8	ARCELORMITTAL	F	07/06/2016	DEUTSCHE BANK AG		3,248,700	3,120,000	73,233	3FE
03938L-AZ-7	ARCELORMITTAL SA	F	09/13/2016	GOLDMAN, SACHS & CO.		6,145,825	5,790,000	76,639	3FE
039483-BL-5	ARCHER DANIELS MIDLAND CO		08/08/2016	HSBC SECURITIES, INC.		8,475,350	8,500,000		1FE
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	F	08/23/2016	Various		6,221,249	6,154,000	55,973	4FE
044209-AM-6	ASHLAND INC		07/27/2016	STIFEL CAPITAL MARKETS		3,801,875	3,500,000	50,799	3FE
045054-AC-7	ASHTEAD CAPITAL INC	R	09/30/2016	Various		1,571,250	1,500,000	8,438	3FE
05350F-AF-8	AVANTOR PERFOR MATERIALS INIT TL		07/07/2016	CREDIT SUISSE		3,960,000	4,000,000		4FE
05453G-AA-3	AXALTA COATING SYSTEMS LLC		08/02/2016	BARCLAYS		1,680,598	1,687,500		4Z
067316-AD-1	BACARDI LTD	F	07/07/2016	BNP CAPITAL MARKETS		8,468,295	8,500,000		2FE
06406F-AD-5	BANK OF NEW YORK MELLON CORP/THE		08/09/2016	GOLDMAN, SACHS & CO.		8,485,210	8,500,000		1FE
071813-BR-9	BAXTER INTERNATIONAL INC		08/10/2016	BANK OF AMERICA/MERRILL LYNCH		9,989,500	10,000,000		2FE
07556Q-BJ-3	BEAZER HOMES USA INC		09/08/2016	CREDIT SUISSE		730,000	730,000		1Z
081437-AF-2	BEMIS COMPANY INC		09/21/2016	BNP CAPITAL MARKETS		4,461,479	3,945,000	40,984	2FE
081437-AJ-4	BEMIS COMPANY INC		09/08/2016	BNP CAPITAL MARKETS		14,425,291	14,450,000		2FE
084664-CK-5	BERKSHIRE HATHAWAY FINANCE CORP		08/08/2016	BANK OF AMERICA/MERRILL LYNCH		7,992,240	8,000,000		1FE
084670-BX-5	BERKSHIRE HATHAWAY INC		08/08/2016	WELLS FARGO		4,999,400	5,000,000		1FE
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		07/08/2016	Various		3,071,556	3,061,409		4FE
092113-AM-1	BLACK HILLS CORPORATION		08/10/2016	SCOTIA CAPITAL (USA) INC.		4,247,833	4,250,000		1Z
092113-AN-9	BLACK HILLS CORPORATION		08/10/2016	SCOTIA CAPITAL (USA) INC.		4,226,838	4,250,000		1Z
055604-AA-0	BMC EAST LLC		09/08/2016	BARCLAYS		730,000	730,000		1Z
05565E-AK-1	BMW US CAPITAL LLC	R	09/08/2016	GOLDMAN, SACHS & CO.		14,981,250	15,000,000		1FE
05565E-AL-9	BMW US CAPITAL LLC	R	09/08/2016	GOLDMAN, SACHS & CO.		29,216,655	29,250,000		1FE
05565E-AM-7	BMW US CAPITAL LLC	R	09/08/2016	GOLDMAN, SACHS & CO.		8,473,735	8,500,000		1FE
09739D-AC-4	BOISE CASCADE CO		08/17/2016	WELLS FARGO		4,011,250	4,000,000		4FE
097751-BM-2	BOMBARDIER INC	A	07/06/2016	GOLDMAN, SACHS & CO.		1,715,000	2,000,000	48,333	4FE
10330J-AT-5	BOYD GAMING CORP. TLB2		09/23/2016	BANK OF AMERICA		1,498,125	1,500,000		3FE
12008R-AJ-6	BUILDERS FIRSTSOURCE INC		08/09/2016	CREDIT SUISSE		2,920,000	2,920,000		1Z
120568-AX-8	BUNGE LIMITED FINANCE CORPORATION		08/10/2016	MORGAN STANLEY		5,095,257	5,100,000		1Z
12685J-AA-3	CABLE ONE INC		08/08/2016	CANTOR FITZGERALD		1,920,813	1,825,000	16,324	4FE
127055-AK-7	CABOT CORPORATION		09/06/2016	CITIGROUP GLOBAL MARKETS		4,243,583	4,250,000		2FE
128195-AN-4	CALATLANTIC GROUP INC		09/21/2016	Various		4,166,313	4,125,000	59,865	3FE
129500-AB-0	CALERES INC		08/25/2016	GUGGENHEIM SECURITIES, LLC		2,371,688	2,275,000	5,924	4FE
13057Q-AG-2	CALIFORNIA RESOURCES CORP		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		2,447,280	3,399,000	21,149	5FE
13123X-AR-3	CALLON PETROLEUM COMPANY		09/15/2016	JPMORGAN CHASE & CO.		2,190,000	2,190,000		4Z
BA50G5-7L-5	CALPINE CORP		07/07/2016	CITIBANK		997,500	1,000,000		3FE
13323A-AA-8	CAMELOT FINANCE SA	F	09/15/2016	BANK OF AMERICA/MERRILL LYNCH		880,000	880,000		1Z
124900-AB-7	CCL INDUSTRIES INC	A	09/15/2016	BANK OF AMERICA/MERRILL LYNCH		21,145,238	21,250,000		2FE
12512Y-AF-8	CDW LLC TERM LOAN		08/26/2016	EXCHANGE		10,328,729	10,394,556		3FE
15134N-AE-6	CENGAGE LEARNING TERM LOAN B		07/25/2016	CREDIT SUISSE		1,002,500	1,000,000		4FE
15135B-AF-8	CENTENE CORPORATION		07/19/2016	EXCHANGE		7,263,145	7,200,000	177,750	3FE
16384Y-AB-3	CHEMOURS CO TRANCHE B TERM LOAN		07/29/2016	J. P. MORGAN SECURITIES, INC.		706,875	750,000		3FE
BA50H8-DT-4	CHESAPEAKE ENERGY CLASS A TL		09/19/2016	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		5FE
12541H-AL-7	CHG HEALTHCARE SRVCS TERM LOANS		07/18/2016	BARCLAYS BANK		501,867	498,750		4FE
171871-AP-1	CINCINNATI BELL INC		09/16/2016	MORGAN STANLEY		2,190,000	2,190,000		1Z
17275R-BG-6	CISCO SYSTEMS INC		09/13/2016	CITIGROUP GLOBAL MARKETS		13,984,460	14,000,000		1FE
17275R-BJ-0	CISCO SYSTEMS INC		09/13/2016	JPMORGAN CHASE & CO.		34,995,100	35,000,000		1FE
172967-KU-4	CITIGROUP INC		07/18/2016	CITIGROUP GLOBAL MARKETS		4,236,868	4,250,000		1Z
172967-KV-2	CITIGROUP INC		07/26/2016	CITIGROUP GLOBAL MARKETS		14,989,500	15,000,000		2FE
174610-AN-5	CITIZENS FINANCIAL GROUP INC		07/25/2016	CREDIT SUISSE		4,997,400	5,000,000		2FE
18911Y-AA-3	CLOUD CRANE LLC		09/09/2016	JPMORGAN CHASE & CO.		10,050,100	9,840,000	32,780	4FE
12594K-AA-0	CNH INDUSTRIAL NV	F	08/10/2016	Various		7,506,250	7,500,000		3FE

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191216-BY-5	COCA-COLA CO		08/29/2016	WELLS FARGO		89,901,000	90,000,000		1FE
20030N-BT-7	COMCAST CORPORATION		07/12/2016	JPMORGAN CHASE & CO.		8,441,605	8,500,000		1Z
20030N-BU-4	COMCAST CORPORATION		07/12/2016	JPMORGAN CHASE & CO.		10,533,129	10,626,000		1Z
20030N-BV-2	COMCAST CORPORATION		07/12/2016	Various		37,741,205	37,750,000		1FE
20337Y-AA-5	COMMSCOPE INC		07/06/2016	BARCLAYS		520,000	500,000	2,167	4FE
20824X-AA-7	CONN_16-B ABS		09/28/2016	CREDIT SUISSE		7,499,662	7,500,000		2AM
21117G-AG-5	CONTINENTAL BLDG PRDCTS OP CO TL		08/23/2016	CREDIT SUISSE		7,980,000	8,000,000		4FE
21684A-AF-3	COOPERATIEVE RABOBANK UA	F	07/14/2016	CITIGROUP GLOBAL MARKETS		4,230,705	4,250,000		1Z
220517-AA-4	CORTES NP ACQUISITION CORP		09/30/2016	BANK OF AMERICA/MERRILL LYNCH		7,300,000	7,300,000		4FE
22164E-AC-9	COTIVITI CORP		09/28/2016	EXCHANGE		1,945,866	1,960,000		4FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		08/01/2016	SCHEDULED PAY UP			16		1FM
224044-CG-0	COX COMMUNICATIONS INC		09/08/2016	WELLS FARGO		12,728,453	12,750,000		2Z
BA50H8-SD-3	CP OPCO LLC (CLASSIC PARTY) REVOL		09/30/2016	DIRECT		541,603	541,603		6Z
BA50HA-AE-5	CP OPCO LLC TERM LOAN A		08/24/2016	EXCHANGE		1,106,253	1,106,253		6Z
BA50HA-AF-2	CP OPCO LLC TERM LOAN B1		08/24/2016	EXCHANGE		460,939	460,939		6Z
BA50HA-AJ-4	CP OPCO LLC TERM LOAN C		08/24/2016	EXCHANGE		2,145,308	3,226,571		6Z
12634R-AG-4	CRCI HLDGS INC INITIAL TERM LOAN		09/12/2016	KEYBANK NATIONAL ASSOCIATION		2,970,000	3,000,000		4FE
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		4,200,000	4,375,000	21,146	4FE
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		09/16/2016	Various		6,505,736	6,519,000	140,318	4FE
22819K-AA-8	CROWN AMERICAS LLC		09/08/2016	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000		3FE
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP		08/22/2016	CITIGROUP GLOBAL MARKETS		16,495,380	16,500,000		2FE
126307-AQ-0	CSC HOLDINGS LLC		09/09/2016	JPMORGAN CHASE & CO.		3,650,000	3,650,000		3FE
02152A-AU-3	CWALT_07-16CB RMBS		08/25/2016	SCHEDULED PAY UP			67		1FM
12543P-AK-9	CWHL_06-21 RMBS		07/01/2016	SCHEDULED PAY UP			12		1FM
12666R-AF-7	CWL_06-9 RMBS		07/01/2016	SCHEDULED PAY UP			411		1FM
23422R-AA-0	DAKOTA SUB MERGER INC		08/17/2016	RBC DOMINION SECURITIES		8,635,463	8,750,000		5FE
24001Q-AL-5	DAYTON POWER AND LIGHT CO LOAN		09/06/2016	MORGAN STANLEY DEAN WITTER		298,500	300,000		2Z
242370-AD-6	DEAN FOODS CO		08/25/2016	Various		6,580,945	6,209,000	154,079	3FE
24702N-AL-4	DELL INTERNATIONAL LLC		09/13/2016	CREDIT SUISSE		8,955,000	9,000,000		2FE
25156P-AS-2	DEUTSCHE TELEKOM INTERNATIONAL FIN	F	09/13/2016	RBC DOMINION SECURITIES		99,907,000	100,000,000		2FE
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	F	09/13/2016	RBC DOMINION SECURITIES		114,814,850	115,000,000		2FE
23422R-AB-8	DIAMOND RESORTS INTERNATIONAL INC		08/17/2016	RBC DOMINION SECURITIES		4,550,000	4,550,000		4FE
25272Y-AB-9	DIAMOND RESORTS INTL TLB		09/23/2016	BARCLAYS BANK		1,273,875	1,300,000		4FE
25466A-AJ-0	DISCOVER BANK		07/21/2016	CITIGROUP GLOBAL MARKETS		8,490,735	8,500,000		2Z
25470X-AB-1	DISH DBS CORP		08/10/2016	CITIGROUP GLOBAL MARKETS		3,337,500	3,000,000	107,625	3FE
25470X-AQ-8	DISH DBS CORP		08/05/2016	BANK OF AMERICA/MERRILL LYNCH		1,849,500	1,800,000	25,369	3FE
256746-AB-4	DOLLAR TREE INC		08/02/2016	EXCHANGE		15,025,178	14,500,000	349,712	3FE
25746U-CH-0	DOMINION RESOURCES INC/VA		08/04/2016	MIZUHO SECURITIES USA INC.		19,998,200	20,000,000		2FE
25746U-CJ-6	DOMINION RESOURCES INC/VA		08/04/2016	MIZUHO SECURITIES USA INC.		14,229,623	14,250,000		2FE
25746U-CK-3	DOMINION RESOURCES INC/VA		08/04/2016	MIZUHO SECURITIES USA INC.		8,497,025	8,500,000		2Z
25787G-AA-8	DONNELLEY FINANCIAL SOLUTIONS INC		09/23/2016	JPMORGAN CHASE & CO.		3,650,000	3,650,000		4FE
25858C-AA-1	DOUBLE EAGLE ACQUISITION SUB INC		09/29/2016	CREDIT SUISSE		2,640,000	2,640,000		5FE
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC		09/07/2016	JPMORGAN CHASE & CO.		8,472,460	8,500,000		2FE
233331-AX-5	DTE ENERGY COMPANY		09/29/2016	WELLS FARGO		34,956,250	35,000,000		2FE
233331-AY-3	DTE ENERGY COMPANY		09/29/2016	WELLS FARGO		9,240,473	9,250,000		2FE
26441C-AR-6	DUKE ENERGY CORP		08/09/2016	BARCLAYS		21,247,875	21,250,000		2FE
26441C-AS-4	DUKE ENERGY CORP		08/09/2016	BARCLAYS		16,947,640	17,000,000		1Z
26441C-AT-2	DUKE ENERGY CORP		08/09/2016	BARCLAYS		16,990,480	17,000,000		1Z
26817H-AH-3	DYNEGY INC TERM LOANS		07/13/2016	MORGAN STANLEY DEAN WITTER		2,970,000	3,000,000		3FE
26969P-AA-6	EAGLE MATERIALS INC		08/31/2016	JPMORGAN CHASE & CO.		3,316,900	3,295,000	4,654	3FE
281020-AF-4	EDISON INTERNATIONAL		09/14/2016	GOLDMAN, SACHS & CO.		7,181,090	7,000,000	2,917	1FE
29103D-AA-4	EMERA US FINANCE LP		09/09/2016	Various		10,074,160	9,955,000	52,319	2FE
29103D-AD-8	EMERA US FINANCE LP		07/19/2016	FIRST TENNESSEE BANK		11,069,013	10,808,000	29,182	2FE
29268B-AB-7	ENEL FINANCE INTERNATION	F	08/24/2016	HSBC SECURITIES, INC.		36,747,550	35,000,000	996,528	2FE
29273A-AA-4	ENERGIZER SPINCO INC		07/13/2016	BANK OF AMERICA/MERRILL LYNCH		1,255,570	1,219,000	6,146	3FE
29286G-AB-4	ENGILITY CORP TLB1		08/19/2016	MORGAN STANLEY DEAN WITTER		298,500	300,000		4FE
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		4,244,008	4,250,000		2Z
29426N-AG-9	EPICOR SOFTWARE INCREMENTAL TL		09/14/2016	KKR		2,940,000	3,000,000		4FE
26908B-AF-0	ESH HOSPITALITY (EXT STAY) INTL TL		09/02/2016	DEUTSCHE BANK SECURITIES		2,985,000	3,000,000		4FE
26907Y-AA-2	ESH HOSPITALITY INC		08/12/2016	GOLDMAN, SACHS & CO.		6,030,000	6,000,000	92,750	4FE
L3456H-AB-8	EXOPACK LLC USD	F	09/01/2016	GOLDMAN, SACHS & CO.		4,975,500	5,000,000		4FE
30257W-AA-4	FAGE INTERNATIONAL SA/FAGE USA DAI	F	07/27/2016	CITIGROUP GLOBAL MARKETS		2,628,000	2,600,000		4FE

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315292-AR-3	FERRELLGAS LP		07/12/2016	EXCHANGE		14,334,901	14,460,000	73,204	4FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		07/01/2016	SCHEDULED PAY UP			4,191		1FM
3130A8-Y7-2	FHLB		08/03/2016	WELLS FARGO		19,961,600	20,000,000		1FE
31620M-AS-5	FIDELITY NATIONAL INFORMATION SERV		08/11/2016	Various		20,013,950	20,000,000		2FE
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERV		08/11/2016	CITIGROUP GLOBAL MARKETS		4,202,868	4,250,000		2Z
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERV		08/11/2016	CITIGROUP GLOBAL MARKETS		4,183,275	4,250,000		1Z
343498-AB-7	FLOWERS FOODS INC		09/23/2016	DEUTSCHE BANK AG		18,402,505	18,500,000		2FE
Q3930A-AC-2	FORTESCUE METALS GROUP NEW TL	F	08/05/2016	CITIBANK		1,950,000	2,000,000		3FE
349553-AJ-6	FORTIS INC	A	09/29/2016	GOLDMAN, SACHS & CO.		16,956,650	17,000,000		2Z
349553-AL-1	FORTIS INC	A	09/29/2016	GOLDMAN, SACHS & CO.		26,500,000	26,500,000		2Z
34959J-AA-6	FORTIVE CORP		08/26/2016	Various		9,521,525	9,448,000	33,540	2FE
34959J-AB-4	FORTIVE CORP		09/20/2016	Various		11,109,230	11,000,000	66,779	2FE
30190Q-AA-7	FOUNDATION BUILDING MATERIALS LLC		08/10/2016	GOLDMAN, SACHS & CO.		8,052,000	7,920,000	4,840	5FE
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		2,693,750	2,500,000	43,212	3FE
BAS0G7-PB-3	FTS HLDGS 2ND LN TL FINTECH (BBSN)		08/03/2016	BABSON CAPITAL MANAGEMENT LLC		4,950,000	5,000,000		4Z
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING C	E	07/11/2016	EXCHANGE		9,570,219	10,429,000	37,994	1FE
369550-AX-6	GENERAL DYNAMICS CORPORATION		08/09/2016	JPMORGAN CHASE & CO.		4,205,630	4,250,000		1Z
372546-AV-3	GEORGE WASHINGTON UNIVERSITY		07/12/2016	BARCLAYS		4,250,000	4,250,000		1Z
375558-BH-5	GILEAD SCIENCES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		8,480,365	8,500,000		1FE
375558-BJ-1	GILEAD SCIENCES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		8,451,550	8,500,000		1Z
375558-BK-8	GILEAD SCIENCES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		12,658,583	12,750,000		1FE
375558-BL-6	GILEAD SCIENCES INC		09/15/2016	JPMORGAN CHASE & CO.		8,469,910	8,500,000		1FE
375558-BM-4	GILEAD SCIENCES INC		09/15/2016	JPMORGAN CHASE & CO.		8,497,790	8,500,000		1Z
BAS0GG-4K-6	GOLD MERGER (EXAMWORKS) INITIAL TL		08/01/2016	BANK OF AMERICA		995,000	1,000,000		4FE
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		08/24/2016	GOLDMAN, SACHS & CO.		1,055,000	1,000,000	14,806	3FE
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		08/09/2016	BANK OF AMERICA/MERRILL LYNCH		7,392,500	7,380,000	229	3FE
389375-AJ-5	GRAY TELEVISION INC		09/07/2016	WELLS FARGO		1,158,750	1,125,000	16,523	4FE
389375-AK-2	GRAY TELEVISION INC		09/07/2016	WELLS FARGO		1,500,000	1,500,000		4FE
398433-AH-5	GRIFFON CORPORATION		07/21/2016	EXCHANGE		1,881,987	1,905,000	38,894	4FE
398905-AK-5	GROUP 1 AUTOMOTIVE INC		07/08/2016	BARCLAYS		1,147,125	1,150,000	6,708	3FE
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		09/19/2016	DEUTSCHE BANK AG		2,216,676	2,200,000	17,844	1FE
410345-AL-6	HANESBRANDS INC		09/15/2016	Various		3,665,000	3,600,000	41,383	3FE
41151P-AL-9	HARBOR FREIGHT TOOLS USA LOAN		08/23/2016	CREDIT SUISSE		3,980,000	4,000,000		3FE
404119-AJ-8	HCA INC		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		1,571,325	1,460,000	20,379	4FE
404119-BU-2	HCA INC		08/10/2016	Various		8,866,075	8,860,000		3FE
404122-AT-0	HCA TRANCHE B-7 TERM LOANS		08/17/2016	BANK OF AMERICA		4,276,899	4,276,899		3FE
42210F-AG-9	HEADWATERS INC TLB1		08/23/2016	DEUTSCHE BANK SECURITIES		1,246,875	1,250,000		4FE
421924-BN-0	HEALTHSOUTH CORP		07/18/2016	BANK OF AMERICA/MERRILL LYNCH		2,040,000	2,000,000	35,875	4FE
423012-AB-9	HEINEKEN NV	F	08/29/2016	MIZUHO SECURITIES USA INC.		23,237,944	23,183,000	135,234	2FE
42806L-AA-9	HERC RENTALS INC		09/12/2016	Various		4,209,125	4,150,000	53,833	4Z
42806L-AB-7	HERC RENTALS INC		08/10/2016	HSBC SECURITIES, INC.		1,472,775	1,460,000	20,744	4FE
428040-CS-6	HERTZ CORPORATION (THE)		09/08/2016	BARCLAYS		2,190,000	2,190,000		1Z
42824C-AC-3	HEWLETT PACKARD ENTERPRISE CO		09/21/2016	BNP CAPITAL MARKETS		10,187,200	10,000,000	135,375	2FE
431475-AA-0	HILL-ROM HOLDINGS INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		3,692,500	3,500,000	97,830	4FE
432836-AA-2	HILTON ESCROW ISSUER LLC		08/08/2016	BANK OF AMERICA/MERRILL LYNCH		3,285,000	3,285,000		1Z
437076-BP-6	HOME DEPOT INC		09/06/2016	BANK OF AMERICA/MERRILL LYNCH		8,338,245	8,500,000		1Z
446150-AK-0	HUNTINGTON BANCSHARES INC		08/04/2016	GOLDMAN, SACHS & CO.		14,228,483	14,250,000		2FE
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		08/23/2016	CREDIT SUISSE		2,054,675	1,990,000	28,613	4FE
44891A-AJ-6	HYUNDAI CAPITAL AMERICA	R	09/22/2016	BARCLAYS		24,969,500	25,000,000		2FE
451102-AX-5	ICAHN ENTERPRISES LP		09/29/2016	Various		3,540,500	3,550,000	24,608	3FE
451102-BF-3	ICAHN ENTERPRISES LP		09/09/2016	Various		10,216,250	10,725,000	143,721	3FE
45257#-AA-9	IMPACT CHILDCARE LLC ABS		07/15/2016	SCHEDULED PAY UP		6,835	6,835		5Z
45256#-AB-8	IMPACT CIL PARENT CMBS		09/11/2016	Various		4,036,344	4,036,344		2AM
453140-AC-9	IMPERIAL BRANDS FINANCE PLC ABS	F	09/27/2016	DEUTSCHE BANK AG		15,115,800	15,000,000	59,792	3AM
449934-AD-0	IMS HEALTH INCORPORATED		09/14/2016	GOLDMAN, SACHS & CO.		3,650,000	3,650,000		3FE
457187-AB-8	INGREDION INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		12,744,518	12,750,000		2FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	E	07/07/2016	Various		3,065,000	3,000,000	78,903	3FE
460146-CP-6	INTERNATIONAL PAPER CO		08/05/2016	Various		12,654,120	12,750,000		2FE
460146-CQ-4	INTERNATIONAL PAPER CO		08/02/2016	DEUTSCHE BANK AG		4,245,708	4,250,000		2FE
460933-AL-8	INTERNATIONAL WIRE GROUP INC.		07/12/2016	JEFFERIES & COMPANY, INC.		4,217,327	4,380,000		4FE
46284V-AB-7	IRON MOUNTAIN INC		08/24/2016	BANK OF AMERICA/MERRILL LYNCH		2,075,000	2,000,000	22,361	3FE
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC		07/12/2016	OPPENHEIMER & CO., INC.		2,045,000	2,000,000	14,333	3FE

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BAS0HE-LJ-4	IRVIN AQUISITION SUB 2ND LN LOAN		09/28/2016	DIRECT		9,571,435	10,000,000		5Z
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		07/21/2016	Various		98,164,276	1,144,956		4
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND E		08/24/2016	Various		223,442,891	2,000,000		1Z
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		09/01/2016	SCHEDULED PAY UP			4,545		1FM
48125L-RH-7	JPMORGAN CHASE BANK NA		09/20/2016	JPMORGAN CHASE & CO.		8,500,000	8,500,000		1FE
48125L-RJ-3	JPMORGAN CHASE BANK NA		09/20/2016	JPMORGAN CHASE & CO.		8,500,000	8,500,000		1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		09/01/2016	SCHEDULED PAY UP			1,173		1FM
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		09/19/2016	KEYBANK NATIONAL ASSOCIATION		142,979	142,979		4FE
49269T-AB-5	KETTLE CUSINE LLC TL		07/28/2016	DIRECT		7,425,000	7,500,000		4Z
49327M-2P-8	KEYBANK NA		08/17/2016	KEYCORP		4,998,400	5,000,000		1FE
49338C-AB-9	KEYSPAN GAS EAST CORPORATION		08/02/2016	CITIGROUP GLOBAL MARKETS		9,250,000	9,250,000		1FE
72584D-AD-6	KFC HLDGS CO. (YUM! BRANDS) TLB		07/07/2016	GOLDMAN, SACHS & CO.		995,000	1,000,000		3FE
50077L-AG-1	KRAFT HEINZ FOODS CO		09/21/2016	Various		61,410,796	61,343,000	205,434	2FE
50077L-AH-9	KRAFT HEINZ FOODS CO		08/26/2016	EXCHANGE		27,950,282	28,000,000	117,600	2FE
50077L-AJ-5	KRAFT HEINZ FOODS CO		08/26/2016	EXCHANGE		4,989,936	5,000,000	19,931	2FE
501044-DD-0	KROGER CO		09/26/2016	CITIGROUP GLOBAL MARKETS		14,992,650	15,000,000		2FE
501044-DF-5	KROGER CO		09/26/2016	CITIGROUP GLOBAL MARKETS		6,373,641	6,376,000		2FE
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	I	09/08/2016	BARCLAYS		6,540,500	6,350,000	44,450	5FE
50587K-AA-9	LAFARGEHOLCIM FINANCE US LLC	R	09/15/2016	JPMORGAN CHASE & CO.		5,945,002	5,950,000		2Z
50587K-AB-7	LAFARGEHOLCIM FINANCE US LLC	R	09/15/2016	CITIGROUP GLOBAL MARKETS		8,322,945	8,500,000		2Z
513075-BJ-9	LAMAR MEDIA CORP		08/10/2016	BANK OF AMERICA/MERRILL LYNCH		2,693,750	2,500,000	5,590	3FE
513075-BL-4	LAMAR MEDIA CORP.		09/02/2016	EXCHANGE		2,692,570	2,500,000	12,378	3FE
526057-BW-3	LENNAR CORP		07/15/2016	CANTOR FITZGERALD		7,346,625	7,150,000	31,857	3FE
526057-BN-3	LENNAR CORPORATION		08/23/2016	CITIGROUP GLOBAL MARKETS		2,120,000	2,000,000	26,653	3FE
BAS0H7-S1-1	LESLIES POOLMART INC TLB		09/02/2016	NOMURA SECURITIES INTERNATIONAL, INC.		829,167	833,333		4Z
527298-BL-6	LEVEL 3 FINANCING INC		08/23/2016	Various		4,072,500	4,000,000	76,708	4FE
BAS0H2-48-3	LOCAL INITIATIVES SUPPORT CORPORAT		09/30/2016	DIRECT		2,500,000	2,500,000		4Z
546347-AJ-4	LOUISIANA PACIFIC CORP		09/07/2016	BANK OF AMERICA/MERRILL LYNCH		2,200,000	2,200,000		1Z
554276-AM-7	MACDERMID INC TLB3		07/13/2016	CREDIT SUISSE		1,965,050	1,994,975		4FE
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP		09/06/2016	JPMORGAN CHASE & CO.		8,394,770	8,500,000		2Z
55336V-AF-7	MARATHON PETROLEUM CORP		09/14/2016	SUNTRUST INVESTMENT SERVICES, INC.		5,106,250	5,000,000	73,125	2FE
577081-BA-9	MATTEL INC		08/02/2016	BANK OF AMERICA/MERRILL LYNCH		8,489,970	8,500,000		2FE
58063V-AH-6	MCGRAW-HILL EDUCATION INC		07/28/2016	MORGAN STANLEY DEAN WITTER		4,025,000	4,000,000		4FE
58605Q-AB-5	MEMORIAL RESOURCE DEVELO		07/06/2016	DEUTSCHE BANK AG		1,800,000	1,800,000	2,938	5FE
59217G-BS-7	MET LIFE GLOBAL FUNDING I		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		35,983,080	36,000,000		1FE
59217G-BV-0	MET LIFE GLOBAL FUNDING I		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		9,985,700	10,000,000		1FE
59217G-BT-5	METROPOLITAN LIFE GLOBAL FUNDING I		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		8,500,000	8,500,000		1FE
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		8,485,890	8,500,000		1FE
59284M-AA-2	MEXICO CITY AIRPORT TRUST	F	09/22/2016	HSBC SECURITIES, INC.		4,207,883	4,250,000		1Z
59284M-AB-0	MEXICO CITY AIRPORT TRUST	F	09/22/2016	HSBC SECURITIES, INC.		4,191,818	4,250,000		1Z
55303X-AA-3	MGM GROWTH PROPERTIES OPERATING PA		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		8,730,625	8,710,000	3,313	4FE
552953-CD-1	MGM RESORTS INTERNATIONAL		08/16/2016	BARCLAYS		4,000,000	4,000,000		3FE
552953-BW-0	MGM RESORTS INTL		07/12/2016	GOLDMAN, SACHS & CO.		4,570,000	4,000,000	157,167	3FE
61915R-CK-0	MHL_06-1 RMBS		08/25/2016	SCHEDULED PAY UP			1,408		1FM
594088-AM-8	MICHAELS STORES INC 2016 TLB1		09/28/2016	EXCHANGE		3,135,623	3,140,294		3FE
594918-BQ-6	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH		12,711,878	12,750,000		1FE
594918-BR-4	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH		8,484,190	8,500,000		1Z
594918-BS-2	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH		4,233,553	4,250,000		1Z
594918-BT-0	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH		8,458,775	8,500,000		1Z
594918-BU-7	MICROSOFT CORPORATION		08/01/2016	BANK OF AMERICA/MERRILL LYNCH		4,143,963	4,250,000		1Z
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC	F	09/06/2016	MORGAN STANLEY		2,550,000	2,550,000		1FE
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP INC	F	09/06/2016	MORGAN STANLEY		4,250,000	4,250,000		1FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		08/01/2016	SCHEDULED PAY UP			15		1FM
608328-BF-6	MOHEGAN TRIBAL GAMING AUTHORITY		09/29/2016	CREDIT SUISSE		3,474,485	3,500,000		5FE
60855R-AG-5	MOLINA HEALTHCARE INC		09/19/2016	EXCHANGE		18,475,539	18,400,000	340,656	3FE
61761J-3R-8	MORGAN STANLEY		07/20/2016	MORGAN STANLEY		6,332,643	6,376,000		1Z
55336V-AC-4	MPLX LP		09/30/2016	EXCHANGE		1,822,002	1,796,000	12,348	2FE
55336V-AE-0	MPLX LP		09/30/2016	EXCHANGE		1,180,063	1,185,000	11,109	2FE
55336V-AJ-9	MPLX LP		09/30/2016	EXCHANGE		3,466,240	3,500,000	56,401	2FE
55354G-AA-8	MSCI INC		07/06/2016	OPPENHEIMER & CO., INC.		285,313	275,000	2,246	3FE
626717-AF-9	MURPHY OIL CORP		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		628,250	700,000	6,214	3FE
626717-AH-5	MURPHY OIL CORPORATION		08/12/2016	JPMORGAN CHASE & CO.		1,460,000	1,460,000		3FE

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63254A-AR-9	NATIONAL AUSTRALIA BANK LTD (NEW	F	07/05/2016	BANK OF AMERICA/MERRILL LYNCH		8,475,775	8,500,000		1FE
63254A-AS-7	NATIONAL AUSTRALIA BANK LTD (NEW	F	07/05/2016	BANK OF AMERICA/MERRILL LYNCH		8,438,205	8,500,000		1Z
63530Q-AF-6	NATIONAL CINEMEDIA LLC		08/16/2016	JPMORGAN CHASE & CO.		3,650,000	3,650,000		4FE
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	F	09/07/2016	BARCLAYS		6,357,255	6,376,000		2Z
63938C-AD-0	NAVIENT CORP		07/26/2016	JPMORGAN CHASE & CO.		2,190,000	2,190,000		3FE
78442F-ET-1	NAVIENT CORP		09/30/2016	Various		2,709,580	2,885,000	4,909	3FE
62886E-AR-9	NCR CORP		08/24/2016	BANK OF AMERICA/MERRILL LYNCH		1,839,688	1,750,000	21,134	4FE
62886E-AS-7	NCR CORP		08/03/2016	BANK OF AMERICA/MERRILL LYNCH		3,657,500	3,500,000	32,849	4FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		08/01/2016	SCHEDULED PAY UP			205		6FE
64952W-CJ-0	NEW YORK LIFE GLOBAL FUNDING		09/07/2016	JPMORGAN CHASE & CO.		9,980,900	10,000,000		1FE
651639-AL-0	NEWMONT MINING CORP		07/18/2016	DEUTSCHE BANK AG		6,029,485	5,500,000	86,128	2FE
65341X-AA-6	NEXSTAR ESCROW CORP		07/13/2016	BANK OF AMERICA/MERRILL LYNCH		3,600,000	3,600,000		1Z
65339K-AJ-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/25/2016	Various		10,026,920	10,000,000		2FE
62912X-AB-0	NGPL PIPECO LLC		08/24/2016	RBC DOMINION SECURITIES		6,314,400	6,000,000	42,184	3FE
65409Q-BB-7	NIELSEN FINANCE LLC		08/23/2016	JPMORGAN CHASE & CO.		2,072,500	2,000,000	36,389	4FE
654740-AR-0	NISSAN MOTOR ACCEPTANCE CORP	R	09/07/2016	CITIGROUP GLOBAL MARKETS		11,998,920	12,000,000		1FE
66977W-AN-9	NOVA CHEMICALS CORP	A	08/03/2016	DEUTSCHE BANK AG		1,030,000	1,000,000	1,021	3FE
66977W-AP-4	NOVA CHEMICALS CORP	A	07/20/2016	KEYCORP		719,250	700,000	8,167	3FE
670001-AA-4	NOVELIS CORP		08/15/2016	MORGAN STANLEY		2,875,000	2,875,000		4FE
670001-AC-0	NOVELIS CORP		09/15/2016	Various		10,165,319	10,115,000	850	4FE
62937N-AW-7	NRG ENERGY INC TL		07/14/2016	CITIBANK		4,975,000	5,000,000		3FE
629377-BZ-4	NRG ENERGY INC		07/08/2016	CITIGROUP GLOBAL MARKETS		1,592,625	1,550,000	15,608	4FE
629377-CB-6	NRG ENERGY INC		08/10/2016	Various		22,014,341	21,950,000	8,613	4FE
62943W-AB-5	NRG YIELD OPERATING LLC		08/23/2016	Various		2,346,250	2,250,000	2,016	3FE
62943W-AC-3	NRG YIELD OPERATING LLC		08/25/2016	Various		10,246,250	10,250,000	4,097	3FE
BA50GH-YU-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		07/12/2016	MIHI, LLC		7,018,125	7,125,000		4Z
67066G-AD-6	NVIDIA CORPORATION		09/13/2016	GOLDMAN, SACHS & CO.		21,207,925	21,250,000		2FE
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN		08/23/2016	RBC DOMINION SECURITIES		3,640,875	3,650,000		4FE
683715-AA-4	OPEN TEXT CORP	A	07/07/2016	STIFEL CAPITAL MARKETS		1,035,000	1,000,000	27,656	3FE
683715-AB-2	OPEN TEXT CORP	A	07/13/2016	OPPENHEIMER & CO., INC.		789,375	750,000	5,875	3FE
68557N-AC-7	ORBITAL ATK INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		2,110,000	2,000,000	44,306	3FE
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		09/22/2016	Various		4,225,000	4,000,000	62,969	4FE
690742-AF-8	OWENS CORNING		08/03/2016	WELLS FARGO		4,232,448	4,250,000		2FE
69371R-N3-6	PACCAR FINANCIAL CORP		08/04/2016	MITSUBISHI UFJ SECURITIES (USA)		10,000,000	10,000,000		1FE
69371R-N4-4	PACCAR FINANCIAL CORP		08/04/2016	MITSUBISHI UFJ SECURITIES (USA)		4,244,305	4,250,000		1FE
701885-AB-1	PARSLEY ENERGY LLC		08/16/2016	JPMORGAN CHASE & CO.		1,489,200	1,460,000	20,785	4Z
70215E-AL-7	PARTY CITY HOLDINGS INC TL		07/15/2016	DEUTSCHE BANK SECURITIES		1,987,494	1,994,975		4FE
69327R-AE-1	PDC ENERGY INC		09/16/2016	JPMORGAN CHASE & CO.		4,392,775	4,380,000	1,490	4FE
693304-AU-1	PECO ENERGY CO		09/14/2016	MORGAN STANLEY		9,997,200	10,000,000		1FE
714264-AH-1	PERNOD RICARD SA	F	08/31/2016	BANK OF AMERICA/MERRILL LYNCH		6,354,765	5,784,000	34,825	2FE
71656L-BM-2	PETROLEOS MEXICANOS	F	09/13/2016	CITIGROUP GLOBAL MARKETS		2,125,000	2,125,000		1Z
47009Y-AH-0	PHARMA PRODUCT DEVEL (JAGUAR) INIT		04/14/2016	CANCELLED TRADE		(2,722,500)	(2,750,000)		4FE
47009Y-AF-4	PHARMACEUTICAL PRODUCT (JAGUAR) TL		06/08/2016	CREDIT SUISSE		2,722,500	2,750,000		4FE
72147K-AC-2	PILGRIMS PRIDE CORP		08/11/2016	WELLS FARGO		774,375	750,000	18,089	4FE
72347Q-AK-9	PINNACLE FOODS FINANCE LLC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		3,780,000	3,500,000	23,418	4FE
724479-AK-6	PITNEY BOWES INC		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		35,402,020	35,500,000		2FE
726505-AL-4	PLAINS EXPLORATION & PRO		07/12/2016	DEUTSCHE BANK AG		2,949,200	2,920,000	89,790	3FE
726505-AK-6	PLAINS EXPLORATION & PRODUCTION CO		07/07/2016	CITIGROUP GLOBAL MARKETS		1,445,400	1,460,000	19,076	3FE
69353R-EX-2	PNC BANK NATIONAL ASSOCIATION		07/26/2016	BARCLAYS		4,993,000	5,000,000		1FE
73179Y-AE-7	POLYONE CORP INITIAL TLB1		08/17/2016	CITIBANK		1,000,000	1,000,000		3FE
74153W-CK-3	PRICOA GLOBAL FUNDING I		09/06/2016	U.S. BANCORP		11,998,920	12,000,000		1FE
03765V-AF-7	PRIME SECURITY SVC TLB1		07/18/2016	BARCLAYS BANK		1,990,000	2,000,000		3FE
74368C-AD-6	PROTECTIVE LIFE GLOBAL FUNDING ABS		09/07/2016	BARCLAYS		15,000,000	15,000,000		1FE
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		09/19/2016	BANK OF AMERICA/MERRILL LYNCH		4,250,000	4,250,000		1Z
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH		09/19/2016	BANK OF AMERICA/MERRILL LYNCH		4,250,000	4,250,000		1Z
745867-AX-9	PULTE GROUP INC		07/26/2016	JPMORGAN CHASE & CO.		4,800,000	4,800,000		3FE
745867-AM-3	PULTE HOMES INC		07/12/2016	STIFEL CAPITAL MARKETS		2,462,153	2,091,000	13,722	3FE
745867-AW-1	PULTEGROUP INC		08/23/2016	Various		8,074,665	7,672,000	191,614	3FE
74736K-AB-7	QORVO INC		09/20/2016	EXCHANGE		1,540,200	1,500,000	30,656	3FE
74736K-AD-3	QORVO INC		09/20/2016	EXCHANGE		5,989,044	5,825,000	123,458	3FE
747525-AE-3	QUALCOMM INC		08/30/2016	MORGAN STANLEY		9,452,786	8,965,000	76,203	1FE
748767-AF-7	QUINTILES TRANSNATIONAL CORP		08/23/2016	Various		3,131,875	3,000,000	38,052	3FE

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912920-AK-1	QWEST CORPORATION		07/12/2016	CANTOR FITZGERALD		811,875	750,000	18,125	3FE
75281A-AM-1	RANGE RESOURCES CORP		07/01/2016	BANK OF AMERICA/MERRILL LYNCH		1,438,100	1,460,000	8,395	4FE
75281A-AT-6	RANGE RESOURCES CORPORATION		09/30/2016	EXCHANGE		1,777,500	1,800,000		4FE
75281A-AV-1	RANGE RESOURCES CORPORATION		09/16/2016	EXCHANGE		1,438,994	1,460,000		4FE
75281A-AZ-2	RANGE RESOURCES CORPORATION		09/16/2016	EXCHANGE		1,288,183	1,375,000		4FE
754730-AE-9	RAYMOND JAMES FINANCIAL INC.		07/07/2016	BANK OF AMERICA/MERRILL LYNCH		4,243,243	4,250,000		1Z
754730-AF-6	RAYMOND JAMES FINANCIAL INC.		07/07/2016	BANK OF AMERICA/MERRILL LYNCH		4,247,323	4,250,000		2Z
76009N-AK-6	RENT-A-CENTER INC		09/30/2016	NOMURA SECURITIES INTERNATIONAL INC		1,695,000	2,000,000	40,639	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		09/23/2016	CITIBANK		1,293,500	1,300,000		4FE
76152R-AA-4	REVLON ESCROW CORP		07/21/2016	BANK OF AMERICA/MERRILL LYNCH		1,460,000	1,460,000		1Z
76173F-AS-6	REYNOLDS GROUP HLDG 2016 US TL		08/05/2016	EXCHANGE		5,858,523	5,865,465		4FE
76882A-AB-6	RIVERS PITTSBURGH BORROWER LP		07/14/2016	GOLDMAN, SACHS & CO.		1,100,000	1,100,000		1Z
78409V-AH-7	S&P GLOBAL INC		07/29/2016	EXCHANGE		8,992,724	9,000,000	102,500	2FE
78409V-AJ-3	S&P GLOBAL INC		07/29/2016	EXCHANGE		22,437,483	22,177,000	335,427	2FE
78409V-AL-8	S&P GLOBAL INC		09/19/2016	GOLDMAN, SACHS & CO.		16,360,905	16,500,000		2FE
785592-AR-7	SABINE PASS LIQUEFACTION LLC		09/19/2016	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000		3FE
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		537,500	500,000	5,313	3FE
80908U-AC-2	SCIQUEST INC TL		08/22/2016	Antares Holdings LP		4,975,000	5,000,000		4FE
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	F	09/07/2016	JPMORGAN CHASE & CO.		4,206,863	4,250,000		1FE
822582-BY-7	SHELL INTERNATIONAL FINANCE BV	F	09/07/2016	JPMORGAN CHASE & CO.		8,460,560	8,500,000		1FE
824348-AP-1	SHERWIN-WILLIAMS CO		09/01/2016	JPMORGAN CHASE & CO.		8,397,189	8,378,000	24,798	1FE
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE	E	09/19/2016	BARCLAYS		29,226,308	29,250,000		2FE
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE	E	09/19/2016	BARCLAYS		39,207,610	39,250,000		2FE
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE	E	09/19/2016	BARCLAYS		18,497,595	18,500,000		2FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE	E	09/19/2016	BARCLAYS		8,489,885	8,500,000		2Z
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	08/30/2016	MORGAN STANLEY		3,950,173	3,735,000	28,583	1FE
82620K-AH-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	GOLDMAN, SACHS & CO.		77,899,380	78,000,000		1FE
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	GOLDMAN, SACHS & CO.		54,949,950	55,000,000		1FE
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	GOLDMAN, SACHS & CO.		4,971,800	5,000,000		1FE
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	GOLDMAN, SACHS & CO.		4,237,803	4,250,000		1Z
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	GOLDMAN, SACHS & CO.		4,234,743	4,250,000		1Z
829259-AW-0	SINCLAIR TELEVISION GROUP INC		08/15/2016	WELLS FARGO		3,650,000	3,650,000		4Z
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		08/12/2016	Various		3,482,500	3,500,000	15,844	4FE
78442F-EJ-3	SLM CORPORATION		08/24/2016	CANTOR FITZGERALD		1,086,250	1,000,000	34,222	3FE
78454L-AN-0	SM ENERGY CO		09/07/2016	BANK OF AMERICA/MERRILL LYNCH		3,275,000	3,275,000		4Z
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL CORP		09/08/2016	JPMORGAN CHASE & CO.		8,493,370	8,500,000		1Z
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORP		09/08/2016	JPMORGAN CHASE & CO.		8,484,955	8,500,000		2Z
844895-AX-0	SOUTHWEST GAS CORPORATION		09/26/2016	BANK OF AMERICA/MERRILL LYNCH		2,965,019	2,974,000		1FE
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN		09/26/2016	WELLS FARGO		13,485,960	13,500,000		2FE
78469X-AD-9	SPX FLOW INC		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		2,150,000	2,150,000		4FE
78469X-AE-7	SPX FLOW INC		08/12/2016	BANK OF AMERICA/MERRILL LYNCH		5,202,500	5,150,000	3,427	4FE
78957L-AC-6	ST GEORGES UNIV SUP SVCS LLC TL		07/29/2016	GOLDMAN, SACHS & CO.		1,477,500	1,500,000		4FE
853254-BF-6	STANDARD CHARTERED PLC	F	08/16/2016	JPMORGAN CHASE & CO.		8,450,360	8,500,000		1Z
853496-AB-3	STANDARD INDUSTRIES INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		3,736,250	3,500,000	5,882	3FE
85520B-AK-3	STAR WEST GENERATION LLC TLB - ADV		08/29/2016	CITIBANK		1,005,000	1,500,000		4FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		07/21/2016	CREDIT SUISSE		1,259,375	1,250,000	28,950	3FE
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIO		07/07/2016	MIZUHO SECURITIES USA INC.		6,356,617	6,376,000		2Z
86765L-AD-9	SUNOCO LP		07/14/2016	OPPENHEIMER & CO., INC.		1,539,375	1,505,000	26,398	3FE
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		07/20/2016	KEYCORP		3,075,000	3,000,000	60,563	3FE
86960B-AQ-5	SVENSKA HANDELSBANKEN AB	F	08/30/2016	DEUTSCHE BANK AG		12,700,403	12,750,000		1FE
87165B-AK-9	SYNCHRONY FINANCIAL		08/25/2016	MORGAN STANLEY		22,143,000	22,000,000	28,135	2FE
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		08/18/2016	BARCLAYS		2,250,000	2,250,000		1Z
87612B-AZ-5	TARGA RESOURCES PARTNERS LP		09/22/2016	WELLS FARGO		1,825,000	1,825,000		3FE
87612B-BC-5	TARGA RESOURCES PARTNERS LP		09/22/2016	WELLS FARGO		3,650,000	3,650,000		3FE
878742-AV-7	TECK RESOURCES LIMITED	A	09/09/2016	OPPENHEIMER & CO., INC.		6,888,250	7,400,000	46,662	4FE
878742-AY-1	TECK RESOURCES LIMITED	A	08/05/2016	WELLS FARGO		1,820,500	2,200,000	2,063	4FE
B9000T-AY-1	TELENET GROUP HLDG TERM LOAN AD		07/11/2016	SCOTIA CAPITAL MARKETS (USA)		995,000	1,000,000		4Z
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		2,120,000	2,000,000	40,938	4FE
880349-AR-6	TENNECO INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,438,500	1,400,000	14,194	3FE
88167A-AA-9	TEVA PHARMACEUTICAL FINANCE NETHER	F	09/19/2016	Various		74,148,060	74,221,000	24,840	2FE
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	F	07/18/2016	BARCLAYS		33,996,940	34,000,000		2FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	F	07/21/2016	Various		49,012,560	49,050,000	2,001	2FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHER	F	07/20/2016	Various		47,400,500	47,500,000	1,556	2FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	F	07/18/2016	BARCLAYS		16,954,780	17,000,000		2FE
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	F	07/18/2016	BARCLAYS		8,429,195	8,500,000		1Z
88233F-AF-7	TEXAS COMP ELEC HLDGS DIP TL		08/12/2016	DEUTSCHE BANK SECURITIES		523,993	529,286		3FE
88233F-AG-5	TEXAS COMP ELEC HLDGS DIP TLC		08/12/2016	DEUTSCHE BANK SECURITIES		119,507	120,714		3FE
587118-AE-0	THE MENS WEARHOUSE INC		09/13/2016	STIFEL CAPITAL MARKETS		1,650,525	1,770,000	25,813	5FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		07/20/2016	Various		3,718,108	3,781,862		4
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB	G	07/20/2016	Various		7,247,644	7,320,852		4Z
70259#-AA-5	THE PASHA GROUP		07/06/2016	DIRECT		(447,500)			4
883556-BR-2	THERMO FISHER SCIENTIFIC INC		09/14/2016	JPMORGAN CHASE & CO.		12,595,343	12,750,000		2FE
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	09/30/2016	SCHEDULED PAY UP		131,574	131,574		6Z
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	09/30/2016	SCHEDULED PAY UP		153,487	153,487		5Z
87264A-AD-7	T-MOBILE USA INC		07/12/2016	BANK OF AMERICA/MERRILL LYNCH		3,187,500	3,000,000	92,309	3FE
88947E-AK-6	TOLL BROS FINANCE CORP		08/24/2016	CITIGROUP GLOBAL MARKETS		2,195,000	2,000,000	4,569	3FE
891160-MJ-9	TORONTO-DOMINION BANK/THE	A	09/08/2016	TD SECURITIES		8,485,125	8,500,000		1Z
893647-AW-7	TRANSDIGM INC		07/11/2016	OPPENHEIMER & CO., INC.		2,194,063	2,125,000	63,396	4FE
89469A-AC-8	TREEHOUSE FOODS INC		08/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,638,750	1,500,000	2,750	3FE
962178-AN-9	TRI POINTE HOLDINGS INC		09/19/2016	CREDIT SUISSE		2,606,250	2,500,000	39,575	4FE
BAS0GR-H4-4	U.S. SECURITY ASSOCIATES ITL		07/28/2016	GOLDMAN, SACHS & CO.		1,237,500	1,250,000		4FE
BAS0H6-03-9	UFC HOLDINGS LLC (VDG MERGER) TL		08/26/2016	GOLDMAN, SACHS & CO.		995,000	1,000,000		4FE
904764-AT-4	UNILEVER CAPITAL CORP	R	07/26/2016	Various		11,916,430	12,000,000	191	1FE
90932D-AA-3	UNITED AIRLINES INC ABS		09/13/2016	CREDIT SUISSE		10,000,000	10,000,000		1FE
90932E-AA-1	UNITED AIRLINES INC ABS		09/13/2016	CREDIT SUISSE		18,500,000	18,500,000		1FE
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		07/06/2016	RBC DOMINION SECURITIES		1,539,375	1,500,000	31,667	2FE
BAS0H4-8K-8	UPC BROADBAND TL-AN	R	09/07/2016	SCOTIA CAPITAL MARKETS (USA)		3,980,000	4,000,000		3FE
90351H-AB-4	US FOODS INC TL-B		07/07/2016	CITIBANK		1,995,000	2,000,000		4FE
90350V-AJ-7	USAGM HOLDCO LLC DELAYED TL		09/30/2016	CREDIT SUISSE		126,159	126,159		4FE
90349V-AF-9	USS PARENT HLDG CORP ITL		08/23/2016	Antares Holdings LP		867,436	871,795		4Z
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	G	07/20/2016	GOLDMAN, SACHS & CO.		1,419,163	1,655,000	13,964	4FE
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO		07/20/2016	GOLDMAN, SACHS & CO.		1,462,028	1,629,000	3,281	4FE
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SER D2		07/28/2016	BARCLAYS BANK		1,977,500	2,000,000		3FE
920479-AA-0	VALVOLINE FINCO TWO LLC		07/13/2016	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000		1Z
92346L-AB-9	VERITAS US INC / VERITAS BERMUDA L		08/09/2016	MORGAN STANLEY		1,215,500	1,300,000	4,063	1Z
92343V-DF-8	VERIZON COMMUNICATIONS INC		07/27/2016	MIZUHO SECURITIES USA INC.		16,998,470	17,000,000		2FE
92343V-DG-6	VERIZON COMMUNICATIONS INC		07/27/2016	Various		31,934,517	32,045,000		2FE
92532W-AA-1	VERSUM MATERIALS INC		09/21/2016	DEUTSCHE BANK AG		730,000	730,000		1Z
91822N-AB-0	VF HOLDING CORP TL-B		07/07/2016	CREDIT SUISSE		995,000	1,000,000		4FE
92553P-BA-9	VIACOM INC		09/29/2016	BANK OF AMERICA/MERRILL LYNCH		14,206,110	14,250,000		2FE
92553P-BB-7	VIACOM INC		09/29/2016	MORGAN STANLEY		8,455,885	8,500,000		2FE
91831A-AB-7	VRX ESCROW CORP	G	08/02/2016	OPPENHEIMER & CO., INC.		1,861,875	2,250,000	29,375	4FE
91831A-AC-5	VRX ESCROW CORP	G	08/24/2016	STIFEL CAPITAL MARKETS		885,000	1,000,000	22,799	4FE
918290-AA-5	VSTNA_16-A ABS		09/14/2016	BANK OF AMERICA/MERRILL LYNCH		6,499,332	6,500,000		1FE
25468P-DL-7	WALT DISNEY CO		07/07/2016	BANK OF AMERICA/MERRILL LYNCH		4,983,200	5,000,000		1FE
25468P-DM-5	WALT DISNEY CO		07/07/2016	BANK OF AMERICA/MERRILL LYNCH		9,055,473	9,250,000		1FE
25468P-DN-3	WALT DISNEY CO		07/07/2016	BANK OF AMERICA/MERRILL LYNCH		8,178,020	8,500,000		1Z
94353E-AC-9	WAVE DIVISION INITIAL TL		09/02/2016	JEFFERIES & COMPANY, INC.		998,750	1,000,000		3FE
94949L-AA-8	WELF 2016-2A CLO	E	09/28/2016	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000		1FE
949746-SA-0	WELLS FARGO & COMPANY		07/18/2016	WELLS FARGO		37,714,515	37,750,000		1FE
95235L-AU-4	WEST CORPORATION TLB-12		07/14/2016	WELLS FARGO		4,975,000	5,000,000		3FE
95235L-AV-2	WEST CORPORATION TLB-14		07/14/2016	WELLS FARGO		2,985,000	3,000,000		3FE
958102-AJ-4	WESTERN DIGITAL CORP		07/12/2016	BANK OF AMERICA/MERRILL LYNCH		3,784,375	3,460,000	65,211	2FE
95931C-AL-1	WESTERN REFINING 2016 INCREM TL		07/12/2016	BANK OF AMERICA		4,900,000	5,000,000		4FE
960413-AH-5	WESTLAKE CHEMICAL CORP		08/03/2016	GOLDMAN, SACHS & CO.		12,686,250	12,750,000		2FE
960413-AL-6	WESTLAKE CHEMICAL CORP		09/12/2016	EXCHANGE		10,688,357	10,800,000	33,300	2FE
960413-AN-2	WESTLAKE CHEMICAL CORP		09/12/2016	EXCHANGE		12,365,844	12,520,000	193,278	2FE
961214-DC-4	WESTPAC BANKING CORP	F	08/11/2016	BANK OF AMERICA/MERRILL LYNCH		8,488,185	8,500,000		1Z
96208U-AK-7	WEX INC TLB		07/08/2016	BANK OF AMERICA		2,970,000	3,000,000		3FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		07/01/2016	SCHEDULED PAY UP			1,014		1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		07/01/2016	SCHEDULED PAY UP			353		1FM
966244-AA-3	WHITEWAVE FOODS CO		07/05/2016	JEFFERIES & COMPANY, INC.		2,157,500	2,000,000	28,965	4FE
969457-BW-9	WILLIAMS COS INC		07/26/2016	GOLDMAN, SACHS & CO.		3,152,500	3,250,000	14,377	3FE
96950F-AJ-3	WILLIAMS PARTNERS LP		07/21/2016	MORGAN STANLEY		7,816,472	8,029,000	120,290	2FE

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92933B-AK-0	WMG ACQUISITION CORP		07/21/2016	CREDIT SUISSE		2,920,000	2,920,000		4FE
978097-AD-5	WOLVERINE WORLD WIDE INC		08/16/2016	JPMORGAN CHASE & CO.		2,250,000	2,250,000		3FE
980236-AN-3	WOODSIDE FINANCE LTD	F	09/08/2016	CITIGROUP GLOBAL MARKETS		8,494,390	8,500,000		2Z
983793-AF-7	XPO LOGISTICS INC		08/11/2016	BARCLAYS		1,095,000	1,095,000		4Z
98379E-AC-0	XPO LOGISTICS REFIN TL		09/19/2016	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000		3FE
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO	E	09/26/2016	JPMORGAN CHASE & CO.		19,824,000	20,000,000		1FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	R	07/19/2016	CITIGROUP GLOBAL MARKETS		1,032,500	1,000,000	10,951	3FE
N9833R-AD-1	ZIGGO SECURED FIN PRTSHIP TL-D	F	09/20/2016	EXCHANGE		6,889,013	6,932,340		3FE
98954N-AA-7	ZIGGO SECURED FINANCE BV	F	09/16/2016	CREDIT SUISSE		29,300,000	29,300,000		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,319,888,876	3,997,715,982	8,910,223	XXX
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE	F	07/13/2016	GOLDMAN, SACHS & CO.		4,250,000	4,250,000		6Z*
38148B-AC-2	GOLDMAN SACHS GROUP INC/THE		07/20/2016	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		6Z*
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC	F	08/10/2016	UNION BANK OF SWITZERLAND		12,750,000	12,750,000		1AM
83368J-KG-4	SOCIETE GENERALE SA	F	09/06/2016	SOCIETE GENERALE		7,000,000	7,000,000		1AM
853254-BA-7	STANDARD CHARTERED PLC	F	08/11/2016	BANK OF AMERICA/MERRILL LYNCH		8,500,000	8,500,000		6Z*
89356B-AB-4	TRANSCANADA TRUST	A	08/08/2016	JPMORGAN CHASE & CO.		8,500,000	8,500,000		6Z*
4899999. Subtotal - Bonds - Hybrid Securities						45,000,000	45,000,000		XXX
8399997. Total - Bonds - Part 3						7,529,680,713	7,068,015,982	12,107,550	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,529,680,713	7,068,015,982	12,107,550	XXX
BA50HA-M1-0	CP OPCO INC. PREFERRED BLS		08/31/2016	EXCHANGE	460.940		1.00		P6U
BA50H9-LW-6	QLIK PARENT INC.		08/22/2016	DIRECT	11,632.500	11,632,500	1.00		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						11,632,500	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						11,632,500	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						11,632,500	XXX		XXX
88579Y-10-1	3M COMPANY		08/03/2016	GOLDMAN, SACHS & CO.	4,072.000	725,256			L
N00927-29-8	AEGON	D	09/16/2016	STOCK DIV.	5,451.500	34,336			L
009158-10-6	AIR PRODUCTS & CHEM		08/18/2016	Various	8,268.000	1,265,908			L
02079K-30-5	ALPHABET INC CLASS A		09/22/2016	Various	1,370.000	1,107,771			L
02079K-10-7	ALPHABET INC CLASS C		08/03/2016	GOLDMAN, SACHS & CO.	583.000	449,840			L
02209S-10-3	ALTRIA GROUP INC.		09/20/2016	Various	76,231.000	5,000,976			L
023135-10-6	AMAZON COM INC		08/24/2016	Various	16,634.000	12,558,608			L
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		07/13/2016	GOLDMAN, SACHS & CO.	6,430.000	197,063			L
023608-10-2	AMEREN CORP		08/18/2016	Various	19,890.000	1,019,287			L
026874-78-4	AMERICAN INTL GROUP INC		09/22/2016	Various	19,115.000	1,128,068			L
03076C-10-6	AMERIPRISE FINL INC		09/30/2016	CITIGROUP GLOBAL MARKETS	3,530.000	351,308			L
031162-10-0	AMGEN INC		09/22/2016	Various	6,150.000	1,069,552			L
032095-10-1	AMPHENOL CORP.		08/18/2016	Various	19,267.000	1,162,718			L
03674X-10-6	ANTERO RESOURCES CORP		09/22/2016	GOLDMAN, SACHS & CO.	49,504.000	1,346,055			L
036752-10-3	ANTHEM INC		09/22/2016	Various	7,439.000	955,231			L
G0408V-10-2	AON PLC	E	08/18/2016	GOLDMAN, SACHS & CO.	7,943.000	869,368			L
037833-10-0	APPLE INC.		09/22/2016	Various	19,432.000	2,107,659			L
363576-10-9	ARTHUR J GALLAGHER & CO		09/26/2016	Various	106,305.000	5,378,124			L
00206R-10-2	AT&T INC		08/18/2016	CITIGROUP GLOBAL MARKETS	20,432.000	844,804			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/22/2016	GOLDMAN, SACHS & CO.	59,449.000	5,270,003			L
053484-10-1	AVALONBAY CMNTYS INC		08/18/2016	Various	9,700.000	1,759,909			L
073302-10-1	B/E AEROSPACE INC		09/22/2016	Various	21,598.000	1,044,508			L
056752-10-8	BAIDU INC SPON ADR	F	07/29/2016	Various	1,050.000	168,119			L
060505-10-4	BANK AMER CORP COM		08/26/2016	Various	594,853.000	8,704,045			L
067383-10-9	BARD (C.R.) INC.		08/19/2016	GOLDMAN, SACHS & CO.	3,961.000	863,544			L
071813-10-9	BAXTER INTL INC		08/18/2016	GOLDMAN, SACHS & CO.	18,281.000	877,805			L
075887-10-9	BECTON DICKINSON		08/18/2016	GOLDMAN, SACHS & CO.	5,055.000	878,141			L
081437-10-5	BEMIS CO INC		08/18/2016	Various	24,470.000	1,246,378			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		08/09/2016	Various	7,073.000	1,029,395			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/22/2016	Various	14,295.000	1,365,232			L
110122-10-8	BRISTOL MYERS SQUIBB CO		08/05/2016	BANK OF AMERICA/MERRILL LYNCH	65,331.000	4,118,088			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	D	09/20/2016	Various	57,307.000	3,611,755			L
12673P-10-5	CA INC		08/18/2016	BANK OF AMERICA/MERRILL LYNCH	25,897.000	882,052			L
131347-30-4	CALPINE CORP		09/22/2016	GOLDMAN, SACHS & CO.	88,571.000	1,217,923			L

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12504L-10-9	CBRE GROUP INC		09/22/2016	Various	40,861.000	1,199,352			L
151020-10-4	CELGENE CORP.		09/22/2016	Various	59,040.000	6,626,272			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/20/2016	MORGAN STANLEY	2,043.000	539,164			L
16938C-10-6	CHINA BIOLOGIC PRODUCTS INC	E	08/11/2016	STOCK DIV.	1,612.000	192,774			L
H1467J-10-4	CHUBB LTD	E	08/18/2016	JPMORGAN CHASE & CO.	6,902.000	875,971			L
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	D	08/26/2016	MORGAN STANLEY	800.000	26,180			U
171340-10-2	CHURCH & DWIGHT CO.		09/26/2016	Various	112,653.000	5,392,511			L
125509-10-9	CIGNA CORP		09/22/2016	Various	30,194.000	3,891,549			L
17243V-10-2	CINEMARK HOLDINGS INC		07/13/2016	JONES TRADING	8,844.000	329,703			L
172908-10-5	CINTAS COR P COM		08/19/2016	Various	8,232.000	936,017			L
17275R-10-2	CISCO SYS INC		08/03/2016	CITIGROUP GLOBAL MARKETS	15,223.000	467,448			L
172967-42-4	CITIGROUP INC		08/25/2016	Various	169,839.000	7,638,756			L
189054-10-9	CLOROX CO		08/18/2016	Various	7,831.000	1,029,930			L
12572Q-10-5	CME GROUP INC.		07/01/2016	UNION BANK OF SWITZERLAND	523.000	50,375			L
BASOHO-A6-4	CMIA PEARL LIMITED	F	07/21/2016	DIRECT	9,925,000.000	10,000,000			U
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	F	09/22/2016	Various	35,426.000	1,339,912			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/22/2016	BANK OF AMERICA/MERRILL LYNCH	22,174.000	1,256,313			L
194162-10-3	COLGATE PALMOLIVE CO		09/26/2016	CITIGROUP GLOBAL MARKETS	13,994.000	1,024,618			L
19624R-10-6	COLONY FINANCIAL INC		07/12/2016	JPMORGAN CHASE & CO.	10,500.000	175,665			L
20030N-10-1	COMCAST CORP NEW CL A		09/22/2016	BANK OF AMERICA/MERRILL LYNCH	14,536.000	974,617			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		09/22/2016	Various	7,589.000	1,251,159			L
219350-10-5	CORNING IN C COM		09/30/2016	GOLDMAN, SACHS & CO.	14,623.000	344,864			L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/23/2016	UNION BANK OF SWITZERLAND	869.000	132,474			L
BASOHA-M2-8	CP OPCO COMMON STOCK BLS		08/31/2016	EXCHANGE	92.000				U
126650-10-0	CVS HEALTH CORPORATION		08/09/2016	Various	15,449.000	1,503,885			L
J11508-12-4	DAIWA HOUSE INDS JPY50	D	09/20/2016	BANK OF AMERICA/MERRILL LYNCH	7,800.000	205,759			U
235851-10-2	DANAHER CO RP COM		08/18/2016	GOLDMAN, SACHS & CO.	36,968.000	2,994,222			L
24703L-10-3	DELL TECHNOLOGIES CLASS V INC		09/07/2016	DISTRIBUTION	13,644.820	485,722			U
G27823-10-6	DELPHI AUTOMOTIVE PLC		09/22/2016	Various	15,600.000	1,062,723			L
247361-70-2	DELTA AIR LINES, INC.		09/22/2016	Various	28,151.000	1,075,393			L
SBDC5M-F2-3	DEUTSCHE BOERSE AG	D	09/12/2016	Various	48,218.000	3,333,742			U
G42089-11-3	DIAGEO	D	09/20/2016	SOCIETE GENERALE	23,612.000	665,195			L
254687-10-6	DISNEY WALT CO		09/22/2016	Various	12,808.000	1,225,906			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		08/18/2016	Various	45,907.000	4,438,754			L
278642-10-3	EBAY INC		09/22/2016	Various	40,250.000	1,271,523			L
278865-10-0	ECOLAB INC		08/03/2016	GOLDMAN, SACHS & CO.	2,746.000	333,178			L
518439-10-4	ESTEE LAUDER COS.		09/22/2016	Various	17,197.000	1,585,215			L
315616-10-2	F5 NETWORKS INC		09/30/2016	GOLDMAN, SACHS & CO.	2,787.000	346,257			L
30303M-10-2	FACEBOOK INC		09/22/2016	Various	70,622.000	8,734,147			L
343412-10-2	FLUOR CORP		09/30/2016	Various	5,163.000	260,260			L
344849-10-4	FOOT LOCKER INC		09/22/2016	Various	22,771.000	1,397,574			L
34959J-10-8	FORTIVE CORP		09/20/2016	Various	91,730.000	4,103,532			L
N3465M-10-8	GEMALTO NV	D	09/30/2016	DEUTSCHE BANK AG	44.000	2,744			U
369550-10-8	GENERAL DYNAMICS CORP		09/22/2016	Various	55,109.000	7,964,571			L
375558-10-3	GILEAD SCIENCES INC		09/07/2016	Various	2,785.000	221,728			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/30/2016	BANK OF AMERICA/MERRILL LYNCH	2,164.000	345,029			L
405217-10-0	HAIN CELESTIAL GROUP INC		09/28/2016	GOLDMAN, SACHS & CO.	140,220.000	4,984,044			L
427866-10-8	HERSHEY COMPANY		08/18/2016	GOLDMAN, SACHS & CO.	7,924.000	896,511			L
436440-10-1	HOLOGIC, INC.		09/22/2016	GOLDMAN, SACHS & CO.	27,133.000	1,049,264			L
437076-10-2	HOME DEPOT INC		09/20/2016	Various	48,504.000	6,208,024			L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/22/2016	Various	18,361.000	2,136,618			L
446150-10-4	HUNTINGTON BANCSHARES INC		09/22/2016	Various	146,908.000	1,404,570			L
E6165F-16-6	IBERDROLA	D	07/05/2016	STOCK DIV.	7,246.000	42,300			U
452308-10-9	ILLINOIS TOOL WKS INC		08/19/2016	Various	7,467.000	887,819			L
SBZ573-90-5	ING GROEP NV	D	07/27/2016	EXCHANGE	256,963.000	3,139,421			U
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/18/2016	Various	7,369.000	1,191,453			L
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	07/21/2016	Various	1,431,372.000	51,121,138			L
J27869-10-6	JAPAN TOBACCO INC JPY50000	D	09/20/2016	Various	15,200.000	593,251			U
478160-10-4	JOHNSON & JOHNSON		08/18/2016	Various	7,823.000	945,900			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/07/2016	Various	82,258.870	3,483,821			L
480200-10-7	JONES LANG LASALLE INC.		09/23/2016	Various	11,139.000	1,295,482			L
46625H-10-0	JP MORGAN CHASE & CO		08/26/2016	Various	211,441.000	13,722,907			L

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48203R-10-4	JUNIPER NETWORKS INC		09/22/2016	Various	44,304.000	1,040,455			L
S63647-66-3	KASIKORNBANK PUBLIC NON-VOTING DR	D	07/25/2016	JPMORGAN CHASE & CO.	8,300.000	42,191			U
493267-10-8	KEYCORP NEW COM		09/30/2016	GOLDMAN, SACHS & CO.	12,844.000	155,404			L
SBDQQ3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	D	07/25/2016	EXCHANGE	141,021.180	2,494,941			U
501044-10-1	KROGER CO		09/22/2016	Various	33,771.000	1,117,618			L
524660-10-7	LEGGETT & PLATT INC		08/18/2016	JPMORGAN CHASE & CO.	16,704.000	873,219			L
525327-10-2	LEIDOS HOLDINGS INC		08/23/2016	EXCHANGE	14,940.000	598,795			L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		09/22/2016	Various	24,611.000	1,209,624			L
G5485F-16-9	LI & FUNG LTD CMN STK	D	08/12/2016	NOMURA SECURITIES INTERNATIONAL INC	20,000.000	9,911			U
539830-10-9	LOCKHEED MARTIN CORP		08/18/2016	GOLDMAN, SACHS & CO.	3,371.000	860,664			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/30/2016	Various	18,207.000	1,400,043			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/30/2016	Various	14,514.600	1,008,712			L
571748-10-2	MARSH + MCLENNAN COS INC		08/19/2016	Various	18,475.000	1,239,645			L
57636Q-10-4	MASTERCARD INC CLASS A		09/22/2016	Various	26,502.000	2,578,810			L
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/30/2016	CITIGROUP GLOBAL MARKETS	4,396.000	346,632			L
58409L-30-6	MEDEQUITIES REALTY		09/29/2016	EXCHANGE	670,000.000	8,375,000			L
G5960L-10-3	MEDTRONIC PLC	E	08/18/2016	GOLDMAN, SACHS & CO.	10,087.000	878,365			L
58933Y-10-5	MERCK & CO. INC.		08/18/2016	Various	16,703.000	1,056,804			L
59156R-10-8	METLIFE INC COM		09/22/2016	Various	32,936.000	1,388,545			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	09/30/2016	CITIGROUP GLOBAL MARKETS	7,338.000	342,124			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	07/26/2016	Various	1,354.000	131,102			L
594918-10-4	MICROSOFT CORP		08/03/2016	CITIGROUP GLOBAL MARKETS	8,070.000	459,055			L
60671Q-10-4	MITEL NETWORKS CORP	A	08/16/2016	STOCK DIV.	13,859.000	108,566			L
61166W-10-1	MONSANTO CO		09/09/2016	Various	52,055.000	5,543,842			L
J46840-10-4	MURATA MANUFACTURING CO LTD	D	07/08/2016	Various	1,300.000	138,748			U
N59465-10-9	MYLAN NV	E	09/22/2016	Various	28,843.000	1,309,011			L
65249B-10-9	NEWS CORP CLASS A		09/22/2016	Various	85,266.000	1,181,491			L
65339F-10-1	NEXTERA ENERGY INC		09/22/2016	Various	14,466.000	1,837,953			L
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	09/30/2016	DEUTSCHE BANK AG	2,900.000	134,494			L
654902-20-4	NOKIA CORPORATION ADR	F	08/26/2016	Various	47,205.000	265,315			L
666807-10-2	NORTHROP GRUMMAN CORP		08/03/2016	GOLDMAN, SACHS & CO.	1,677.000	366,062			L
J59399-10-5	NTT DOCOMO, INC	D	09/28/2016	DEUTSCHE BANK AG	1,000.000	25,317			U
681919-10-6	OMNICOM GROUP		08/18/2016	Various	12,751.000	1,069,075			L
68389X-10-5	ORACLE CORP COM		08/18/2016	Various	26,545.000	1,093,744			L
693718-10-8	PACCAR INC		09/22/2016	Various	19,309.000	1,124,485			L
697435-10-5	PALO ALTO NETWORKS INC		09/22/2016	Various	10,364.000	1,414,414			L
70450Y-10-3	PAYPAL HOLDINGS INC		07/14/2016	GOLDMAN, SACHS & CO.	52,882.000	2,081,609			L
713448-10-8	PEPSICO INC.		08/18/2016	GOLDMAN, SACHS & CO.	8,111.000	879,293			L
717081-10-3	PFIZER INC		09/30/2016	BANK OF AMERICA/MERRILL LYNCH	27,642.000	965,404			L
718172-10-9	PHILIP MORRIS INTL.		09/20/2016	Various	49,753.000	4,945,348			L
723484-10-1	PINNACLE WEST CAPITAL CORP		08/18/2016	JPMORGAN CHASE & CO.	11,349.000	877,903			L
723787-10-7	PIONEER NA T RES CO COM		09/22/2016	Various	8,446.000	1,437,397			L
693475-10-5	PNC FINL SVCS GROUP INC		09/22/2016	Various	14,754.000	1,289,223			L
693506-10-7	PPG INDUSTRIES INC		08/08/2016	Various	4,819.000	502,631			L
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	C	09/20/2016	ITG INC.	33,675.000	669,407			U
74005P-10-4	PRAXAIR INC.		08/18/2016	GOLDMAN, SACHS & CO.	7,509.000	912,192			L
742718-10-9	PROCTER & GAMBLE CO		08/18/2016	Various	12,354.000	1,076,843			L
BASQH9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)		08/22/2016	DIRECT	2,877,513.570	117,500			L
75281A-10-9	RANGE RESOURCES CORP		09/16/2016	STOCK DIV.	23,246.000	913,335			L
755111-50-7	RAYTHEON COMPANY		08/18/2016	CITIGROUP GLOBAL MARKETS	6,267.000	892,906			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	09/21/2016	GOLDMAN, SACHS & CO.	887.000	82,099			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/22/2016	Various	3,391.000	1,372,900			L
767754-10-4	RITE AID CORP.		07/12/2016	Various	148,254.000	1,036,488			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	09/02/2016	Various	413.000	102,545			L
774341-10-1	ROCKWELL COLLINS INC		08/09/2016	Various	7,303.000	615,535			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	09/19/2016	STOCK DIV.	3,154.910	65,007			U
SBX8ZX-20-1	ROYAL UNIBREW ORD	D	09/20/2016	SOCIETE GENERALE	9,682.000	470,738			U
78573M-10-4	SABRE CORPORATION		09/22/2016	Various	35,429.000	960,624			L
79466L-30-2	SALESFORCE.COM INC		09/22/2016	Various	16,004.000	1,254,888			L
81211K-10-0	SEALED AIR CORP		09/30/2016	GOLDMAN, SACHS & CO.	34,214.000	1,581,020			L
J69972-10-7	SECOM CO. LTD. ORD	D	08/05/2016	Various	700.000	51,652			U
816851-10-9	SEMPRA ENERGY		08/30/2016	Various	2,045.000	219,920			L

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G8124V-10-8	SHIRE PLC COM		07/07/2016	CONVERSION	162.000	10,262			L
82669G-10-4	SIGNATURE BK NEW YORK NY		08/08/2016	GOLDMAN, SACHS & CO.	6,313.000	785,743			L
G81276-10-0	SIGNET JEWELERS LTD	R	09/22/2016	Various	15,283.000	1,267,438			L
833034-10-1	SNAP ON IN C COM		08/19/2016	GOLDMAN, SACHS & CO.	11,693.000	1,812,981			L
844741-10-8	SOUTHWEST AIRLINES CO		08/08/2016	Various	12,643.000	478,218			L
854502-10-1	STANLEY BLACK & DECKER INC		08/18/2016	GOLDMAN, SACHS & CO.	7,103.000	867,298			L
855244-10-9	STARBUCKS CORP		08/03/2016	GOLDMAN, SACHS & CO.	12,381.000	691,870			L
R8413J-10-3	STATOIL ASA OMN STK	D	09/23/2016	STOCK DIV.	436.480	5,642			U
863667-10-1	STRYKER CORP		08/18/2016	MORGAN STANLEY	7,639.000	868,860			L
H8398N-10-4	SWISSCOM	D	08/24/2016	Various	628.000	306,533			U
871829-10-7	SYSCO CORP		08/18/2016	GOLDMAN, SACHS & CO.	17,128.000	898,240			L
J80733-10-8	TAKARA HOLDINGS INC	D	09/21/2016	Various	85,100.000	781,446			U
881609-10-1	TESORO CORP		09/22/2016	Various	18,005.000	1,401,203			L
882508-10-4	TEXAS INST RS INC COM		08/03/2016	GOLDMAN, SACHS & CO.	2,088.000	143,454			L
J92676-11-3	TOYOTA MOTOR	D	07/05/2016	UNION BANK OF SWITZERLAND	600.000	30,131			L
H8817H-10-0	TRANSOCEAN INC	F	07/06/2016	EXCHANGE	53,766.000	471,976			L
89417E-10-9	TRAVELERS COS INC		08/18/2016	Various	8,926.000	1,051,269			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		08/08/2016	Various	18,591.000	474,253			L
SBZ6CZ-43-5	UNIPER SE	D	09/12/2016	DISTRIBUTION	11,494.100	119,728			U
V96194-12-7	UNITED OVERSEAS BANK	D	09/29/2016	STOCK DIV.	1,678.140	24,911			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/18/2016	GOLDMAN, SACHS & CO.	8,050.000	888,137			L
913017-10-9	UNITED TECHNOLOGIES CORP		08/18/2016	CITIGROUP GLOBAL MARKETS	14,169.000	1,542,298			L
91324P-10-2	UNITEDHEALTH GROUP INC		08/18/2016	Various	44,385.000	6,284,144			L
91913Y-10-0	VALERO ENERGY CORP		09/22/2016	Various	21,223.000	1,163,427			L
92047W-10-1	VALVOLINE INC		09/30/2016	Various	166,864.000	3,908,054			L
92343V-10-4	VERIZON COMMUNICATIONS		08/18/2016	GOLDMAN, SACHS & CO.	16,367.000	864,443			L
92826C-83-9	VISA INC		08/03/2016	CITIGROUP GLOBAL MARKETS	6,419.000	504,012			L
929089-10-0	VOYA FINANCIAL INC		09/22/2016	JPMORGAN CHASE & CO.	46,696.000	1,366,254			L
931427-10-8	WALGREENS BOOTS ALLIANCE		09/22/2016	Various	60,540.000	4,983,363			L
931142-10-3	WAL-MART STORES		08/18/2016	Various	26,754.000	1,975,520			L
94106L-10-9	WASTE MGMT INC DEL		08/18/2016	CITIGROUP GLOBAL MARKETS	13,389.000	869,147			L
949746-10-1	WELLS FARGO CO		09/22/2016	Various	53,618.000	2,584,405			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/30/2016	GOLDMAN, SACHS & CO.	1,800.000	120,598			L
G98294-10-4	XL GROUP LTD	F	09/30/2016	Various	10,224.000	340,778			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						361,444,653	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		07/01/2016	DISTRIBUTION	0.000	999			
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						999	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	F	09/01/2016	STOCK DIV.	21,164.580	433,298			U
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	F	09/01/2016	STOCK DIV.	68,534.000	1,190,382			U
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		07/14/2016	BANK OF AMERICA/MERRILL LYNCH	650,000.000	43,935,727			L
464287-78-8	ISHARES US FINANCIALS ETF TRUST		09/01/2016	BANK OF AMERICA/MERRILL LYNCH	306,106.000	28,045,422			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/22/2016	Various	1,700,294.000	367,592,608			L
9299999. Subtotal - Common Stocks - Mutual Funds						441,197,436	XXX		XXX
9799997. Total - Common Stocks - Part 3						802,643,088	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						802,643,088	XXX		XXX
9899999. Total - Preferred and Common Stocks						814,275,588	XXX		XXX
9999999 - Totals						8,343,956,301	XXX	12,107,550	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 26

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2016	SCHEDULED REDEMPTION		178	178	180	179		(1)		(1)		178				9	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2016	SCHEDULED REDEMPTION		41,450	41,450	42,337	41,688		(238)		(238)		41,450				1,496	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		09/01/2016	SCHEDULED REDEMPTION		22,442	22,442	23,869	23,790		(1,348)		(1,348)		22,442				653	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		09/01/2016	SCHEDULED REDEMPTION		19,148	19,148	20,488	19,813		(664)		(664)		19,148				691	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2016	SCHEDULED REDEMPTION		68,604	68,604	73,614	73,213		(4,609)		(4,609)		68,604				2,462	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2016	SCHEDULED REDEMPTION		5,420	5,420	5,763	5,742		(322)		(322)		5,420				157	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2016	SCHEDULED REDEMPTION		21,843	21,843	23,225	23,022		(1,179)		(1,179)		21,843				632	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		07/15/2016	SCHEDULED REDEMPTION		102,445	102,445	102,445	102,445						102,445				2,116	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	08/06/2016	SCHEDULED REDEMPTION		426,177	426,177	426,177	426,177						426,177				11,430	02/06/2022	1Z
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	07/10/2016	SCHEDULED REDEMPTION		227,466	227,466	227,466	227,466						227,466				6,051	04/10/2022	1Z
742651-DL-3	PRIVATE EXPORT FUNDING		07/15/2016	MATURED		20,000,000	20,000,000	19,975,000	19,997,211		2,789		2,789		20,000,000				425,000	07/15/2016	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2016	SCHEDULED REDEMPTION		102,875	102,875	102,875	102,875						102,875				2,110	08/01/2023	1Z
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2016	SCHEDULED REDEMPTION		213,171	213,171	213,171	213,171						213,171				5,356	06/07/2022	1FE
912810-RS-9	TREASURY BOND		08/05/2016	Various		173,174,414	165,000,000	172,740,820			(285)		(285)		172,740,535		433,879	433,879	844,769	05/15/2046	1
912810-RT-7	TREASURY BOND		09/16/2016	Various		207,803,906	212,500,000	208,488,281			240		240		208,488,521		(684,615)	(684,615)	290,421	08/15/2046	1
912828-2B-5	TREASURY NOTE		09/28/2016	JPMORGAN CHASE & CO.		49,859,375	50,000,000	49,753,906			6,477		6,477		49,760,384		98,991	98,991	44,837	08/15/2019	1
912828-2C-3	TREASURY NOTE		09/28/2016	BARCLAYS		40,001,563	40,000,000	39,948,438			2,124		2,124		39,950,561		51,001	51,001	24,862	08/31/2018	1
912828-G9-5	TREASURY NOTE		09/28/2016	BARCLAYS		102,258	100,000	99,738	99,789		38		38		99,827		2,431	2,431	1,210	12/31/2019	1
912828-P2-0	TREASURY NOTE		09/27/2016	Various		100,029,805	100,000,000	100,218,750			(30,614)		(30,614)		100,188,136		(158,332)	(158,332)	476,393	01/31/2018	1
912828-R5-1	TREASURY NOTE		07/29/2016	BANK OF AMERICA/MERRILL LYNCH		86,432,965	86,100,000	86,412,785			(18,353)		(18,353)		86,394,432		38,533	38,533	127,621	05/31/2018	1
912828-R7-7	TREASURY NOTE		09/13/2016	CITIGROUP GLOBAL MARKETS		51,316,758	51,000,000	51,637,500			(18,869)		(18,869)		51,618,631		(301,873)	(301,873)	203,094	05/31/2021	1
912828-R8-5	TREASURY NOTE		08/05/2016	BANK OF AMERICA/MERRILL LYNCH		215,401,750	215,200,000	215,721,188			(24,483)		(24,483)		215,696,704		(294,954)	(294,954)	277,820	06/15/2019	1
912828-R9-3	TREASURY NOTE		09/27/2016	Various		199,705,078	200,000,000	200,101,563			(8,768)		(8,768)		200,092,794		(387,716)	(387,716)	219,939	06/30/2018	1
912828-S2-7	TREASURY NOTE		09/15/2016	Various		256,958,555	257,000,000	259,056,875			(59,282)		(59,282)		258,997,593		(2,039,039)	(2,039,039)	420,408	06/30/2021	1
912828-S4-3	TREASURY NOTE		09/28/2016	JPMORGAN CHASE & CO.		29,925,000	30,000,000	29,973,047			1,354		1,354		29,974,401		(49,401)	(49,401)	45,856	07/15/2019	1
912828-S6-8	TREASURY NOTE		09/28/2016	GOLDMAN, SACHS & CO.		11,000,000	11,000,000	11,001,289			(65)		(65)		11,001,224		(1,224)	(1,224)	13,451	07/31/2018	1
912828-S7-6	TREASURY NOTE		09/15/2016	Various		299,041,652	299,150,000	299,648,625			106		106		299,648,731		(607,079)	(607,079)	253,606	07/31/2021	1
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2016	SCHEDULED REDEMPTION		167,615	167,615	167,615	167,615						167,615				4,707	02/26/2022	1Z
0599999. Subtotal - Bonds - U.S. Governments						1,742,171,912	1,738,468,833	1,746,207,030	21,524,196		(155,954)		(155,954)		1,746,071,308		(3,899,397)	(3,899,397)	3,707,157	XXX	XXX
910860-AU-2	UNITED MEXICAN STATES	F	09/09/2016	CALLED @ 101.769		13,000,000	13,000,000	15,175,000	13,496,307		(328,225)		(328,225)		13,168,082		(168,082)	(168,082)	1,070,908	01/15/2017	2FE
1099999. Subtotal - Bonds - All Other Governments						13,000,000	13,000,000	15,175,000	13,496,307		(328,225)		(328,225)		13,168,082		(168,082)	(168,082)	1,070,908	XXX	XXX
041042-ZJ-4	ARKANSAS ST		09/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,470	100,000	115,823	114,397		(1,244)		(1,244)		113,153		6,317	6,317	3,282	06/01/2023	1FE
041042-ZK-1	ARKANSAS ST		08/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,199,952	1,000,000	1,140,470	1,129,385		(8,132)		(8,132)		1,121,253		78,699	78,699	26,501	06/01/2024	1FE
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT		09/01/2016	CALLED @ 100.000		365,000	365,000	312,921	352,620		4,845		4,845		357,465		7,535	7,535	17,338	09/01/2018	1FE
419792-JW-7	HAWAII ST		08/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,263	100,000	116,752			(1,243)		(1,243)		115,509		1,754	1,754	1,694	10/01/2020	1FE
419792-JX-5	HAWAII ST		08/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		181,833	150,000	179,355			(1,951)		(1,951)		177,404		4,429	4,429	2,813	10/01/2021	1FE
452152-XR-7	ILLINOIS ST		08/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		515,034	450,000	515,165	502,927		(4,842)		(4,842)		498,085		16,949	16,949	17,938	05/01/2022	2FE
546415-D2-3	LOUISIANA ST GO - REF - 2012 SER A		08/01/2016	MATURED		8,190,000	8,190,000	9,677,140	8,390,223		(200,223)		(200,223)		8,190,000				409,500	08/01/2016	1FE
68609B-GN-1	OREGON ST FOR PREVIOUS ISSUES		09/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		355,609	300,000	358,320	351,435		(6,327)		(6,327)		345,108		10,501	10,501	12,722	05/01/2021	1FE
70914P-WV-0	PENNSYLVANIA ST		08/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		241,392	200,000	244,064	238,840		(3,713)		(3,713)		235,127		6,265	6,265	9,167	03/15/2022	1FE
76222R-SL-7	RHODE ISLAND ST & PROVIDENCE P		07/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,452	100,000	116,344	115,014		(1,674)		(1,674)		113,340		3,112	3,112	4,750	08/01/2020	1FE
76222R-SM-5	RHODE ISLAND ST & PROVIDENCE P		08/31/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,137,099	950,000	1,115,804	1,104,747		(14,841)		(14,841)		1,089,906		47,193	47,193	46,750	08/01/2021	1FE
76222R-ST-0	RHODE ISLAND ST & PROVIDENCE P		07/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,394,038	3,015,000	3,445,210	3,400,909		(59,815)		(59,815)		3,341,095		52,943	52,943	149,097	08/01/2019	1FE
882723-K4-0	TEXAS ST		07/19/2016	WELLS FARGO		2,120,650	1,825,000	2,118,643			(17,290)		(17,290)		2,101,352		19,298	19,298	23,573	08/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
97705L-S9-9	WISCONSIN ST GO - REF 2012 SER 1		09/15/2016	PRE-REFUNDING		23,078,693	21,150,000	26,207,177	23,584,220		(505,527)		(505,527)		23,078,693				922,375	05/01/2019	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						41,132,485	37,895,000	45,663,186	39,284,718		(821,975)		(821,975)		40,877,492		254,993	254,993	1,647,499	XXX	XXX
607284-TL-0	MOBILE CNTY ALA BRD SCH COMMRS		09/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		368,210	315,000	370,377			(5,795)		(5,795)		364,582		3,628	3,628	8,488	03/01/2021	1FE
567313-EW-7	MARICOPA CNTY ARIZ UNI SCH DIS		07/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,123	100,000	109,765	108,066		(1,301)		(1,301)		106,765		2,358	2,358	4,311	07/01/2019	1FE
567313-EX-5	MARICOPA CNTY ARIZ UNI SCH DIS		09/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		250,240	225,000	249,152	245,792		(3,000)		(3,000)		242,792		7,448	7,448	10,550	07/01/2020	1FE
567389-UX-7	MARICOPA CNTY ARIZ UNI SCH DIS		07/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		795,014	665,000	797,634	782,429		(11,395)		(11,395)		771,033		23,981	23,981	35,097	07/01/2021	1FE
567389-UY-5	MARICOPA CNTY ARIZ UNI SCH DIS		07/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		122,328	100,000	120,975	118,937		(1,577)		(1,577)		117,360		4,968	4,968	2,861	07/01/2022	1FE
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04		07/01/2016	MATURED		1,015,000	1,015,000	1,101,571	1,021,493		(6,493)		(6,493)		1,015,000				53,288	07/01/2016	1FE
712838-SD-4	PEORIA ARIZ		08/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		191,867	150,000	184,397	184,234		(2,390)		(2,390)		181,844		10,023	10,023	5,188	07/15/2024	1FE
718814-Q3-3	PHOENIX ARIZ		08/24/2016	PIPER JAFFRAY INC.		2,578,820	2,000,000	2,573,100							2,573,100		5,720	5,720		07/01/2025	1FE
988713-HQ-9	YUMA CNTY ARIZ UN HIGH SCH DIS		08/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		600,727	550,000	599,621			(4,166)		(4,166)		595,455		5,272	5,272	5,961	07/01/2019	1FE
660631-UZ-3	NORTH LITTLE ROCK AR SCH DIST#1 CONSTRUC		07/27/2016	BANK OF AMERICA/MERRILL LYNCH		3,088,674	2,900,000	3,333,753	3,101,195		(55,644)		(55,644)		3,045,551		43,123	43,123	145,000	02/01/2018	1FE
058219-TG-1	BALDWIN PARK CALIF UNI SCH DIS		08/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		127,948	100,000	124,980			(367)		(367)		124,613		3,335	3,335	639	08/01/2024	1FE
070185-UA-9	BASSETT CALIF UNI SCH DIST		08/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		611,289	500,000	607,170			(7,906)		(7,906)		599,264		12,025	12,025	12,531	08/01/2022	1FE
070185-UC-5	BASSETT CALIF UNI SCH DIST		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		412,373	325,000	406,263			(4,573)		(4,573)		401,690		10,683	10,683	8,351	08/01/2024	1FE
070185-UD-3	BASSETT CALIF UNI SCH DIST		09/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		515,032	400,000	504,452			(6,216)		(6,216)		498,236		16,796	16,796	12,333	08/01/2025	1FE
070185-UE-1	BASSETT CALIF UNI SCH DIST		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		345,830	265,000	337,311			(3,187)		(3,187)		334,124		11,707	11,707	6,809	08/01/2026	1FE
15722T-DE-8	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B		08/01/2016	CALLED @ 71.355		3,457,150	4,845,000	2,160,531	3,361,266		95,884		95,884		3,457,150					08/01/2023	1FE
15722T-DF-5	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B		08/01/2016	CALLED @ 67.837		4,070,220	6,000,000	2,536,380	3,956,656		113,564		113,564		4,070,220					08/01/2024	1FE
15722T-DG-3	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B		08/01/2016	CALLED @ 64.511		3,548,105	5,500,000	2,206,875	3,448,725		99,380		99,380		3,548,105					08/01/2025	1FE
544646-4J-8	LOS ANGELES CALIF UNI SCH DIST		07/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		129,769	100,000	125,006			(754)		(754)		124,252		5,517	5,517	1,333	07/01/2024	1FE
671556-KD-9	OAK PARK CALIF UNI SCH DIST		07/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		115,286	105,000	115,736	115,513		(1,578)		(1,578)		113,935		1,350	1,350	2,625	08/01/2019	1FE
671556-KF-4	OAK PARK CALIF UNI SCH DIST		08/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		149,709	125,000	147,319	147,027		(2,311)		(2,311)		144,716		4,993	4,993	4,306	08/01/2021	1FE
671556-KG-2	OAK PARK CALIF UNI SCH DIST		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		177,484	145,000	172,895	172,590		(2,395)		(2,395)		170,195		7,290	7,290	4,954	08/01/2022	1FE
671556-KK-3	OAK PARK CALIF UNI SCH DIST		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		270,081	210,000	255,610	255,285		(2,557)		(2,557)		252,728		17,353	17,353	7,175	08/01/2025	1FE
672325-ZP-5	OAKLAND CALIF UNI SCH DIST ALA		09/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		125,609	100,000	124,906			(239)		(239)		124,667		942	942	347	08/01/2023	1FE
672325-ZQ-3	OAKLAND CALIF UNI SCH DIST ALA		08/31/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		128,643	100,000	127,271			(172)		(172)		127,099		1,544	1,544	264	08/01/2024	1FE
29747M-AU-2	ESTES VY COLO REC & PK DIST		07/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		274,071	255,000	275,964			(3,015)		(3,015)		272,948		1,123	1,123	4,137	12/01/2018	1FE
29747M-AY-4	ESTES VY COLO REC & PK DIST		08/17/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		233,560	200,000	232,562			(2,233)		(2,233)		230,329		3,231	3,231	3,900	12/01/2022	1FE
29747M-BA-5	ESTES VY COLO REC & PK DIST		08/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		125,971	100,000	124,527			(1,356)		(1,356)		123,171		2,800	2,800	2,458	12/01/2024	1FE
29747M-BB-3	ESTES VY COLO REC & PK DIST		08/31/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		125,679	100,000	123,229			(1,429)		(1,429)		121,800		3,879	3,879	2,750	12/01/2025	1FE
108151-3H-2	BRIDGEPORT CONN		09/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,657	100,000	117,484	113,633		(2,017)		(2,017)		111,616		3,041	3,041	5,944	07/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
108151-D9-9	BRIDGEPORT CT G O 2004 C		08/15/2016	MATURED		5,350,000	5,350,000	5,780,927	5,389,650		(39,650)		(39,650)		5,350,000				280,875	08/15/2016	1FE
406792-Y8-8	HAMDEN CONN		08/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		390,339	350,000	388,245	379,947		(3,933)		(3,933)		376,015		14,324	14,324	14,144	08/15/2020	2FE
416415-FY-8	HARTFORD CONN		07/07/2016	MORGAN STANLEY		805,181	675,000	797,749	784,963		(5,913)		(5,913)		779,049		26,131	26,131	26,344	10/01/2031	2FE
416415-HR-1	HARTFORD CONN		09/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,687,636	1,430,000	1,660,302	1,653,034		(26,040)		(26,040)		1,626,994		60,642	60,642	62,244	07/15/2021	1FE
642713-5F-4	NEW BRITAIN CONN		08/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		291,521	255,000	294,790	285,974		(4,666)		(4,666)		281,308		10,213	10,213	12,538	03/01/2020	1FE
971567-PZ-9	WILMINGTON DEL		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		879,932	790,000	850,056	849,107		(5,275)		(5,275)		843,831		36,100	36,100	18,065	11/01/2022	1FE
971567-QA-3	WILMINGTON DEL		07/19/2016	PIPER JAFFRAY INC.		415,643	350,000	400,106	399,426		(3,269)		(3,269)		396,156		19,486	19,486	9,450	11/01/2023	1FE
107403-QA-8	BREVARD CNTY FL PKS REC SOUTH LTD 07		07/01/2016	CALLED @ 100.000		1,055,000	1,055,000	1,096,148	1,059,362		(4,362)		(4,362)		1,055,000				52,750	07/01/2024	1
107403-QB-6	BREVARD CNTY FL PKS REC SOUTH LTD 07		07/01/2016	CALLED @ 100.000		885,000	885,000	918,681	888,572		(3,572)		(3,572)		885,000				44,250	07/01/2025	1
107403-QC-4	BREVARD CNTY FL PKS REC SOUTH LTD 07		07/01/2016	CALLED @ 100.000		840,000	840,000	871,160	843,307		(3,307)		(3,307)		840,000				42,000	07/01/2026	1
341530-EK-8	FLORIDA ST BRD ED PUB ED FOR I		09/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		637,005	500,000	638,920			(1,832)		(1,832)		637,088		(83)	(83)	2,708	06/01/2024	1FE
432337-ES-8	HILLSBOROUGH CNTY FLA SCH DIST		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		121,901	100,000	116,836	116,042		(1,477)		(1,477)		114,565		7,336	7,336	4,597	10/01/2022	1FE
144783-CY-1	CARROLL CNTY GA SCH DIST		07/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		425,996	350,000	425,464			(4,385)		(4,385)		421,078		4,917	4,917	6,368	04/01/2022	1FE
144783-DA-2	CARROLL CNTY GA SCH DIST		07/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		118,954	100,000	119,075			(1,260)		(1,260)		117,815		1,139	1,139	1,708	04/01/2021	1FE
240451-YB-4	DE KALB CNTY GA		07/18/2016	WELLS FARGO		7,589,999	6,315,000	7,477,655			(49,686)		(49,686)		7,427,969		162,030	162,030	78,938	12/01/2021	1FE
240451-YC-2	DE KALB CNTY GA		08/04/2016	WELLS FARGO		9,752,885	7,945,000	9,561,251			(69,460)		(69,460)		9,491,791		261,093	261,093	119,175	12/01/2022	1FE
240451-YD-0	DE KALB CNTY GA		07/27/2016	JEFFERIES & COMPANY, INC.		2,818,305	2,250,000	2,738,498			(16,615)		(16,615)		2,721,882		96,423	96,423	31,250	12/01/2023	1FE
363005-BL-2	GAINESVILLE GA SCH DIST		07/19/2016	M&T SECURITIES, INC.		2,806,046	2,300,000	2,761,886			(17,046)		(17,046)		2,744,840		61,206	61,206	29,708	12/01/2022	1FE
426362-MG-1	HENRY CNTY GA SCH DIST		09/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,930	100,000	124,805			(1,242)		(1,242)		123,563		1,367	1,367	1,889	08/01/2023	1FE
005158-VH-0	ADA & CANYON CNTYS IDAHO JT SC		09/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		150,749	130,000	151,211	148,927		(2,727)		(2,727)		146,200		4,550	4,550	8,269	08/15/2020	1FE
138789-MQ-2	CANYON CNTY IDAHO SCH DIST NO		07/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		671,360	640,000	670,234			(3,637)		(3,637)		666,597		4,763	4,763	5,653	09/15/2018	1FE
138789-MR-0	CANYON CNTY IDAHO SCH DIST NO		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		533,279	485,000	530,391			(4,729)		(4,729)		525,662		7,617	7,617	7,046	09/15/2019	1FE
138789-MS-8	CANYON CNTY IDAHO SCH DIST NO		08/10/2016	D.A. DAVIDSON & CO.		259,102	230,000	256,075			(1,944)		(1,944)		254,131		4,971	4,971	3,118	09/15/2020	1FE
054071-HF-5	AVON IND CMNTY SCH BLDG CORP		09/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		550,499	475,000	552,259	544,511		(9,772)		(9,772)		534,739		15,760	15,760	28,759	01/10/2021	1FE
116083-PD-2	BROWNSBURG IND 1999 SCH BLDG C		08/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		992,610	900,000	1,009,818	996,623		(19,811)		(19,811)		976,813		15,797	15,797	47,625	01/15/2019	1FE
116083-PG-5	BROWNSBURG IND 1999 SCH BLDG C		09/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		426,834	370,000	426,547	421,897		(7,116)		(7,116)		414,780		12,053	12,053	19,778	07/15/2020	1FE
40785E-L5-3	HAMILTON SOUTHEASTERN IND CONS		07/27/2016	RAYMOND JAMES & ASSOCIATES, INC.		2,055,914	1,900,000	2,131,724	2,082,992		(41,581)		(41,581)		2,041,412		14,502	14,502	120,861	07/15/2018	1FE
46263R-MC-6	IPS MULTI-SCH BLDG CORP IND		09/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,087,548	1,075,000	1,136,866	1,111,876		(24,009)		(24,009)		1,087,867		(320)	(320)	48,942	01/15/2017	1FE
46263R-MK-8	IPS MULTI-SCH BLDG CORP IND		09/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		154,871	135,000	157,935	154,952		(3,080)		(3,080)		151,872		2,999	2,999	7,988	07/15/2020	1FE
46263R-MM-4	IPS MULTI-SCH BLDG CORP IND		07/27/2016	SUNTRUST INVESTMENT SERVICES, INC.		2,650,220	2,225,000	2,636,625	2,592,320		(36,946)		(36,946)		2,555,374		94,845	94,845	116,194	07/15/2021	1FE
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		07/15/2016	CALLED @ 100.000		1,700,000	1,700,000	1,713,277	1,701,113		(1,113)		(1,113)		1,700,000				74,375	07/15/2020	1FE
726286-EA-1	PLAINFIELD IND CMNTY HIGH SCH		09/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		518,064	440,000	522,020	506,882		(8,518)		(8,518)		498,364		19,700	19,700	26,452	07/15/2021	1FE
478718-P7-8	JOHNSON CNTY KANS UNI SCH DIST		09/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		130,327	100,000	127,321							127,321		3,006	3,006		09/01/2025	1FE
815662-HZ-7	SEDGWICK CNTY KANS UNI SCH DIS		08/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		572,369	460,000	550,459	548,608		(7,080)		(7,080)		541,528		30,841	30,841	19,294	09/01/2023	1FE
815668-LT-3	SEDGWICK CNTY KANS UNI SCH DIS		08/04/2016	FIRST TENNESSEE BANK		456,640	400,000	449,712			(2,492)		(2,492)		447,220		9,420	9,420	4,533	10/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
815668-LU-0	SEDGWICK CNTY KANS UNI SCH DIS		07/27/2016	BARCLAYS		1,156,560	1,000,000	1,134,910			(5,192)		(5,192)		1,129,718		26,842	26,842	10,444	10/01/2022	1FE
815668-LW-6	SEDGWICK CNTY KANS UNI SCH DIS		08/04/2016	JANNEY MONTGOMERY SCOTT LLC		629,315	500,000	610,590			(3,410)		(3,410)		607,180		22,135	22,135	7,083	10/01/2024	1FE
982683-DU-5	WYANDOTTE CNTY KS USD 202 G O 2004 A REF		09/01/2016	MATURED		1,915,000	1,915,000	2,080,807	1,931,206		(16,206)		(16,206)		1,915,000				100,538	09/01/2016	1FE
957178-SG-2	WESTBROOK ME		08/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		234,967	200,000	232,868	232,325		(4,208)		(4,208)		228,117		6,850	6,850	7,264	10/15/2020	1FE
957178-SH-0	WESTBROOK ME		08/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,465	100,000	118,182	117,936		(1,761)		(1,761)		116,176		4,289	4,289	3,389	10/15/2021	1FE
206165-FH-0	CONCORD & CARLISLE MA REGL SCH DIST		08/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		488,398	450,000	539,267	494,128		(9,637)		(9,637)		484,491		3,906	3,906	13,174	06/15/2018	1FE
079203-ET-8	BELLEVUE MICH CMNTY SCHS		09/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		467,661	400,000	458,724							458,724		8,937	8,937		05/01/2021	1FE
163357-JD-9	CHELSEA MICH SCH DIST		09/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		602,430	500,000	598,400			(9,544)		(9,544)		588,856		13,574	13,574	15,764	05/01/2022	1FE
163357-JE-7	CHELSEA MICH SCH DIST		09/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		933,865	760,000	921,918			(12,684)		(12,684)		909,234		24,631	24,631	22,800	05/01/2023	1FE
182252-UP-9	CLARKSTON MICH CMNTY SCHS		08/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		604,065	500,000	586,945	586,945		(7,561)		(7,561)		579,384		24,681	24,681	14,375	05/01/2022	1FE
691610-CB-3	OXFORD MICH CMNTY SCHS		09/07/2016	HUTCHINSON SHOCKEY ERLEY & CO.		114,237	100,000	115,355	114,086		(2,201)		(2,201)		111,886		2,351	2,351	5,514	05/01/2020	1FE
691610-CC-1	OXFORD MICH CMNTY SCHS		09/23/2016	Various		1,463,745	1,250,000	1,456,738	1,442,869		(25,159)		(25,159)		1,417,710		46,035	46,035	70,829	05/01/2021	1FE
780427-KL-3	ROYAL OAK CITY MICH SCH DIST		07/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		258,507	225,000	264,533	256,696		(3,942)		(3,942)		252,754		5,753	5,753	8,125	05/01/2020	1FE
838736-WS-1	SOUTH LYON MICH CMNTY SCHS		09/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		495,819	460,000	490,990	490,990		(5,840)		(5,840)		485,150		10,669	10,669	11,527	05/01/2019	1FE
844368-KV-1	SOUTHGATE MICH CMNTY SCH DIST		07/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		337,221	285,000	334,539	327,728		(4,369)		(4,369)		323,359		13,862	13,862	10,529	05/01/2021	1FE
687136-LH-2	ORONO MINN INDPT SCH DIST NO 2		09/07/2016	RBC DOMINION SECURITIES		605,540	500,000	605,965			(1,247)		(1,247)		604,718		822	822	2,111	02/01/2025	1FE
713567-HD-0	PEQUOT LAKES MINN INDPT SCH DI		09/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		131,887	110,000	130,879	130,683		(2,390)		(2,390)		128,293		3,594	3,594	4,385	02/01/2022	1FE
742633-UN-8	PRIOR LAKE MINN INDPT SCH DIST		09/07/2016	Various		741,462	600,000	739,782			(6,952)		(6,952)		732,830		8,632	8,632	10,514	02/01/2023	1FE
773352-NC-9	ROCKFORD MINN INDPT SCH DIST N		09/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		255,206	225,000	259,657	258,676		(6,016)		(6,016)		252,660		2,546	2,546	9,750	02/01/2020	1FE
803820-KS-7	SARTELL MINN INDPT SCH DIST NO		09/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		126,392	100,000	124,973			(238)		(238)		124,735		1,657	1,657	583	02/01/2024	1FE
48068T-BH-6	JOPLIN MO SCHS		09/29/2016	Various		4,014,424	3,440,000	3,911,142			(19,047)		(19,047)		3,892,095		122,329	122,329	40,529	03/01/2024	1FE
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A		09/01/2016	MATURED		3,230,000	3,230,000	3,473,664	3,249,600		(19,600)		(19,600)		3,230,000				161,500	09/01/2016	1FE
476576-HZ-9	JERSEY CITY N J		08/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		170,357	150,000	173,937	169,138		(3,014)		(3,014)		166,124		4,233	4,233	5,375	12/01/2019	1FE
476576-JB-0	JERSEY CITY N J		07/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,235	100,000	118,863	116,250		(1,487)		(1,487)		114,763		5,472	5,472	3,278	12/01/2021	1FE
64966L-5B-3	NEW YORK N Y		09/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		998,320	775,000	966,386			(8,390)		(8,390)		957,997		40,323	40,323	17,538	08/01/2025	1FE
64966L-RF-0	NEW YORK N Y		09/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,263,229	1,090,000	1,290,015	1,246,902		(20,077)		(20,077)		1,226,826		36,404	36,404	55,786	08/01/2020	1FE
649906-DJ-0	NEW YORK ST DORM AUTH REVS NON ST		07/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		300,335	250,000	300,308	292,021		(3,747)		(3,747)		288,273		12,062	12,062	9,861	10/01/2021	1FE
77355P-TW-3	ROCKLAND CNTY N Y		08/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		337,438	300,000	331,335	330,514		(3,549)		(3,549)		326,964		10,474	10,474	8,967	01/01/2021	1FE
986082-KH-7	YONKERS NY GO - REF 2012 SER A		07/06/2016	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		34,918											34,918	34,918		07/01/2018	1FE
593881-KV-6	MIAMISBURG OHIO CITY SCH DIST		07/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		307,598	250,000	301,505	301,505		(3,738)		(3,738)		297,767		9,830	9,830	6,632	12/01/2022	1FE
840658-MW-5	SOUTH-WESTERN CITY SCH DIST OH		09/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,270,500	1,000,000	1,264,800			(1,842)		(1,842)		1,262,958		7,542	7,542	3,056	12/01/2024	1FE
468034-NS-8	JACKSON CNTY ORE SCH DIST NO 5		07/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		188,709	160,000	189,738	185,981		(2,913)		(2,913)		183,068		5,641	5,641	4,956	12/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
515408-BL-5	LANE CNTY ORE SCH DIST NO 069		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		149,050	125,000	148,468			(364)		(364)		148,103		947	947	486	06/15/2021	1FE
898541-LG-0	TUALATIN HILLS ORE PK & RECL D		08/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,430,189	1,200,000	1,434,408	1,410,184		(22,549)		(22,549)		1,387,635		42,554	42,554	41,236	06/01/2021	1FE
898541-LH-8	TUALATIN HILLS ORE PK & RECL D		08/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,949,842	1,600,000	1,936,176	1,906,791		(28,351)		(28,351)		1,878,440		71,402	71,402	56,667	06/01/2022	1FE
937440-DD-4	WASHINGTON CLACKAMAS & YAMHILL		09/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,367,726	1,150,000	1,358,771	1,339,745		(21,187)		(21,187)		1,318,557		49,169	49,169	39,132	06/15/2021	1FE
984674-HR-5	YAMHILL CNTY ORE SCH DIST NO O		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		194,890	160,000	194,331			(347)		(347)		193,984		905	905	489	06/15/2022	1FE
984674-HS-3	YAMHILL CNTY ORE SCH DIST NO O		09/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		248,820	200,000	247,734			(593)		(593)		247,141		1,679	1,679	889	06/15/2023	1FE
074851-PZ-3	BEAVER CNTY PA		09/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		266,368	250,000	266,815			(2,193)		(2,193)		264,622		1,746	1,746	3,317	11/15/2018	1FE
132033-GH-8	CAMBRIA CNTY PA		09/08/2016	PRE-REFUNDING		817,515	745,000	853,360	829,609		(12,094)		(12,094)		817,515				41,078	08/01/2020	1FE
132033-GK-1	CAMBRIA CNTY PA		09/08/2016	PRE-REFUNDING		1,154,640	1,000,000	1,167,200			(12,560)		(12,560)		1,154,640				30,139	08/01/2022	1FE
113709-QF-9	BROOKLAND CAYCE S C SCH DIST N		07/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		373,126	325,000	374,806	373,183		(6,303)		(6,303)		366,881		6,245	6,245	12,278	03/01/2020	1FE
846880-ER-9	SPARTANBURG CNTY S C SCH DIST		08/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,509	100,000	121,382	121,198		(1,848)		(1,848)		119,350		5,160	5,160	4,986	03/01/2023	1FE
088365-EZ-0	BEXAR CNTY TEX HOSP DIST		08/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		301,580	250,000	299,700							299,700		1,880	1,880		02/15/2022	1FE
088365-FC-0	BEXAR CNTY TEX HOSP DIST		09/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		317,093	250,000	315,700			(384)		(384)		315,316		1,777	1,777	660	02/15/2025	1FE
184540-6N-7	CLEAR CREEK TEX INDPT SCH DIST		07/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		591,945	500,000	590,010	579,270		(8,754)		(8,754)		570,515		21,430	21,430	24,167	02/15/2021	1FE
217489-YM-9	COPPELL TX INDPT SCH DIST BLDG & REF 92		08/15/2016	MATURED		435,000	435,000	238,627	417,272		17,728		17,728		435,000					08/15/2016	1
248775-2N-7	DENTON CNTY TEX		08/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,097,253	1,000,000	1,095,690			(9,396)		(9,396)		1,086,294		10,959	10,959	13,356	07/15/2019	1FE
248775-2P-2	DENTON CNTY TEX		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,163,900	1,000,000	1,157,920			(12,539)		(12,539)		1,145,381		18,519	18,519	17,778	07/15/2020	1FE
248775-2R-8	DENTON CNTY TEX		09/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		705,007	580,000	700,843			(8,088)		(8,088)		692,755		12,253	12,253	12,969	07/15/2022	1FE
283770-GU-3	EL PASO TEX INDPT SCH DIST		07/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		137,969	115,000	137,906	134,725		(1,956)		(1,956)		132,770		5,199	5,199	5,526	08/15/2021	1FE
343487-2M-5	FLOWER MOUND TEX		07/27/2016	PIPER JAFFRAY INC.		883,125	750,000	881,018			(6,856)		(6,856)		874,161		8,964	8,964	11,042	03/01/2021	1FE
528828-7N-0	LEWISVILLE TEX INDPT SCH DIST		07/19/2016	Various		4,507,640	4,000,000	4,519,520			(27,215)		(27,215)		4,492,305		15,335	15,335	36,667	08/15/2019	1FE
549188-TG-5	LUBBOCK TEX		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,058,640	3,000,000	3,234,990	3,147,031		(87,528)		(87,528)		3,059,503		(863)	(863)	201,597	02/15/2017	1FE
549188-WV-8	LUBBOCK TEX		07/27/2016	BARCLAYS		2,282,780	2,000,000	2,284,640			(19,145)		(19,145)		2,265,495		17,285	17,285	26,111	02/15/2020	1FE
717146-VL-5	PHARR-SAN JUAN-ALAMO TEX INDPT		09/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		540,913	450,000	545,337			(7,895)		(7,895)		537,442		3,470	3,470	11,326	02/01/2022	1FE
798025-LW-0	SAN JACINTO TEX CMNTY COLLEGE		08/04/2016	SAMUEL A. RAMIREZ & COMPANY, INC.		3,440,676	2,810,000	3,390,546			(24,289)		(24,289)		3,366,257		74,420	74,420	42,540	02/15/2023	1FE
798025-MR-0	SAN JACINTO TEX CMNTY COLLEGE		09/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		832,174	680,000	820,488			(7,309)		(7,309)		813,179		18,994	18,994	12,783	02/15/2023	1FE
798025-MS-8	SAN JACINTO TEX CMNTY COLLEGE		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		125,047	100,000	121,936			(955)		(955)		120,981		4,066	4,066	1,833	02/15/2024	1FE
163192-ET-0	CHELAN CNTY WA SD 228 CASCADE		07/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		129,107	120,000	129,238			(590)		(590)		128,648		459	459	773	12/01/2018	1FE
163192-EV-5	CHELAN CNTY WASH SCH DIST NO 2		08/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,490	100,000	116,980			(769)		(769)		116,211		1,279	1,279	1,042	12/01/2020	1FE
494751-CQ-1	KING CNTY WASH FIRE PROTN DIST		07/19/2016	STIFEL CAPITAL MARKETS		755,171	585,000	728,430	727,856		(7,235)		(7,235)		720,621		34,550	34,550	17,631	12/01/2025	1FE
495260-C4-1	KING CNTY WASH SCH DIST NO 414		09/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		123,450	100,000	119,383	118,084		(1,670)		(1,670)		116,414		7,036	7,036	3,833	12/01/2022	1FE
498098-QS-4	KITSAP CNTY WASH SCH DIST NO 4		07/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		939,904	800,000	937,000			(5,631)		(5,631)		931,369		8,535	8,535	7,667	12/01/2020	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
498098-QT-2	KITSAP CNTY WASH SCH DIST NO 4		08/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		482,864	400,000	479,984			(3,680)		(3,680)		476,304		6,560	6,560	5,278	12/01/2021	1FE
833153-UE-7	SNOHOMISH CNTY WASH SCH DIST N		08/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,215	100,000	113,526	113,400		(987)		(987)		112,414		6,801	6,801	2,844	12/01/2023	1FE
833153-UT-4	SNOHOMISH CNTY WASH SCH DIST N		08/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		353,587	275,000	347,606			(585)		(585)		347,020		6,566	6,566	993	12/01/2024	1FE
886155-MN-7	THURSTON CNTY WASH SCH DIST NO		07/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		928,155	790,000	923,123	920,978		(14,329)		(14,329)		906,649		21,507	21,507	25,236	12/01/2020	1FE
886155-MP-2	THURSTON CNTY WASH SCH DIST NO		08/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		302,050	250,000	296,555	295,938		(4,679)		(4,679)		291,259		10,791	10,791	8,924	12/01/2021	1FE
675635-LJ-3	OCONOMOWOC WIS AREA SCH DIST		07/27/2016	PIPER JAFFRAY INC.		3,625,670	3,070,000	3,630,091	3,564,972		(52,763)		(52,763)		3,512,209		113,461	113,461	127,917	04/01/2021	1FE
728534-TM-0	PLEASANT PRAIRIE WIS		09/26/2016	Various		2,370,695	2,000,000	2,391,680	2,319,895		(38,409)		(38,409)		2,281,486		89,209	89,209	104,861	09/01/2021	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						136,748,701	125,490,000	133,091,469	71,189,233		(923,040)		(923,040)		134,310,500		2,438,201	2,438,201	3,331,715	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2016	SCHEDULED REDEMPTION		104	104	107	107		(3)		(3)		104				5	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2016	SCHEDULED REDEMPTION		380	380	390	388		(8)		(8)		380				16	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2016	SCHEDULED REDEMPTION		172	172	178	180		(8)		(8)		172				8	01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2016	SCHEDULED REDEMPTION		10	10	11	11						10				1	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2016	SCHEDULED REDEMPTION		13	13	13	13						13				1	06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2016	SCHEDULED REDEMPTION		868	868	898	917		(49)		(49)		868				38	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2016	SCHEDULED REDEMPTION		659	659	682	697		(38)		(38)		659				31	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2016	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2016	SCHEDULED REDEMPTION		13	13	13	13						13				1	08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2016	SCHEDULED REDEMPTION		44	44	46	46		(1)		(1)		44				2	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2016	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2016	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2016	SCHEDULED REDEMPTION		11	11	12	12						11				1	12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2016	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2016	SCHEDULED REDEMPTION		71	71	72	73		(1)		(1)		71				3	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2016	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2016	SCHEDULED REDEMPTION		895	895	914	911		(16)		(16)		895				45	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2016	SCHEDULED REDEMPTION		1,913	1,913	1,835	1,852		61		61		1,913				87	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2016	SCHEDULED REDEMPTION		2,363	2,363	2,414	2,404		(40)		(40)		2,363				119	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2016	SCHEDULED REDEMPTION		291	291	297	296		(4)		(4)		291				15	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2016	SCHEDULED REDEMPTION		290	290	297	296		(6)		(6)		290				12	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2016	SCHEDULED REDEMPTION		6	6	6	7						6					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2016	SCHEDULED REDEMPTION		708	708	725	742		(35)		(35)		708				35	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2016	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2016	SCHEDULED REDEMPTION		825	825	846	851		(25)		(25)		825				35	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2016	SCHEDULED REDEMPTION		806	806	826	826		(20)		(20)		806				34	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2016	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2016	SCHEDULED REDEMPTION		1,689	1,689	1,731	1,794		(104)		(104)		1,689				86	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2016	SCHEDULED REDEMPTION		37	37	39	41		(4)		(4)		37				2	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2016	SCHEDULED REDEMPTION		263	263	269	275		(12)		(12)		263				13	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2016	SCHEDULED REDEMPTION		85	85	88	88		(3)		(3)		85				4	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2016	SCHEDULED REDEMPTION		208	208	215	215		(8)		(8)		208				10	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2016	SCHEDULED REDEMPTION		297	297	304	303		(7)		(7)		297				13	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2016	SCHEDULED REDEMPTION		82	82	84	83		(2)		(2)		82				4	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2016	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2016	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2016	SCHEDULED REDEMPTION		1,950	1,950	1,995	2,017		(67)		(67)		1,950				88	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2016	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2016	SCHEDULED REDEMPTION		21	21	21	21		1		1		21				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2016	SCHEDULED REDEMPTION		105	105	101	101		3		3		105				5	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2016	SCHEDULED REDEMPTION		132	132	131	130		2		2		132				6	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2016	SCHEDULED REDEMPTION		575	575	572	566		10		10		575				27	08/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2016	SCHEDULED REDEMPTION		50	50	50	49		1		1		50				2	09/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2016	SCHEDULED REDEMPTION		54	54	55	58		(4)		(4)		54				3	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2016	SCHEDULED REDEMPTION		72	72	74	77		(4)		(4)		72				4	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2016	SCHEDULED REDEMPTION		49	49	47	46		3		3		49				3	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2016	SCHEDULED REDEMPTION		86	86	88	91		(5)		(5)		86				4	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2016	SCHEDULED REDEMPTION		2,759	2,759	2,823	2,827		(67)		(67)		2,759				112	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2016	SCHEDULED REDEMPTION		19	19	19	18		1		1		19				1	02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2016	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2016	SCHEDULED REDEMPTION		1,259	1,259	1,252	1,247		12		12		1,259				60	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2016	SCHEDULED REDEMPTION		758	758	776	789		(31)		(31)		758				38	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2016	SCHEDULED REDEMPTION		120	120	120	119		1		1		120				6	03/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11				1	10/01/2031	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2016	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2016	SCHEDULED REDEMPTION		202	202	209	215		(13)		(13)		202				10	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2016	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2016	SCHEDULED REDEMPTION		68	68	71	76		(8)		(8)		68				3	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2016	SCHEDULED REDEMPTION		325	325	336	346		(21)		(21)		325				17	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2016	SCHEDULED REDEMPTION		212	212	219	219		(7)		(7)		212				11	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2016	SCHEDULED REDEMPTION		3,648	3,648	3,777	3,962		(314)		(314)		3,648				188	06/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2016	SCHEDULED REDEMPTION		836	836	865	879		(43)		(43)		836				39	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2016	SCHEDULED REDEMPTION		176	176	182	189		(13)		(13)		176				8	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2016	SCHEDULED REDEMPTION		336	336	348	350		(13)		(13)		336				16	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2016	SCHEDULED REDEMPTION		41	41	41	41						41				2	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2016	SCHEDULED REDEMPTION		45	45	44	44						45				2	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2016	SCHEDULED REDEMPTION		374	374	372	371		3		3		374				18	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2016	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2016	SCHEDULED REDEMPTION		149	149	154	154		(5)		(5)		149				7	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2016	SCHEDULED REDEMPTION		512	512	520	524		(12)		(12)		512				18	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2016	SCHEDULED REDEMPTION		783	783	799	797		(14)		(14)		783				40	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2016	SCHEDULED REDEMPTION		1,180	1,180	1,203	1,196		(16)		(16)		1,180				60	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2016	SCHEDULED REDEMPTION		1,206	1,206	1,229	1,225		(19)		(19)		1,206				61	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2016	SCHEDULED REDEMPTION		365	365	372	370		(5)		(5)		365				18	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2016	SCHEDULED REDEMPTION		154	154	160	160		(6)		(6)		154				7	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2016	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2016	SCHEDULED REDEMPTION		166,687	166,687	172,560	172,284		(5,597)		(5,597)		166,687				3,723	04/01/2032	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2016	SCHEDULED REDEMPTION		10,959	10,959	11,421	11,083		(125)		(125)		10,959				474	08/01/2018	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		09/01/2016	SCHEDULED REDEMPTION		4,954	4,954	5,199	5,026		(72)		(72)		4,954				197	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		09/01/2016	SCHEDULED REDEMPTION		20,822	20,822	21,850	21,165		(343)		(343)		20,822				841	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		09/01/2016	SCHEDULED REDEMPTION		1,411	1,411	1,481	1,433		(22)		(22)		1,411				55	06/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2016	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2016	SCHEDULED REDEMPTION		239	239	242	243		(4)		(4)		239				12	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2016	SCHEDULED REDEMPTION		4	4	5	5						4					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2016	SCHEDULED REDEMPTION		68	68	70	74		(7)		(7)		68				3	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2016	SCHEDULED REDEMPTION		1,096	1,096	1,134	1,209		(113)		(113)		1,096				56	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2016	SCHEDULED REDEMPTION		452	452	468	502		(50)		(50)		452				23	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2016	SCHEDULED REDEMPTION		327	327	338	339		(13)		(13)		327				15	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11				1	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2016	SCHEDULED REDEMPTION		59	59	61	62		(3)		(3)		59				3	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2016	SCHEDULED REDEMPTION		70	70	70	71		(1)		(1)		70				3	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		09/01/2016	SCHEDULED REDEMPTION		67,828	67,828	73,100	69,767		(1,939)		(1,939)		67,828				2,689	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2016	SCHEDULED REDEMPTION		15,215	15,215	15,956	15,870		(655)		(655)		15,215				607	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2016	SCHEDULED REDEMPTION		13,884	13,884	14,477	14,449		(565)		(565)		13,884				552	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2016	SCHEDULED REDEMPTION		10,143	10,143	10,567	10,518		(375)		(375)		10,143				403	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2016	SCHEDULED REDEMPTION		15,767	15,767	16,389	16,359		(592)		(592)		15,767				570	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2016	SCHEDULED REDEMPTION		11,028	11,028	11,503	11,460		(431)		(431)		11,028				434	12/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2016	SCHEDULED REDEMPTION		107,645	107,645	111,888	112,240		(4,595)		(4,595)		107,645				3,908	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2016	SCHEDULED REDEMPTION		13,482	13,482	13,970	14,098		(616)		(616)		13,482				494	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2016	SCHEDULED REDEMPTION		6,384	6,384	6,623	6,683		(300)		(300)		6,384				234	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2016	SCHEDULED REDEMPTION		27,454	27,454	28,472	28,500		(1,046)		(1,046)		27,454				985	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2016	SCHEDULED REDEMPTION		26,276	26,276	27,201	27,351		(1,075)		(1,075)		26,276				960	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2016	SCHEDULED REDEMPTION		11,209	11,209	11,624	11,764		(555)		(555)		11,209				410	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2016	SCHEDULED REDEMPTION		20,771	20,771	21,575	21,695		(925)		(925)		20,771				754	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2016	SCHEDULED REDEMPTION		19,206	19,206	19,962	20,191		(986)		(986)		19,206				698	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2016	SCHEDULED REDEMPTION		9,613	9,613	9,968	9,930		(317)		(317)		9,613				348	12/01/2022	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		09/01/2016	SCHEDULED REDEMPTION		6,526	6,526	6,848	6,611		(86)		(86)		6,526				259	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2016	SCHEDULED REDEMPTION		35,059	35,059	36,441	36,764		(1,705)		(1,705)		35,059				1,279	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2016	SCHEDULED REDEMPTION		16,650	16,650	17,355	17,279		(629)		(629)		16,650				661	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		09/01/2016	SCHEDULED REDEMPTION		6,220	6,220	6,527	6,477		(257)		(257)		6,220				247	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		09/01/2016	SCHEDULED REDEMPTION		20,991	20,991	22,027	21,620		(629)		(629)		20,991				842	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		09/01/2016	SCHEDULED REDEMPTION		4,707	4,707	4,873	4,770		(63)		(63)		4,707				170	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		09/01/2016	SCHEDULED REDEMPTION		15,170	15,170	15,768	15,571		(401)		(401)		15,170				560	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2016	SCHEDULED REDEMPTION		11,975	11,975	12,397	12,573		(599)		(599)		11,975				432	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2016	SCHEDULED REDEMPTION		40,713	40,713	42,724	42,233		(1,519)		(1,519)		40,713				1,612	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2016	SCHEDULED REDEMPTION		9,916	9,916	10,406	10,676		(759)		(759)		9,916				395	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2016	SCHEDULED REDEMPTION		3,098	3,098	3,207	3,317		(219)		(219)		3,098				112	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2016	SCHEDULED REDEMPTION		6,975	6,975	7,224	7,384		(409)		(409)		6,975				249	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		09/01/2016	SCHEDULED REDEMPTION		1,243	1,243	1,304	1,276		(33)		(33)		1,243				51	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		09/01/2016	SCHEDULED REDEMPTION		1,676	1,676	1,735	1,729		(53)		(53)		1,676				61	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		09/01/2016	SCHEDULED REDEMPTION		3,893	3,893	4,030	3,964		(70)		(70)		3,893				141	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		09/01/2016	SCHEDULED REDEMPTION		9,623	9,623	10,098	10,054		(431)		(431)		9,623				394	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		09/01/2016	SCHEDULED REDEMPTION		5,133	5,133	5,386	5,297		(164)		(164)		5,133				204	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2016	SCHEDULED REDEMPTION		11,622	11,622	12,195	12,061		(439)		(439)		11,622				462	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2016	SCHEDULED REDEMPTION		702,873	702,873	734,941	729,279		(26,407)		(26,407)		702,873				15,192	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2016	SCHEDULED REDEMPTION		248,442	248,442	259,495	258,323		(9,882)		(9,882)		248,442				5,334	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2016	SCHEDULED REDEMPTION		294,698	294,698	307,891	306,031		(11,332)		(11,332)		294,698				6,406	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2016	SCHEDULED REDEMPTION		746	746	729	736		11		11		746				32	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2016	SCHEDULED REDEMPTION		1,809	1,809	1,767	1,780		29		29		1,809				78	08/01/2028	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2016	SCHEDULED REDEMPTION		24	24	25	24						24				2	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2016	SCHEDULED REDEMPTION		39	39	40	40		(2)		(2)		39				3	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2016	SCHEDULED REDEMPTION		65	65	67	66		(1)		(1)		65				4	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2016	SCHEDULED REDEMPTION		24	24	24	25		(1)		(1)		24				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7				1	12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2016	SCHEDULED REDEMPTION		37	37	39	38		(1)		(1)		37				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2016	SCHEDULED REDEMPTION		389	389	407	392		(3)		(3)		389				24	04/01/2017	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2016	SCHEDULED REDEMPTION		650	650	668	667		(17)		(17)		650				38	12/01/2024	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2016	SCHEDULED REDEMPTION		265	265	274	268		(3)		(3)		265				13	06/01/2019	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2016	SCHEDULED REDEMPTION		264	264	274	289		(25)		(25)		264				14	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2016	SCHEDULED REDEMPTION		1,259	1,259	1,307	1,390		(132)		(132)		1,259				70	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2016	SCHEDULED REDEMPTION		3,283	3,283	3,409	3,625		(342)		(342)		3,283				176	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2016	SCHEDULED REDEMPTION		47	47	49	52		(4)		(4)		47				3	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2016	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2016	SCHEDULED REDEMPTION		1,010	1,010	1,044	1,097		(87)		(87)		1,010				56	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2016	SCHEDULED REDEMPTION		18	18	19	21		(3)		(3)		18				1	09/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2016	SCHEDULED REDEMPTION		56	56	57	56						56				3	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2016	SCHEDULED REDEMPTION		1,599	1,599	1,649	1,642		(42)		(42)		1,599				70	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2016	SCHEDULED REDEMPTION		742	742	765	762		(20)		(20)		742				33	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2016	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				3	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2016	SCHEDULED REDEMPTION		544	544	561	559		(15)		(15)		544				23	08/01/2022	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2016	SCHEDULED REDEMPTION		5,815	5,815	6,064	5,878		(63)		(63)		5,815				254	12/01/2017	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2016	SCHEDULED REDEMPTION		6,077	6,077	6,339	6,148		(70)		(70)		6,077				261	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2016	SCHEDULED REDEMPTION		3,837	3,837	4,002	3,879		(42)		(42)		3,837				166	03/01/2018	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2016	SCHEDULED REDEMPTION		207	207	190	194		14		14		207				7	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2016	SCHEDULED REDEMPTION		4,367	4,367	4,524	4,524		(157)		(157)		4,367				158	10/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31373M-P5-8	FED NATL MTG ASSOC #297544		07/01/2016	SCHEDULED REDEMPTION		23,411	23,411	24,059	24,024		(612)		(612)		23,411				1,086	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2016	SCHEDULED REDEMPTION		1,112	1,112	1,170	1,147		(34)		(34)		1,112				72	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2016	SCHEDULED REDEMPTION		3	3	3	4						3					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2016	SCHEDULED REDEMPTION		202	202	208	207		(4)		(4)		202				12	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2016	SCHEDULED REDEMPTION		244	244	253	259		(15)		(15)		244				14	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2016	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				2	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2016	SCHEDULED REDEMPTION		147	147	151	151		(4)		(4)		147				9	10/01/2025	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2016	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2016	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				2	01/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2016	SCHEDULED REDEMPTION		50	50	52	53		(2)		(2)		50				3	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2016	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2016	SCHEDULED REDEMPTION		645	645	667	664		(19)		(19)		645				37	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2016	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2016	SCHEDULED REDEMPTION		610	610	629	625		(15)		(15)		610				26	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2016	SCHEDULED REDEMPTION		909	909	932	928		(19)		(19)		909				49	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2016	SCHEDULED REDEMPTION		43	43	43	42		1		1		43				2	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2016	SCHEDULED REDEMPTION		81	81	84	86		(5)		(5)		81				5	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2016	SCHEDULED REDEMPTION		35	35	35	35						35				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2016	SCHEDULED REDEMPTION		194	194	201	206		(12)		(12)		194				11	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2016	SCHEDULED REDEMPTION		55	55	57	59		(4)		(4)		55				3	09/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2016	SCHEDULED REDEMPTION		2	2	2	3						2					12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2016	SCHEDULED REDEMPTION		53	53	55	57		(5)		(5)		53				3	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2016	SCHEDULED REDEMPTION		27	27	27	27						27				2	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7				1	12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2016	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2016	SCHEDULED REDEMPTION		38	38	39	41		(4)		(4)		38				2	11/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2016	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7				1	01/01/2030	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2016	SCHEDULED REDEMPTION		74	74	77	80		(6)		(6)		74				4	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2016	SCHEDULED REDEMPTION		66	66	69	72		(6)		(6)		66				4	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2016	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					01/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2016	SCHEDULED REDEMPTION		45	45	47	49		(3)		(3)		45				3	02/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2016	SCHEDULED REDEMPTION		181	181	187	196		(15)		(15)		181				10	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2016	SCHEDULED REDEMPTION		141	141	147	148		(7)		(7)		141				8	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2016	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2016	SCHEDULED REDEMPTION		50	50	52	55		(4)		(4)		50				3	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2016	SCHEDULED REDEMPTION		73	73	75	81		(8)		(8)		73				4	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2016	SCHEDULED REDEMPTION		90	90	94	98		(8)		(8)		90				5	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2016	SCHEDULED REDEMPTION		69	69	72	77		(7)		(7)		69				4	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2016	SCHEDULED REDEMPTION		150	150	156	169		(19)		(19)		150				7	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2016	SCHEDULED REDEMPTION		113	113	117	124		(11)		(11)		113				7	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2016	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14				1	03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2016	SCHEDULED REDEMPTION		227	227	235	250		(23)		(23)		227				13	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2016	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	04/01/2031	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2016	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2016	SCHEDULED REDEMPTION		75	75	79	85		(10)		(10)		75				5	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2016	SCHEDULED REDEMPTION		33	33	35	39		(5)		(5)		33				2	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2016	SCHEDULED REDEMPTION		41	41	42	46		(5)		(5)		41				2	05/01/2030	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2016	SCHEDULED REDEMPTION		54	54	56	62		(8)		(8)		54				3	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2016	SCHEDULED REDEMPTION		52	52	54	59		(7)		(7)		52				3	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2016	SCHEDULED REDEMPTION		34	34	35	37		(4)		(4)		34				2	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2016	SCHEDULED REDEMPTION		41	41	43	47		(6)		(6)		41				2	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2016	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		08/01/2016	SCHEDULED REDEMPTION		3,541	3,541	3,640	3,964		(424)		(424)		3,541				177	06/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2016	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2016	SCHEDULED REDEMPTION		46	46	48	52		(6)		(6)		46				3	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2016	SCHEDULED REDEMPTION		19	19	20	22		(3)		(3)		19				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2016	SCHEDULED REDEMPTION		233	233	242	250		(17)		(17)		233				14	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2016	SCHEDULED REDEMPTION		28	28	30	33		(5)		(5)		28				2	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2016	SCHEDULED REDEMPTION		34	34	36	38		(3)		(3)		34				2	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2016	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2016	SCHEDULED REDEMPTION		441	441	454	480		(39)		(39)		441				23	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		07/01/2016	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		07/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2016	1
31385H-VT-6	FED NATL MTG ASSOC #545226		08/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2016	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2016	SCHEDULED REDEMPTION		75	75	79	76						75				2	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		08/01/2016	SCHEDULED REDEMPTION																09/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2016	SCHEDULED REDEMPTION		118	118	123	119		(1)		(1)		118				5	05/01/2017	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2016	SCHEDULED REDEMPTION		1,482	1,482	1,542	1,496		(13)		(13)		1,482				64	07/01/2017	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2016	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					07/01/2030	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2016	SCHEDULED REDEMPTION		20	20	20	22		(2)		(2)		20				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2016	SCHEDULED REDEMPTION		3	3	3	4						3					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2016	SCHEDULED REDEMPTION		122	122	127	134		(12)		(12)		122				7	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2016	SCHEDULED REDEMPTION		279	279	283	286		(7)		(7)		279				17	10/01/2023	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2016	SCHEDULED REDEMPTION		21	21	22	22						21				1	11/01/2017	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2016	SCHEDULED REDEMPTION		5,415	5,415	5,641	5,463		(49)		(49)		5,415				235	11/01/2017	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2016	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	08/01/2030	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2016	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2016	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2016	SCHEDULED REDEMPTION		17	17	17	19		(2)		(2)		17				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2016	SCHEDULED REDEMPTION		836	836	885	950		(115)		(115)		836				51	12/01/2030	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2016	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25				1	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2016	SCHEDULED REDEMPTION		62	62	64	70		(9)		(9)		62				5	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2016	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2016	SCHEDULED REDEMPTION		163	163	169	179		(16)		(16)		163				9	03/01/2031	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2016	SCHEDULED REDEMPTION		199	199	207	217		(18)		(18)		199				11	01/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2016	SCHEDULED REDEMPTION		13	13	13	14		(2)		(2)		13				1	02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2016	SCHEDULED REDEMPTION		81	81	84	89		(8)		(8)		81				5	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2016	SCHEDULED REDEMPTION		460	460	478	483		(23)		(23)		460				27	12/01/2030	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2016	SCHEDULED REDEMPTION		295	295	307	306		(11)		(11)		295				17	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2016	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	01/01/2031	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2016	SCHEDULED REDEMPTION		492	492	506	504		(12)		(12)		492				21	04/01/2021	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2016	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					05/01/2031	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2016	SCHEDULED REDEMPTION		29	29	31	32		(3)		(3)		29				2	02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2016	SCHEDULED REDEMPTION		292	292	306	325		(33)		(33)		292				17	03/01/2031	1
31387C-QK-0	FED NATL MTG ASSOC #580158		08/01/2016	Various		250	250	256	251		(1)		(1)		250				7	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2016	Various		5	5	5	5						5					09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2016	SCHEDULED REDEMPTION		88	88	92	89						88				3	10/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		07/01/2016	MATURED		6	6	7	6						6					07/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		07/01/2016	MATURED		5	5	5	5						5					07/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		08/01/2016	SCHEDULED REDEMPTION		195	195	203	196		(1)		(1)		195				2	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		07/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2016	SCHEDULED REDEMPTION		32	32	34	35		(2)		(2)		32				2	09/01/2031	1
31387S-5G-7	FED NATL MTG ASSOC #593147		08/01/2016	Various		231	231	236	232		(1)		(1)		231				4	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		08/01/2016	Various		133	133	136	133						133				2	08/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2016	SCHEDULED REDEMPTION		146	146	154	173		(27)		(27)		146				9	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		07/01/2016	SCHEDULED REDEMPTION		422	422	431	423		(1)		(1)		422				3	08/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		07/01/2016	MATURED		63	63	64	63						63				1	07/01/2016	1
31387X-JP-1	FED NATL MTG ASSOC #597070		08/01/2016	SCHEDULED REDEMPTION		16	16	17	16						16					09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2016	SCHEDULED REDEMPTION		27	27	27	28		(2)		(2)		27				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		07/01/2016	MATURED		2	2	2	2						2					07/01/2016	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		07/01/2016	SCHEDULED REDEMPTION		187	187	191	188						187				1	08/01/2016	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		07/01/2016	SCHEDULED REDEMPTION		68	68	70	68						68					08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		08/01/2016	Various		90	90	92	90						90				1	08/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388C-7G-9	FED NATL MTG ASSOC #601295		08/01/2016	SCHEDULED REDEMPTION		3,836	3,836	3,944	4,135		(299)		(299)		3,836				191	08/01/2031	1
31388D-YP-7	FED NATL MTG ASSOC #602018		08/01/2016	Various		110	110	112	110						110				2	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2016	SCHEDULED REDEMPTION		51	51	53	56		(5)		(5)		51				3	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		07/01/2016	SCHEDULED REDEMPTION		119	119	121	119						119				1	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		08/01/2016	Various		133	133	136	133						133				1	08/01/2016	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2016	SCHEDULED REDEMPTION		36	36	37	36						36				1	10/01/2016	1
31388K-7A-4	FED NATL MTG ASSOC #607589		08/01/2016	SCHEDULED REDEMPTION		94	94	96	94						94				3	11/01/2016	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		07/01/2016	SCHEDULED REDEMPTION		69	69	70	69						69					09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		08/01/2016	SCHEDULED REDEMPTION		62	62	63	62						62				1	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		08/01/2016	SCHEDULED REDEMPTION		33	33	34	33						33				1	09/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2016	SCHEDULED REDEMPTION		321	321	328	322		(1)		(1)		321				10	11/01/2016	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		07/01/2016	SCHEDULED REDEMPTION		531	531	542	533		(2)		(2)		531				8	11/01/2016	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2016	SCHEDULED REDEMPTION		54	54	56	54						54				2	11/01/2016	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2016	SCHEDULED REDEMPTION		62	62	66	71		(9)		(9)		62				4	07/01/2031	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2016	SCHEDULED REDEMPTION		42	42	43	43						42				2	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2016	SCHEDULED REDEMPTION		1,718	1,718	1,754	1,723		(5)		(5)		1,718				62	11/01/2016	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2016	SCHEDULED REDEMPTION		311	311	323	313		(2)		(2)		311				14	01/01/2017	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2016	SCHEDULED REDEMPTION		991	991	1,012	995		(3)		(3)		991				38	12/01/2016	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2016	SCHEDULED REDEMPTION		1,808	1,808	1,808	1,808						1,808				78	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2016	SCHEDULED REDEMPTION		88	88	91	97		(9)		(9)		88				5	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		09/01/2016	SCHEDULED REDEMPTION		59	59	61	59						59				3	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2016	SCHEDULED REDEMPTION		79	79	81	80						79				4	01/01/2017	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2016	SCHEDULED REDEMPTION		235	235	244	237		(2)		(2)		235				10	04/01/2017	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2016	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	03/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2016	SCHEDULED REDEMPTION		312	312	325	315		(3)		(3)		312				14	04/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2016	SCHEDULED REDEMPTION		1,094	1,094	1,094	1,094						1,094				47	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2016	SCHEDULED REDEMPTION		824	824	855	878		(55)		(55)		824				45	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2016	SCHEDULED REDEMPTION		201	201	209	214		(13)		(13)		201				11	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2016	SCHEDULED REDEMPTION		537	537	558	572		(35)		(35)		537				29	03/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2016	SCHEDULED REDEMPTION		226	226	235	228		(2)		(2)		226				10	01/01/2018	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2016	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28				2	04/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2016	SCHEDULED REDEMPTION		390	390	406	393		(3)		(3)		390				17	05/01/2017	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2016	SCHEDULED REDEMPTION		547	547	578	582		(35)		(35)		547				30	07/01/2032	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2016	SCHEDULED REDEMPTION		12,555	12,555	12,836	12,613		(58)		(58)		12,555				499	10/01/2017	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2016	SCHEDULED REDEMPTION		4,065	4,065	4,134	4,150		(85)		(85)		4,065				78	11/01/2032	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2016	SCHEDULED REDEMPTION		12,768	12,768	13,317	12,879		(110)		(110)		12,768				562	02/01/2018	1
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2016	SCHEDULED REDEMPTION		270	270	281	271		(2)		(2)		270				12	09/01/2017	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2016	SCHEDULED REDEMPTION		1,583	1,583	1,648	1,700		(117)		(117)		1,583				74	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2016	SCHEDULED REDEMPTION		123,888	123,888	123,888	123,888						123,888				4,625	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2016	SCHEDULED REDEMPTION		6,713	6,713	6,713	6,713						6,713				242	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2016	SCHEDULED REDEMPTION		3,016	3,016	3,016	3,016						3,016				110	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2016	SCHEDULED REDEMPTION		9,467	9,467	9,467	9,467						9,467				342	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2016	SCHEDULED REDEMPTION		7,474	7,474	7,474	7,474						7,474				270	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2016	SCHEDULED REDEMPTION		5,153	5,153	5,153	5,153						5,153				186	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2016	SCHEDULED REDEMPTION		134	134	131	131		3		3		134				5	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2016	SCHEDULED REDEMPTION		13,783	13,783	13,783	13,783						13,783				497	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2016	SCHEDULED REDEMPTION		518	518	533	527		(9)		(9)		518				23	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2016	SCHEDULED REDEMPTION		76,641	76,641	80,090	79,508		(2,867)		(2,867)		76,641				2,770	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2016	SCHEDULED REDEMPTION		4,275	4,275	4,275	4,275						4,275				154	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2016	SCHEDULED REDEMPTION		2,977	2,977	2,977	2,977						2,977				107	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2016	SCHEDULED REDEMPTION		2,090	2,090	2,090	2,090						2,090				75	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2016	SCHEDULED REDEMPTION		120,608	120,608	120,608	120,608						120,608				4,515	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2016	SCHEDULED REDEMPTION		508	508	495	495		13		13		508				18	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2016	SCHEDULED REDEMPTION		8,676	8,676	9,001	8,855		(179)		(179)		8,676				313	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2016	SCHEDULED REDEMPTION		2,637	2,637	2,637	2,637						2,637				95	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2016	SCHEDULED REDEMPTION		25,244	25,244	26,291	26,382		(1,138)		(1,138)		25,244				973	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		09/01/2016	SCHEDULED REDEMPTION		70,915	70,915	74,117	73,856		(2,941)		(2,941)		70,915				2,623	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2016	SCHEDULED REDEMPTION		83,921	83,921	86,891	86,959		(3,038)		(3,038)		83,921				3,113	09/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2016	SCHEDULED REDEMPTION		44,559	44,559	46,209	46,163		(1,604)		(1,604)		44,559				1,580	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2016	SCHEDULED REDEMPTION		6,310	6,310	6,572	6,561		(251)		(251)		6,310				251	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2016	SCHEDULED REDEMPTION		13,232	13,232	13,727	13,696		(464)		(464)		13,232				478	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		09/01/2016	SCHEDULED REDEMPTION		79,990	79,990	86,951	85,088		(5,098)		(5,098)		79,990				2,857	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2016	SCHEDULED REDEMPTION		10,523	10,523	10,967	10,953		(431)		(431)		10,523				418	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2016	SCHEDULED REDEMPTION		5,338	5,338	5,527	5,540		(202)		(202)		5,338				192	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2016	SCHEDULED REDEMPTION		297	297	303	305		(9)		(9)		297				11	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2016	SCHEDULED REDEMPTION		11,479	11,479	11,898	11,808		(329)		(329)		11,479				422	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2016	SCHEDULED REDEMPTION		38,180	38,180	39,764	39,515		(1,335)		(1,335)		38,180				1,527	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2016	SCHEDULED REDEMPTION		23,806	23,806	24,812	24,830		(1,024)		(1,024)		23,806				953	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2016	SCHEDULED REDEMPTION		243,310	243,310	254,563	253,733		(10,423)		(10,423)		243,310				5,248	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		09/01/2016	SCHEDULED REDEMPTION		227,551	227,551	238,013	235,843		(8,293)		(8,293)		227,551				4,834	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		09/01/2016	SCHEDULED REDEMPTION		360,601	360,601	377,180	375,314		(14,713)		(14,713)		360,601				7,953	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2016	SCHEDULED REDEMPTION		130,415	130,415	137,547	136,679		(6,264)		(6,264)		130,415				3,322	06/01/2032	1
31393V-P9-6	FHR 2628 LE RMBS		09/01/2016	SCHEDULED REDEMPTION		1,128	1,128	1,058	1,117		11		11		1,128				26	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		09/01/2016	SCHEDULED REDEMPTION		229,199	229,199	217,309	227,594		1,605		1,605		229,199				7,151	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		09/01/2016	SCHEDULED REDEMPTION		95,286	95,286	100,429	98,074		(2,788)		(2,788)		95,286				2,408	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		09/01/2016	SCHEDULED REDEMPTION		39,742	39,742	40,425	40,827		(1,084)		(1,084)		39,742				1,472	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		09/01/2016	SCHEDULED REDEMPTION		67,928	67,928	72,586	73,095		(5,168)		(5,168)		67,928				1,931	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		09/01/2016	SCHEDULED REDEMPTION		23,109	23,109	24,695	24,217		(1,108)		(1,108)		23,109				646	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		09/01/2016	SCHEDULED REDEMPTION		20,059	20,059	22,422	23,400		(3,341)		(3,341)		20,059				717	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		09/01/2016	SCHEDULED REDEMPTION		28,438	28,438	30,625	31,147		(2,710)		(2,710)		28,438				823	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		09/01/2016	SCHEDULED REDEMPTION		36,456	36,456	39,182	39,477		(3,021)		(3,021)		36,456				1,113	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		09/01/2016	SCHEDULED REDEMPTION		124,758	124,758	134,211	133,458		(8,700)		(8,700)		124,758				3,152	04/16/2041	1
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2016	CALLED @ 100.000		330,000	330,000	322,473	324,519		92		92		324,611		5,389	5,389	29,700	02/01/2029	2
375290-BG-7	GILBERT AZ PUB FACS MUN PPTY CORP 06		07/01/2016	CALLED @ 100.000		4,565,000	4,565,000	4,871,722	4,582,883		(17,883)		(17,883)		4,565,000				228,250	07/01/2017	1FE
378325-BD-5	GLENDALE ARIZ TRANSN EXCISE TA		09/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		302,869	250,000	304,455	298,525		(4,777)		(4,777)		293,748		9,121	9,121	14,681	07/01/2022	1FE
378352-PG-7	GLENDALE ARIZ WTR & SWR REV		09/30/2016	Various		1,935,794	1,675,000	1,998,694	1,949,807		(38,725)		(38,725)		1,911,082		24,712	24,712	96,242	07/01/2020	1FE
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		09/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,849	100,000	122,643	120,225		(2,132)		(2,132)		118,093		2,756	2,756	6,097	07/01/2022	1FE
721882-EX-2	PIMA CNTY ARIZ STR & HWY REV		09/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,637,154	1,420,000	1,656,444	1,625,483		(29,812)		(29,812)		1,595,672		41,482	41,482	83,311	07/01/2020	1FE
75902J-BG-3	REGIONAL PUB TRANSN AUTH ARIZ		07/19/2016	WELLS FARGO		2,317,360	2,000,000	2,323,800			(13,700)		(13,700)		2,310,100		7,260	7,260	17,778	07/01/2020	1FE
87971H-JX-3	TEMPE ARIZ EXCISE TAX REV		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		313,485	250,000	308,320			(1,303)		(1,303)		307,017		6,468	6,468	2,063	07/01/2023	1FE
988516-BK-5	YUMA ARIZ MUN PPTY CORP UTIL S		07/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,269	100,000	120,266	119,795		(1,389)		(1,389)		118,406		5,863	5,863	3,806	07/01/2023	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		09/01/2016	CALLED @ 100.000		20,000	20,000	20,000	20,000						20,000				1,083	07/01/2022	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		07/01/2016	CALLED @ 100.000		345,000	345,000	345,000	345,000						345,000				18,975	07/01/2023	1FE
04109F-AV-0	ARKANSAS ST DEV FIN AUTH HOSP		07/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		405,079	360,000	400,594	393,260		(4,450)		(4,450)		388,810		16,269	16,269	17,800	02/01/2020	2FE
071808-JK-6	BAXTER CNTY ARK HOSP REV		08/23/2016	Various		3,490,357	3,490,000	3,437,371			232		232		3,437,603		52,754	52,754	8,255	09/01/2028	2FE
212582-CM-0	CONWAY ARK ELEC REV		09/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		834,779	795,000	837,286			(4,567)		(4,567)		832,719		2,060	2,060	17,245	12/01/2018	1FE
914072-WB-5	UNIVERSITY ARK UNIV REV		07/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		421,819	360,000	428,803	418,524		(6,744)		(6,744)		411,780		10,039	10,039	13,350	11/01/2020	1FE
914072-YP-2	UNIVERSITY ARK UNIV REV		08/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		768,089	700,000	785,715	776,563		(16,098)		(16,098)		760,466		7,623	7,623	26,931	11/01/2018	1FE
03672Y-AB-2	ANTELOPE VY-EAST KERN CALIF WT		08/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		852,726	780,000	851,682			(7,476)		(7,476)		844,206		8,519	8,519	10,329	06/01/2019	1FE
03672Y-AC-0	ANTELOPE VY-EAST KERN CALIF WT		07/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		730,093	650,000	724,230			(4,393)		(4,393)		719,837		10,256	10,256	6,500	06/01/2020	1FE
03672Y-AD-8	ANTELOPE VY-EAST KERN CALIF WT		08/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		825,602	720,000	815,026			(5,881)		(5,881)		809,144		16,458	16,458	9,440	06/01/2021	1FE
03672Y-AF-3	ANTELOPE VY-EAST KERN CALIF WT		07/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		953,785	760,000	934,032			(5,388)		(5,388)		928,644		25,141	25,141	8,867	06/01/2023	1FE
13032U-BT-4	CALIFORNIA HEALTH FACS FING AU		09/19/2016	Various		602,263	500,000	604,595			(10,634)		(10,634)		593,961		8,302	8,302	15,181	11/15/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
13077C-3V-4	CALIFORNIA ST UNIV REV		08/10/2016	MORGAN STANLEY		2,354,400	2,000,000	2,343,780			(23,703)		(23,703)		2,320,077		34,323	34,323	31,944	11/01/2020	1FE
49228Y-AD-0	KERN CNTY CALIF WTR AGY IMPT D		09/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,815,357	1,635,000	1,809,291			(18,144)		(18,144)		1,791,147		24,210	24,210	28,340	05/01/2020	1FE
49228Y-AE-8	KERN CNTY CALIF WTR AGY IMPT D		08/18/2016	Various		1,879,819	1,580,000	1,848,805			(19,077)		(19,077)		1,829,729		50,090	50,090	29,408	05/01/2021	1FE
49228Y-AF-5	KERN CNTY CALIF WTR AGY IMPT D		07/27/2016	BANK OF AMERICA/MERRILL LYNCH		3,404,596	2,810,000	3,347,694			(26,769)		(26,769)		3,320,924		83,672	83,672	44,492	05/01/2022	1FE
49228Y-AG-3	KERN CNTY CALIF WTR AGY IMPT D		09/21/2016	Various		929,333	750,000	906,915			(8,882)		(8,882)		898,033		31,299	31,299	15,938	05/01/2023	1FE
49228Y-AH-1	KERN CNTY CALIF WTR AGY IMPT D		07/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		573,278	450,000	550,098			(3,670)		(3,670)		546,428		26,849	26,849	7,188	05/01/2024	1FE
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003		09/19/2016	CALLED @ 100.000		685,000	685,000	756,555	688,116		(3,116)		(3,116)		685,000				30,140	06/01/2018	1FE
79730C-GP-3	SAN DIEGO CALIF PUB FACS FING		08/04/2016	MORGAN STANLEY		3,214,075	2,500,000	3,141,550			(9,462)		(9,462)		3,132,088		81,987	81,987	15,972	08/01/2024	1FE
899124-KV-2	TULARE CALIF SWR REV		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		789,816	670,000	778,071			(1,504)		(1,504)		776,567		13,249	13,249	2,457	11/15/2022	1FE
899124-KW-0	TULARE CALIF SWR REV		07/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,532	100,000	117,494							117,494		2,038	2,038		11/15/2023	1FE
26822L-GQ-1	COLORADO E-470 PUB HWY SR 06 A		09/01/2016	CALLED @ 100.000		1,635,000	1,635,000	1,748,077	1,645,091		(10,091)		(10,091)		1,635,000				81,750	09/01/2017	1FE
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A		09/01/2016	CALLED @ 100.000		4,630,000	4,630,000	4,943,497	4,657,968		(27,968)		(27,968)		4,630,000				231,500	09/01/2018	1FE
24917D-AJ-2	DENVER COLO CITY & CNTY DEDICA		08/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		152,579	125,000	150,444			(1,374)		(1,374)		149,070		3,509	3,509	2,240	08/01/2022	1FE
24917D-AL-7	DENVER COLO CITY & CNTY DEDICA		07/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		257,034	200,000	247,670			(1,458)		(1,458)		246,212		10,822	10,822	2,750	08/01/2024	1FE
24917D-AM-5	DENVER COLO CITY & CNTY DEDICA		07/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		260,002	200,000	249,814			(1,337)		(1,337)		248,477		11,525	11,525	2,750	08/01/2025	1FE
271579-CG-7	EAST CHERRY CREEK VY WTR & SAN		09/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,777	100,000	110,488	109,606		(1,718)		(1,718)		107,888		1,889	1,889	3,344	11/15/2019	1FE
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A		09/29/2016	CALLED @ 100.000		15,000	15,000	15,072	15,007		(6)		(6)		15,001		(1)	(1)	615	11/15/2017	1FE
246387-QS-6	DELAWARE ST ECONOMIC DEV AUTH		08/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		282,150	250,000	286,520	278,877		(4,449)		(4,449)		274,427		7,723	7,723	10,556	10/01/2019	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS		09/20/2016	SECONDMARKET INC		846,000	900,000	842,355	842,355		1,385		1,385		843,740		2,260	2,260	8,150	06/01/2039	1FE
11506K-BU-4	BROWARD CNTY FL PORT FAC SER 2009A		09/01/2016	MATURED		3,355,000	3,355,000	3,456,153	3,365,857		(10,857)		(10,857)		3,355,000				167,750	09/01/2016	1FE
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A		07/01/2016	CALLED @ 100.000		3,705,000	3,705,000	3,705,000	3,705,000						3,705,000				185,250	07/01/2023	1FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2016	CALLED @ 100.000		15,000	15,000	14,700	14,849		12		12		14,861		139	139	630	07/01/2021	1FE
29087L-CT-3	EMERALD COAST FLA UTILS AUTH R		08/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		428,742	375,000	427,043	424,208		(6,968)		(6,968)		417,240		11,502	11,502	15,389	01/01/2020	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		07/01/2016	CALLED @ 101.000		25,000	25,000	25,000	25,000						25,000				1,738	07/01/2020	1
43232L-EG-4	HILLSBOROUGH CNTY FL MOSI CNTY CTR 06		07/01/2016	CALLED @ 100.000		4,615,000	4,615,000	4,622,199	4,615,435		(435)		(435)		4,615,000				207,675	07/01/2022	1
59333P-P7-7	MIAMI-DADE CNTY FLA AVIATION R		08/03/2016	FIRST TENNESSEE BANK		3,822,487	3,405,000	3,829,059	3,782,590		(58,883)		(58,883)		3,723,707		98,780	98,780	145,185	10/01/2019	1FE
59333P-P8-5	MIAMI-DADE CNTY FLA AVIATION R		09/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,108,839	2,700,000	3,070,062	3,037,805		(46,293)		(46,293)		2,991,512		117,327	117,327	125,722	10/01/2020	1FE
047870-MQ-0	ATLANTA GA WTR & WASTE WTR REV		09/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		122,810	100,000	121,302	119,210		(1,807)		(1,807)		117,403		5,407	5,407	4,250	11/01/2022	1FE
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02		07/01/2016	CALLED @ 100.000		2,400,000	2,400,000	2,331,672	2,363,107		1,622		1,622		2,364,729		35,271	35,271	73,500	12/01/2026	1
240523-YL-8	DE KALB CNTY GA WTR & SEW REV		08/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		312,620	250,000	298,685	298,242		(3,457)		(3,457)		294,785		17,835	17,835	8,507	10/01/2023	1FE
240523-YM-6	DE KALB CNTY GA WTR & SEW REV		07/19/2016	STIFEL CAPITAL MARKETS		571,383	450,000	540,581	539,864		(5,180)		(5,180)		534,684		36,699	36,699	14,313	10/01/2024	1FE
240523-YN-4	DE KALB CNTY GA WTR & SEW REV		07/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		356,584	275,000	332,170	331,771		(3,039)		(3,039)		328,732		27,852	27,852	9,167	10/01/2025	1FE
097464-YQ-8	BOISE ST UNIV IDAHO REVS FORME		07/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		250,709	225,000	251,732			(1,956)		(1,956)		249,776		932	932	2,438	04/01/2019	1FE
451295-XE-4	IDAHO HEALTH FACS AUTH REV		07/01/2016	BB&T CAPITAL MARKETS		3,398,075	2,900,000	3,430,236	3,355,443		(46,145)		(46,145)		3,309,298		88,777	88,777	87,000	12/01/2020	1FE
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		07/15/2016	CALLED @ 100.000		5,710,000	5,710,000	6,071,188	5,746,890		(36,890)		(36,890)		5,710,000				285,500	07/15/2019	1FE
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		07/15/2016	CALLED @ 100.000		9,555,000	9,555,000	9,995,581	9,583,633		(28,633)		(28,633)		9,555,000				477,750	07/15/2020	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2016	CALLED @ 100.000		1,620,000	1,620,000	1,620,000	1,620,000						1,620,000				120,690	07/01/2019	3
16756K-DZ-7	CHICAGO ILL MOTOR FUEL TAX REV		09/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		211,960	200,000	226,992	218,118		(4,140)		(4,140)		213,978		(2,018)	(2,018)	12,000	01/01/2019	2FE
167593-NL-2	CHICAGO ILL O HARE INTL ARPT R		09/13/2016	FIRST TENNESSEE BANK		2,001,675	1,710,000	1,995,998			(21,306)		(21,306)		1,974,691		26,984	26,984	60,563	01/01/2022	1FE
16768T-JT-2	CHICAGO ILL SALES TAX REV		07/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		112,988	100,000	109,421	108,543		(881)		(881)		107,662		5,326	5,326	5,264	01/01/2021	1FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
167736-E6-0	CHICAGO ILL WTR REV		08/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		326,601	300,000	325,125			(2,095)		(2,095)		323,030		3,571	3,571	3,097	11/01/2018	1FE
45203H-M9-0	ILLINOIS FIN AUTH REV		08/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		596,120	500,000	600,350	587,853		(9,032)		(9,032)		578,821		17,299	17,299	19,028	11/15/2021	1FE
45203H-N2-4	ILLINOIS FIN AUTH REV		08/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		607,108	500,000	606,515	595,142		(8,656)		(8,656)		586,486		20,622	20,622	19,840	11/15/2022	1FE
72342B-AH-4	PINGREE GROVE ILL SPL SVC AREA		07/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		843,120	764,000	813,966	808,474		(3,573)		(3,573)		804,901		38,219	38,219	26,655	03/01/2022	1FE
455057-GF-0	INDIANA FIN AUTH FORENSIC SCIENCE 06A		07/01/2016	CALLED @ 100.000		2,840,000	2,840,000	2,803,222	2,832,932		7,068		7,068		2,840,000				127,800	07/01/2026	1FE
455057-GG-8	INDIANA FIN AUTH FORENSIC SCIENCE 06A		07/01/2016	CALLED @ 100.000		2,300,000	2,300,000	2,266,282	2,293,317		6,683		6,683		2,300,000				103,500	07/01/2027	1FE
45471A-MA-7	INDIANA FIN AUTH HOSP REV		09/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		509,666	450,000	518,801	504,311		(7,959)		(7,959)		496,352		13,313	13,313	22,875	09/15/2020	2FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2016	CALLED @ 100.000		545,000	545,000	545,000	545,000						545,000				29,975	01/15/2021	2
46257T-EB-1	IOWA ST SPL OBLIG		08/04/2016	FIFTH THIRD SECURITIES, INC.		2,516,500	2,000,000	2,521,060			(1,919)		(1,919)		2,519,141		(2,641)	(2,641)	3,056	06/01/2024	1FE
46257T-EC-9	IOWA ST SPL OBLIG		08/04/2016	FIFTH THIRD SECURITIES, INC.		2,560,180	2,000,000	2,558,520			(1,800)		(1,800)		2,556,720		3,460	3,460	3,056	06/01/2025	1FE
485429-ZX-5	KANSAS ST DEV FIN AUTH REV		08/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		181,347	150,000	180,026	174,395		(2,302)		(2,302)		172,093		9,254	9,254	6,583	04/01/2022	1FE
890680-KM-2	TOPEKA KANS UTIL REV		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		846,466	730,000	859,977	837,163		(14,333)		(14,333)		822,830		23,635	23,635	38,333	08/01/2020	1FE
982674-JG-9	WYANDOTTE CNTY KANS CITY KANS		09/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,190,900	1,000,000	1,179,560	1,179,560		(20,635)		(20,635)		1,158,925		31,975	31,975	51,111	09/01/2021	1FE
982674-KM-4	WYANDOTTE CNTY KANS CITY KANS		09/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		129,376	100,000	124,302			(1,350)		(1,350)		122,952		6,424	6,424	2,931	09/01/2025	1FE
546850-CL-0	LOUISVILLE KY REGL ARPT AUTH A		08/03/2016	FIRST TENNESSEE BANK		3,151,858	2,750,000	3,208,480	3,098,286		(44,860)		(44,860)		3,053,426		98,431	98,431	151,632	07/01/2020	1FE
546850-CM-8	LOUISVILLE KY REGL ARPT AUTH A		07/05/2016	PIPER JAFFRAY INC.		1,766,895	1,500,000	1,757,760	1,705,615		(18,322)		(18,322)		1,687,293		79,602	79,602	76,458	07/01/2021	1FE
295852-HV-2	ERNEST N MORIAL-NEW ORLEANS LA		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		230,004	200,000	237,202	231,078		(4,458)		(4,458)		226,620		3,384	3,384	11,306	07/15/2020	1FE
295852-JB-4	ERNEST N MORIAL-NEW ORLEANS LA		07/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,119,440	1,000,000	1,154,930	1,118,709		(19,220)		(19,220)		1,099,489		19,951	19,951	52,361	07/15/2019	1FE
546398-2Q-0	LOUISIANA PUB FACS AUTH REV		07/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		331,404	300,000	325,419	323,555		(2,957)		(2,957)		320,597		10,807	10,807	8,389	05/15/2020	2FE
546398-5B-0	LOUISIANA PUB FACS AUTH REV		08/17/2016	SIMS, HERBERT J., & COMPANY, INC.		280,874	225,000	276,588			(1,665)		(1,665)		274,923		5,951	5,951	3,125	05/15/2024	2FE
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		07/01/2016	CALLED @ 100.000		115,000	115,000	120,952	115,365		(365)		(365)		115,000				5,750	07/01/2020	1FE
560427-EP-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A		07/01/2016	CALLED @ 100.000		685,000	685,000	714,324	687,369		(2,369)		(2,369)		685,000				34,250	07/01/2022	1FE
574218-UM-3	MARYLAND ST HEALTH & HIGHER ED		07/06/2016	BB&T CAPITAL MARKETS		2,436,126	2,100,000	2,508,219	2,444,358		(38,260)		(38,260)		2,406,098		30,028	30,028	95,083	08/15/2020	1FE
57583U-6U-7	MASSACHUSETTS ST DEV FIN AGY R		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		746,968	650,000	737,757	728,517		(9,236)		(9,236)		719,281		27,686	27,686	40,635	01/01/2021	2FE
57584X-DL-2	MASSACHUSETTS ST DEV FIN AGY R		07/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		588,580	500,000	573,545	569,639		(6,665)		(6,665)		562,974		25,606	25,606	22,188	07/01/2021	1FE
57584X-DM-0	MASSACHUSETTS ST DEV FIN AGY R		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		299,960	250,000	287,825	286,146		(3,325)		(3,325)		282,821		17,139	17,139	12,188	07/01/2022	1FE
57584X-JM-4	MASSACHUSETTS ST DEV FIN AGY R		09/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		458,370	400,000	457,360			(6,717)		(6,717)		450,643		7,727	7,727	10,667	07/01/2020	2FE
57584X-KQ-3	MASSACHUSETTS ST DEV FIN AGY R		08/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		128,011	100,000	124,408			(995)		(995)		123,413		4,598	4,598	1,847	09/01/2024	1FE
57584X-LZ-2	MASSACHUSETTS ST DEV FIN AGY R		09/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		870,805	800,000	871,312			(5,077)		(5,077)		866,235		4,569	4,569	7,261	07/01/2019	1FE
57584X-MA-6	MASSACHUSETTS ST DEV FIN AGY R		08/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		223,048	200,000	221,674			(1,249)		(1,249)		220,425		2,623	2,623	1,956	07/01/2020	1FE
575896-PZ-2	MASSACHUSETTS ST PORT AUTH REV		08/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		316,231	275,000	317,573	313,769		(5,187)		(5,187)		308,582		7,649	7,649	14,896	07/01/2020	1FE
386545-KN-6	GRAND VALLEY MICH ST UNIV REV		08/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,115	100,000	115,956			(893)		(893)		115,063		2,052	2,052	1,319	12/01/2020	1FE
594612-DF-7	MICHIGAN ST		09/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,424	100,000	123,328			(384)		(384)		122,944		1,480	1,480	667	03/15/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78689H-KH-8	SAGINAW VY ST UNIV MICH REV		08/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		958,267	830,000	950,632			(8,589)		(8,589)		942,043		16,224	16,224	12,754	07/01/2020	1FE
78689H-KK-1	SAGINAW VY ST UNIV MICH REV		07/27/2016	FIFTH THIRD SECURITIES, INC.		1,503,904	1,255,000	1,484,615			(9,828)		(9,828)		1,474,787		29,118	29,118	17,605	07/01/2022	1FE
944514-TR-9	WAYNE CNTY MICH ARPT AUTH REV		09/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		471,249	400,000	458,924	457,035		(6,789)		(6,789)		450,247		21,002	21,002	19,208	12/01/2021	1FE
944514-TT-5	WAYNE CNTY MICH ARPT AUTH REV		09/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		122,162	100,000	115,340	114,985		(1,222)		(1,222)		113,763		8,399	8,399	4,639	12/01/2023	1FE
944514-TU-2	WAYNE CNTY MICH ARPT AUTH REV		09/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		311,718	250,000	290,088	289,278		(2,943)		(2,943)		286,335		25,382	25,382	12,083	12/01/2024	1FE
983349-HK-0	WYOMING MICH WTR SUPPLY SYS RE		08/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		222,682	200,000	221,376			(1,557)		(1,557)		219,819		2,863	2,863	2,444	06/01/2020	1FE
983349-HM-6	WYOMING MICH WTR SUPPLY SYS RE		08/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		213,686	185,000	210,450			(1,374)		(1,374)		209,077		4,609	4,609	2,549	06/01/2022	1FE
983349-HN-4	WYOMING MICH WTR SUPPLY SYS RE		08/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,049	100,000	121,369			(938)		(938)		120,431		3,618	3,618	1,653	06/01/2023	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/01/2016	CALLED @ 100.000		35,000	35,000	35,000	35,000						35,000				1,750	07/01/2023	1FE
843375-A4-8	SOUTHERN MINN MUN PWR AGY PWR		07/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		108,662	100,000	107,494	107,199		(789)		(789)		106,409		2,253	2,253	2,342	01/01/2021	1FE
843375-A5-5	SOUTHERN MINN MUN PWR AGY PWR		09/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		573,480	500,000	565,640	563,503		(7,103)		(7,103)		556,400		17,080	17,080	18,333	01/01/2022	1FE
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06		07/01/2016	CALLED @ 100.000		3,825,000	3,825,000	3,924,450	3,832,086		(7,086)		(7,086)		3,825,000				191,250	01/01/2020	1FE
60534Q-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06		07/01/2016	CALLED @ 100.000		2,475,000	2,475,000	2,496,186	2,476,322		(1,322)		(1,322)		2,475,000				111,375	01/01/2021	1FE
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06		07/01/2016	CALLED @ 100.000		645,000	645,000	648,999	645,250		(250)		(250)		645,000				29,025	01/01/2022	1FE
60534Q-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06		07/01/2016	CALLED @ 100.000		8,400,000	8,400,000	8,432,340	8,402,022		(2,022)		(2,022)		8,400,000				378,000	01/01/2023	1FE
60534Q-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06		07/01/2016	CALLED @ 100.000		2,430,000	2,430,000	2,418,482	2,427,650		2,350		2,350		2,430,000				121,500	01/01/2026	1FE
60534T-2A-2	MISSISSIPPI DEV BK SPL OBLIG		09/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,056	100,000	112,772	112,658		(2,059)		(2,059)		110,599		2,457	2,457	3,694	03/01/2020	1FE
60534T-Z9-9	MISSISSIPPI DEV BK SPL OBLIG		08/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		225,890	205,000	226,689	226,433		(4,125)		(4,125)		222,308		3,582	3,582	6,776	03/01/2019	1FE
605638-AJ-4	MISSISSIPPI ST GAMING TAX REV		08/04/2016	RBC DOMINION SECURITIES		3,228,690	2,575,000	3,051,246	3,042,189		(28,815)		(28,815)		3,013,374		215,315	215,315	102,642	10/15/2024	1FE
48507T-FJ-7	KANSAS CITY MO SAN SWR SYS REV		07/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		616,753	510,000	599,510			(4,368)		(4,368)		595,142		21,611	21,611	9,577	01/01/2025	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		07/01/2016	CALLED @ 100.000		10,000	10,000	10,000	10,000						10,000				667	09/01/2023	1FE
764707-CS-2	RICHMOND HEIGHTS MO COP 2005 REF		08/15/2016	MATURED		235,000	235,000	254,721	235,000						235,000				11,750	08/15/2016	1FE
841438-JV-7	SOUTHEAST MO ST UNIV SYS FACS		08/04/2016	HUTCHINSON SHOCKEY ERLEY & CO.		2,280,350	1,950,000	2,298,875			(26,670)		(26,670)		2,272,205		8,145	8,145	38,729	04/01/2021	1FE
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00		07/15/2016	MATURED		6,900,000	6,900,000	2,908,557	6,696,975		203,025		203,025		6,900,000					07/15/2016	1FE
259234-BW-1	DOUGLAS CNTY NEB HOSP AUTH NO		07/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		381,952	350,000	378,109	374,763		(3,575)		(3,575)		371,189		10,763	10,763	10,344	11/01/2019	1FE
259234-BX-9	DOUGLAS CNTY NEB HOSP AUTH NO		09/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,461	100,000	113,413	112,135		(1,808)		(1,808)		110,327		4,134	4,134	4,611	11/01/2020	1FE
259234-BY-7	DOUGLAS CNTY NEB HOSP AUTH NO		09/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		434,598	370,000	421,145	417,122		(5,705)		(5,705)		411,417		23,181	23,181	17,061	11/01/2021	1FE
682001-DX-7	OMAHA PUB PWR DIST NEB ELEC RE		09/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,095	100,000	118,944	116,004		(2,149)		(2,149)		113,855		3,240	3,240	5,625	02/01/2021	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2016	CALLED @ 100.000		35,000	35,000	36,462	35,289		(113)		(113)		35,176		(176)	(176)	1,750	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2016	CALLED @ 100.000		40,000	40,000	39,778	39,903		14		14		39,917		83	83	2,000	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2016	CALLED @ 100.000		40,000	40,000	39,193	39,598		46		46		39,644		356	356	2,000	03/01/2021	1FE
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		09/01/2016	CALLED @ 100.000		190,000	190,000	190,000	190,000						190,000				10,973	07/01/2024	1FE
645790-BJ-4	NEW JERSEY HEALTH CARE FACS FI		09/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		173,784	150,000	174,174			(427)		(427)		173,747		37	37	667	07/01/2021	2FE
64579F-7D-9	NEW JERSEY HEALTH CARE FACS FI		09/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		231,740	200,000	228,310	228,190		(3,632)		(3,632)		224,558		7,182	7,182	7,722	07/01/2021	1FE
64579F-7W-7	NEW JERSEY HEALTH CARE FACS FI		07/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		585,685	500,000	580,965			(7,057)		(7,057)		573,908		11,777	11,777	12,431	07/01/2021	2FE
64579F-7Y-3	NEW JERSEY HEALTH CARE FACS FI		07/19/2016	MORGAN STANLEY		571,929	470,000	557,096			(5,459)		(5,459)		551,637		20,292	20,292	11,881	07/01/2023	2FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64579F-7Z-0	NEW JERSEY HEALTH CARE FACS FI		07/19/2016	MORGAN STANLEY		1,238,730	1,000,000	1,193,490			(10,495)		(10,495)		1,182,995		55,735	55,735	25,278	07/01/2024	2FE
646066-MH-0	NEW JERSEY ST EDL FACS AUTH RE		09/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		141,894	125,000	142,438	141,174		(2,560)		(2,560)		138,613		3,280	3,280	6,927	07/01/2020	1FE
646066-MZ-0	NEW JERSEY ST EDL FACS AUTH RE		08/04/2016	RBC DOMINION SECURITIES		5,379,113	4,845,000	5,422,088	5,372,035		(88,917)		(88,917)		5,283,118		95,994	95,994	230,137	07/01/2019	1FE
646139-Z2-4	NEW JERSEY ST TURNPIKE AUTH SER B		07/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		170,882	150,000	174,956	168,445		(2,359)		(2,359)		166,086		4,796	4,796	7,708	01/01/2020	1FE
11943K-BH-4	BUFFALO & ERIE CNTY N Y INDL L		07/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		538,784	500,000	554,825	543,421		(9,163)		(9,163)		534,259		4,525	4,525	25,875	07/01/2018	2FE
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A		07/01/2016	CALLED @ 100.000		805,000	805,000	911,543	828,574		(7,584)		(7,584)		820,990		(15,990)	(15,990)	46,288	07/01/2018	1FE
650035-W6-1	NEW YORK ST URBAN DEV CORP REV		08/10/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,188,146	3,390,000	4,111,245			(37,648)		(37,648)		4,073,597		114,549	114,549	66,744	03/15/2023	1FE
650035-W7-9	NEW YORK ST URBAN DEV CORP REV		08/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,225,074	1,760,000	2,199,020			(14,841)		(14,841)		2,184,179		40,895	40,895	32,422	03/15/2024	1FE
650035-WL-8	NEW YORK ST URBAN DEV CORP REV		09/28/2016	BANK OF AMERICA/MERRILL LYNCH		3,821,513	3,750,000	4,074,413	3,949,270		(123,348)		(123,348)		3,825,922		(4,410)	(4,410)	195,313	03/15/2017	1FE
73358W-TJ-3	PORT AUTH N Y & N J		09/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,498	100,000	118,138	114,212		(2,187)		(2,187)		112,024		2,474	2,474	5,389	09/01/2020	1FE
658203-2A-1	NORTH CAROLINA MUN PWR AGY NO		09/08/2016	WELLS FARGO		12,563,944	12,395,000	13,128,298	12,916,822		(364,882)		(364,882)		12,551,940		12,004	12,004	780,885	01/01/2017	1FE
658203-4H-4	NORTH CAROLINA MUN PWR AGY NO		08/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		250,450	200,000	247,900			(2,719)		(2,719)		245,181		5,269	5,269	4,722	01/01/2024	1FE
67140P-CL-6	OAK ISLAND N C ENTERPRISE SYS		09/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		796,018	695,000	794,149	785,217		(13,802)		(13,802)		771,415		24,603	24,603	27,221	06/01/2020	1FE
186352-QQ-6	CLEVELAND OHIO ARPT SYS REV		07/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,230	100,000	119,238			(1,268)		(1,268)		117,970		1,260	1,260	2,014	01/01/2022	1FE
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B		07/19/2016	CALLED @ 100.000		4,985,000	4,985,000	5,583,998	4,999,956		12,039		12,039		5,011,996		(26,996)	(26,996)	246,134	01/15/2017	1FE
67884X-BG-1	OKLAHOMA DEV FIN AUTH HEALTH S		08/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,070,858	900,000	1,062,180	1,044,954		(16,234)		(16,234)		1,028,720		42,138	42,138	46,764	08/15/2021	1FE
67884X-BH-9	OKLAHOMA DEV FIN AUTH HEALTH S		08/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		607,320	500,000	592,830	584,478		(7,949)		(7,949)		576,529		30,791	30,791	26,111	08/15/2022	1FE
081653-BX-4	BEND ORE WTR REV		08/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		265,702	200,000	261,916			(437)		(437)		261,479		4,223	4,223	750	12/01/2026	1FE
717817-SA-9	PHILADELPHIA PA ARPT REV		08/11/2016	Various		3,207,632	2,735,000	3,137,428	3,116,025		(41,067)		(41,067)		3,074,958		132,674	132,674	90,991	06/15/2021	1FE
717823-7C-6	PHILADELPHIA PA GAS WKS REV		08/31/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,592	100,000	114,433	113,403		(1,917)		(1,917)		111,486		3,106	3,106	5,250	08/01/2020	2FE
717823-7D-4	PHILADELPHIA PA GAS WKS REV		07/18/2016	WELLS FARGO		1,760,190	1,500,000	1,729,500	1,716,119		(20,313)		(20,313)		1,695,806		64,384	64,384	69,375	08/01/2021	2FE
717823-7E-2	PHILADELPHIA PA GAS WKS REV		07/18/2016	WELLS FARGO		2,394,380	2,000,000	2,310,360	2,295,200		(23,043)		(23,043)		2,272,157		122,223	122,223	92,500	08/01/2022	2FE
745181-NB-9	PUERTO RICO COMWLTH HWY & TRAN		07/01/2016	CALLED @ 100.000		450,000	450,000	484,574	461,566		(11,566)		(11,566)		450,000				24,750	07/01/2036	1FE
397337-CF-1	GREENWOOD S C MET DIST SWR SYS		07/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		400,593	355,000	397,206			(1,850)		(1,850)		395,356		5,237	5,237	2,801	10/01/2020	1FE
83703F-GZ-9	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		07/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		969,669	900,000	980,581	369,414		(12,627)		(12,627)		951,217		18,453	18,453	43,000	08/01/2018	2FE
837151-MU-0	SOUTH CAROLINA ST PUB SVCS AUT		07/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,723	100,000	120,290	117,882		(1,584)		(1,584)		116,298		4,425	4,425	3,167	12/01/2021	1FE
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H		09/22/2016	CALLED @ 100.000		875,000	875,000	875,000	875,000						875,000				38,620	05/01/2022	1FE
235036-2Y-5	DALLAS FORT WORTH TEX INTL ARP		07/21/2016	CITIGROUP GLOBAL MARKETS		3,476,190	3,000,000	3,509,520	3,400,730		(45,167)		(45,167)		3,355,563		120,627	120,627	110,417	11/01/2020	1FE
41422E-FM-0	HARRIS CNTY TEX MET TRAN AUTH		09/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,011,736	1,600,000	1,991,232			(14,318)		(14,318)		1,976,914		34,822	34,822	23,222	11/01/2023	1FE
41422E-FU-2	HARRIS CNTY TEX MET TRAN AUTH		08/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		422,230	350,000	420,511			(3,378)		(3,378)		417,133		5,097	5,097	4,764	11/01/2021	1FE
413890-CT-9	HARRIS CNTY-HOUSTON SPORTS AUT		08/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,587,201	1,400,000	1,627,500	1,581,382		(27,676)		(27,676)		1,553,705		33,496	33,496	51,347	11/15/2019	1FE
413890-CU-6	HARRIS CNTY-HOUSTON SPORTS AUT		09/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,845,351	2,450,000	2,879,044	2,807,928		(46,867)		(46,867)		2,761,062		84,289	84,289	96,896	11/15/2020	1FE
413890-CV-4	HARRIS CNTY-HOUSTON SPORTS AUT		09/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,189,700	1,000,000	1,183,100	1,157,609		(17,495)		(17,495)		1,140,114		49,586	49,586	40,833	11/15/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
413890-DW-1	HARRIS CNTY-HOUSTON SPORTS AUT		08/12/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		531,068	450,000	521,753	511,864		(6,198)		(6,198)		505,665		25,402	25,402	17,000	11/15/2021	2FE
54811G-YW-4	LOWER COLO RIV AUTH TEX REV		07/06/2016	BB&T CAPITAL MARKETS		1,800,440	1,520,000	1,797,111	1,765,429		(23,066)		(23,066)		1,742,363		58,077	58,077	49,822	05/15/2021	1FE
54811G-YX-2	LOWER COLO RIV AUTH TEX REV		08/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,210,410	1,000,000	1,187,570	1,169,495		(15,631)		(15,631)		1,153,864		56,546	56,546	37,639	05/15/2022	1FE
54811G-ZN-3	LOWER COLO RIV AUTH TEX REV		08/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,634,938	1,350,000	1,603,220	1,578,819		(21,578)		(21,578)		1,557,241		77,696	77,696	51,757	05/15/2022	1FE
66285W-RX-6	NORTH TEX TWY AUTH REV		07/19/2016	WELLS FARGO		2,487,061	2,265,000	2,502,802			(12,899)		(12,899)		2,489,904		(2,843)	(2,843)	16,044	01/01/2019	1FE
66285W-RY-4	NORTH TEX TWY AUTH REV		07/19/2016	WELLS FARGO		2,349,232	2,075,000	2,362,471			(11,158)		(11,158)		2,351,312		(2,080)	(2,080)	14,698	01/01/2020	1FE
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2016	MATURED		100,000	100,000	99,500		99,965	35		100,000		100,000				6,200	09/01/2016	6*
914301-5Y-8	UNIVERSITY HOUSTON TEX UNIV RE		08/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		252,696	200,000	248,480			(3,077)		(3,077)		245,403		7,293	7,293	5,417	02/15/2024	1FE
916672-UF-3	UPPER TRINITY REGL WTR DIST TE		07/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		217,120	200,000	223,320	218,789		(3,848)		(3,848)		214,941		2,179	2,179	9,528	08/01/2018	1FE
662839-BA-6	NORTH TEX MUN WTR DIST TEX LOW		07/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		197,137	170,000	195,643			(1,531)		(1,531)		194,111		3,026	3,026	2,125	06/01/2020	1FE
662839-BB-4	NORTH TEX MUN WTR DIST TEX LOW		09/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		294,435	250,000	293,943			(3,643)		(3,643)		290,299		4,136	4,136	5,451	06/01/2021	1FE
924166-HQ-7	VERMONT EDL & HEALTH BLDGS FIN		07/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,454	100,000	117,868			(1,250)		(1,250)		116,618		2,836	2,836	2,139	12/01/2021	1FE
3137EA-ED-7	FREDDIE MAC		09/28/2016	BARCLAYS		19,999,956	20,000,000	19,991,400			137		137		19,991,537		8,419	8,419	5,833	10/12/2018	1Z
29270C-P9-0	ENERGY NW WA PROJ 1 ELEC REV		07/19/2016	TD SECURITIES		6,448,600	5,000,000	6,249,500			(31,664)		(31,664)		6,217,836		230,764	230,764	63,889	07/01/2025	1FE
735389-SA-7	PORT OF SEATTLE WA REVENUE REF-AMT- 2012		08/01/2016	MATURED		3,000,000	3,000,000	3,298,020	3,040,911		(40,911)		(40,911)		3,000,000				120,000	08/01/2016	1FE
873547-HY-2	TACOMA WASH WTR REV		08/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,368	100,000	117,937	115,962		(2,092)		(2,092)		113,870		3,498	3,498	3,750	12/01/2020	1FE
592646-6H-1	METROPOLITAN WASH D C ARPTS AU		07/27/2016	MORGAN STANLEY		7,600,703	6,750,000	7,844,513	7,542,713		(119,940)		(119,940)		7,422,773		177,929	177,929	281,250	10/01/2019	1FE
938782-EF-2	WASHINGTON D C MET AREA TRAN A		07/21/2016	RBC DOMINION SECURITIES		924,949	870,000	921,156			(3,270)		(3,270)		917,886		7,063	7,063	4,640	07/01/2019	1FE
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A		07/01/2016	CALLED @ 100.000		490,000	490,000	532,162	499,400		(3,026)		(3,026)		496,374		(6,374)	(6,374)	26,338	07/01/2018	3
152708-BZ-5	CENTRAL BROWN CNTY WTR AUTH WT		08/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,799	100,000	119,193	115,780		(1,707)		(1,707)		114,073		5,726	5,726	4,167	11/01/2021	1FE
977123-K6-4	WISCONSIN ST TRANSN REV		07/27/2016	GOLDMAN, SACHS & CO.		7,553,906	7,255,000	7,935,301	7,726,419		(182,828)		(182,828)		7,543,592		10,314	10,314	454,445	07/01/2017	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						283,661,778	261,372,842	283,167,053	194,218,514	99,965	(2,407,378)		(2,307,413)		279,824,942		3,836,837	3,836,837	9,181,809	XXX	XXX
00404A-AJ-8	ACADIA HEALTHCARE CO INC		08/03/2016	BANK OF AMERICA/MERRILL LYNCH		230,000	230,000	230,000	217,350	12,650			12,650		230,000				12,686	02/15/2023	4FE
00404A-AL-3	ACADIA HEALTHCARE CO INC		07/05/2016	EXCHANGE		1,574,036	1,575,000	1,574,000			37		37		1,574,037		(1)	(1)	39,528	03/01/2024	4FE
00432C-CJ-8	ACCSS_05-A ABS		07/25/2016	SCHEDULED REDEMPTION		270,495	270,495	185,289	219,516		50,979		50,979		270,495				1,899	07/25/2034	1FE
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		08/10/2016	Various		6,286,076	6,402,825	6,392,044	6,075,833	315,607	924		316,531		6,392,364		(106,288)	(106,288)	60,466	09/26/2021	4FE
00488P-AB-1	ACRISURE LLC TLB		08/26/2016	J. P. MORGAN SECURITIES, INC.		309,394	310,169	307,373			16		16		307,389		2,005	2,005	3,878	05/19/2022	4Z
00507V-AC-3	ACTIVISION BLIZZARD INC		07/26/2016	CREDIT SUISSE		4,711,500	4,500,000	4,537,625	4,524,676		(3,532)		(3,532)		4,521,144		190,356	190,356	220,781	09/15/2021	2FE
00507V-AJ-8	ACTIVISION BLIZZARD INC		09/23/2016	BANK OF AMERICA/MERRILL LYNCH		8,521,165	8,500,000	8,467,190			69		69		8,467,259		53,906	53,906	7,225	09/15/2026	2Z
00507X-AC-9	ACTIVISION BLIZZARD INC TERM LOAN		08/23/2016	SCHEDULED REDEMPTION		336,020	336,020	332,569	335,215		805		805		336,020				1,638	10/13/2020	2FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	E	08/09/2016	Various		2,969,800	2,920,000	2,920,000							2,920,000		49,800	49,800		08/15/2026	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,991	4,799	191	10		201		5,000				37	07/23/2021	4FE
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	F	09/16/2016	BARCLAYS		3,179,625	3,050,000	3,050,000	3,050,000						3,050,000		129,625	129,625	174,761	07/01/2022	3FE
00130H-BX-2	AES CORP		09/21/2016	OPPENHEIMER & CO., INC.		1,227,875	1,175,000	1,175,000							1,175,000		52,875	52,875	23,696	05/15/2026	3FE
00817Y-AU-2	AETNA INC		07/07/2016	CANTOR FITZGERALD		4,355,400	4,250,000	4,249,575			7		7		4,249,582		105,818	105,818	9,350	06/15/2021	1FE
00828K-AH-8	AFFINION GROUP 2ND LIEN TL		09/21/2016	Various		2,459,563	2,950,000	2,964,157	2,510,775	457,050	(3,942)		453,108		2,963,882		(504,320)	(504,320)	64,081	10/31/2018	5FE
00828K-AF-2	AFFINION GROUP TRANCHE B TL		09/30/2016	SCHEDULED REDEMPTION		4,274	4,274	4,270	3,912	357	4		362		4,274				34	04/30/2018	4FE
001055-AR-3	AFLAC INCORPORATED		09/26/2016	Various		8,572,208	8,500,000	8,434,975			22		22		8,434,997		137,211	137,211	6,611	10/15/2046	1Z
001192-AL-7	AGL CAPITAL CORP		09/01/2016	Various		5,041,948	4,500,000	4,660,933	4,495,990		192		192		4,496,182		380,783	380,783	120,125	11/15/2025	
02660T-FJ-7	AHM_05-2 RMBS		09/01/2016	SCHEDULED REDEMPTION		441,059	441,059	284,857	301,267		139,792		139,792		441,059				14,282	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		09/26/2016	SCHEDULED REDEMPTION		10,340	11,730	5,129	5,587		4,753		4,753		10,340				87	03/25/2036	1FM
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2016	SCHEDULED REDEMPTION		422,773	422,773	422,773	422,773						422,773				16,382	09/15/2024	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00913R-AD-8	AIR LIQUIDE FINANCE SA	F	09/27/2016	Various		12,818,123	12,750,000	12,701,805			18		18		12,701,823		116,300	116,300	1,328	09/27/2026	1Z
00913R-AE-6	AIR LIQUIDE FINANCE SA	F	09/23/2016	Various		4,342,740	4,250,000	4,241,373							4,241,373		101,367	101,367	413	09/27/2046	1Z
00169Q-AC-3	AIR MEDICAL GROUP HLDGS TLB1		08/24/2016	MORGAN STANLEY DEAN WITTER		496,250	500,000	492,500							492,500		3,750	3,750		04/28/2022	1Z
00928Q-AN-1	AIRCASTLE LTD	E	09/30/2016	BARCLAYS		945,000	875,000	875,000	875,000						875,000		70,000	70,000	54,809	02/15/2022	3FE
00928Q-AP-6	AIRCASTLE LTD	E	09/20/2016	Various		4,698,494	4,505,000	4,583,863			(4,153)		(4,153)		4,579,709		118,784	118,784	111,548	04/01/2023	3FE
010392-FN-3	ALABAMA POWER CO		07/21/2016	WELLS FARGO		3,122,310	3,000,000	2,996,640	2,996,851		171		171		2,997,022		125,288	125,288	68,833	04/01/2025	1FE
012725-AC-1	ALBEMARLE CORP		07/21/2016	Various		7,551,390	7,000,000	6,976,060	6,978,236		1,163		1,163		6,979,399		571,991	571,991	189,632	12/01/2024	2FE
01310T-AN-9	ALBERTSONS LLC 2016-1 B-4		09/30/2016	SCHEDULED REDEMPTION		6,434	6,434	6,314			121		121		6,434				48	08/25/2021	3FE
01310T-AM-1	ALBERTSONS LLC 2016-1 TLB-5		09/30/2016	SCHEDULED REDEMPTION		11,222	11,222	11,122			100		100		11,222					12/21/2022	3FE
013822-AA-9	ALCOA NEDERLAND HOLDING B.V.	E	09/29/2016	Various		3,744,750	3,650,000	3,650,000							3,650,000		94,750	94,750	2,316	09/30/2024	3Z
013822-AB-7	ALCOA NEDERLAND HOLDING B.V.	E	09/23/2016	OPPENHEIMER & CO., INC.		1,020,000	1,000,000	1,000,000							1,000,000		20,000	20,000	194	09/30/2026	3FE
01449H-AK-5	ALERE INC TERM LOAN B		09/30/2016	SCHEDULED REDEMPTION		3,495	3,495	3,486	3,457	29	8		38		3,495				114	06/20/2022	4FE
01642P-AT-3	ALIX PARTNERS INITIAL TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		8,125	8,125	8,135	8,049	87	(10)		76		8,125				93	07/28/2022	4FE
01881U-AD-7	ALLIANT HLDGS INTER TLB		09/30/2016	SCHEDULED REDEMPTION		1,250	1,250	1,238			13		13		1,250					08/14/2022	4FE
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,869	119	12		131		5,000				58	08/12/2022	4FE
02154U-AB-9	ALTICE (CEQUEL) US TLB EXTENDING		09/30/2016	SCHEDULED REDEMPTION		33,153	33,153	33,066	32,379	679	95		773		33,153					12/14/2022	3FE
67053N-AD-6	ALTICE FRANCE (NUMERICABLE) TLB5		07/29/2016	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,770	218	12		230		5,000				172	07/29/2022	4FE
67053N-AE-4	ALTICE FRANCE (NUMERICABLE) TLB6		07/29/2016	SCHEDULED REDEMPTION		6,250	6,250	6,161	5,993	164	93		257		6,250				75	02/10/2023	4FE
02209S-AV-5	ALTRIA GROUP INC ABS		09/14/2016	Various		8,509,987	8,500,000	8,373,775			19		19		8,373,794		136,194	136,194	2,745	09/16/2046	1AM
00164U-AB-1	AMAG PHARMA INITIAL TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		15,625	15,625	15,586	14,896	692	37		729		15,625				568	08/17/2021	3FE
00164D-AM-5	AMC ENTMT INC TERM LOAN B		07/15/2016	SCHEDULED REDEMPTION		16,370	16,370	16,390	16,335	56	(21)		35		16,370				58	12/15/2022	3FE
02368*-AD-4	AMERICAN ACADEMY HLDGS LLC TLB		09/30/2016	SCHEDULED REDEMPTION		16,250	16,250	16,088			163		163		16,250				260	05/17/2021	4Z
02376C-AS-4	AMERICAN AIRLINES		07/22/2016	CITIBANK		1,992,500	2,000,000	1,985,000			345		345		1,985,345		7,155	7,155	6,563	04/28/2023	3FE
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2016	SCHEDULED REDEMPTION		25,921	25,921	25,921	25,921						25,921				1,458	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2016	SCHEDULED REDEMPTION		88,124	88,124	88,124	88,124						88,124				4,935	01/15/2022	3FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2016	SCHEDULED REDEMPTION		535,381	535,381	535,381	535,381						535,381				23,426	03/22/2025	2FE
02474R-AB-9	AMERICAN BLDRS & CONT SUPPLY TLB		07/05/2016	SCHEDULED REDEMPTION		465,306	465,306	466,414	460,797	5,741	(1,232)		4,509		465,306				498	04/16/2020	4FE
0258M0-DC-0	AMERICAN EXPRESS CREDIT		09/19/2016	MATURED		9,800,000	9,800,000	9,791,866	9,798,765		1,235		1,235		9,800,000				274,400	09/19/2016	1FE
0258M0-DH-9	AMERICAN EXPRESS CREDIT		07/29/2016	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				197,136	07/29/2016	1FE
02666Q-J6-1	AMERICAN HONDA FINANCE	R	09/20/2016	MATURED		10,000,000	10,000,000	9,999,500	9,999,924		76		76		10,000,000				260,000	09/20/2016	1FE
031162-BZ-2	AMGEN INC		08/17/2016	Various		9,173,030	8,500,000	9,170,820			(54)		(54)		9,170,766		2,264	2,264	113,758	05/01/2045	1Z
032511-BK-2	ANADARKO PETROLEUM CORP		07/14/2016	JPMORGAN CHASE & CO.		6,631,030	7,000,000	6,953,100	6,954,234		440		440		6,954,673		(323,643)	(323,643)	318,500	07/15/2044	2FE
035287-AE-1	ANIXTER INC		07/26/2016	WELLS FARGO		1,348,313	1,275,000	1,310,063	1,275,000	31,374	(2,793)		28,582		1,303,582		44,731	44,731	54,090	10/01/2021	3FE
00185N-AC-0	AP GAMING TERM B LOAN		09/30/2016	SCHEDULED REDEMPTION		5,063	5,063	5,016	1,745	53	3,265		3,318		5,063				356	12/21/2020	4FE
00203Q-AC-1	AP MOELLER - MAERSK A/S	F	09/27/2016	MIZUHO SECURITIES USA INC.		10,141,700	10,000,000	9,991,700	9,992,102		1,173		1,173		9,993,275		148,425	148,425	289,097	09/28/2020	2FE
00203Q-AD-9	AP MOELLER - MAERSK A/S	F	07/21/2016	JPMORGAN CHASE & CO.		4,576,140	4,500,000	4,454,730	4,455,693		2,147		2,147		4,457,839		118,301	118,301	144,344	09/28/2025	2FE
03749J-AC-2	APCO HOLDINGS LLC TL		09/30/2016	SCHEDULED REDEMPTION		78,125	78,125	75,781			2,344		2,344		78,125				2,795	01/29/2022	4FE
037833-AZ-3	APPLE INC		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		10,198,500	10,000,000	9,985,900	9,987,023		685		685		9,987,708		210,792	210,792	232,639	02/09/2025	1FE
037833-BZ-2	APPLE INC		07/29/2016	Various		8,507,480	8,500,000	8,476,795							8,476,795		30,685	30,685		08/04/2026	1FE
037833-CB-4	APPLE INC		07/29/2016	SMBC Nikko Securities America, Inc		5,002,050	5,000,000	4,995,000							4,995,000		7,050	7,050		08/02/2019	1FE
037833-CC-2	APPLE INC		07/29/2016	Various		15,004,850	15,000,000	14,979,150							14,979,150		25,700	25,700		08/04/2021	1FE
037833-CD-0	APPLE INC		07/29/2016	GOLDMAN, SACHS & CO.		6,426,064	6,375,000	6,358,106							6,358,106		67,958	67,958		08/04/2046	1FE
03827F-AR-2	APPLIED SYS 1ST LIEN INITIAL TL		09/30/2016	Various		6,860	6,860	6,757	28,216	599	1,079		1,678		6,860				339	01/25/2021	4FE
03938L-AU-8	ARCELORMITTAL	F	09/23/2016	TENDER OFFER		3,311,100	3,120,000	3,248,700			(4,895)		(4,895)		3,243,805		67,295	67,295	113,793	03/01/2021	3FE
039483-BL-5	ARCHER DANIELS MIDLAND CO		09/20/2016	JPMORGAN CHASE & CO.		8,430,640	8,500,000	8,475,350			254		254		8,475,604		(44,964)	(44,964)	24,792	08/11/2026	1FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW		09/30/2016	SCHEDULED REDEMPTION		14,685	14,685	14,623	14,406	204	75		279		14,685					12/17/2019	4FE
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	F	07/21/2016	BARCLAYS		1,526,250	1,500,000	1,500,000							1,500,000		26,250	26,250	13,490	05/15/2023	4FE
040555-CJ-1	ARIZONA PUBLIC SERVICE		08/01/2016	MATURED		3,000,000	3,000,000	2,776,407	2,978,576		21,424		21,424		3,000,000				187,500	08/01/2016	1FE
007036-PC-4	ARMT_05-6A RMBS		09/25/2016	SCHEDULED REDEMPTION		14,625	14,625	12,409	6,468	8,029	2,217		10,247		14,625				117	11/25/2035	1FM
045487-AB-1	ASSOCIATED BANC-CORP		07/21/2016	Market Axess		938,379	909,000	905,791	906,084		153		153		906,236		32,142	32,142	39,813	01/15/2025	2FE
04649V-AM-2	ASURION LLC 2ND LIEN TL		08/11/2016	Various		3,920,000	4,000,000	4,043,775	3,390,000	657,529	(4,653)		652,876		4,042,876		(122,876)	(122,876)	20,966	03/03/2021	5FE
04649V-AG-5	ASURION LLC INCREM TRANCHE B-1 TL		09/30/2016	SCHEDULED REDEMPTION		113,898	113,898	112,453	106,460	5,768	1,671		7,439		113,898				1,455	05/24/2019	4FE
00206R-CT-7	AT&T INC		07/14/2016	WELLS FARGO		1,859,265	1,702,000	1,815,540			(1,836)		(1,836)		1,813,704		45,560	45,560	31,203	02/17/2026	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00216H-AB-8	ATI PHYSICAL THERAPY TL		09/30/2016	SCHEDULED REDEMPTION		1,250	1,250	1,238			13		13		1,250				4	05/10/2023	4FE
04765B-AD-4	ATKORE INTERNATIONAL GROUP		09/30/2016	SCHEDULED REDEMPTION		1,129	1,129	1,098			31		31		1,129				26	04/09/2021	4FE
050095-AM-0	ATWOOD OCEANICS INC		08/03/2016	STIFEL CAPITAL MARKETS		4,163,591	5,733,000	5,972,715	3,067,155	2,758,547	(25,711)		2,732,836		5,799,991		(1,636,400)	(1,636,400)	379,891	02/01/2020	5FE
05068M-67-9	AUCT PT 2006-5B ABS		07/20/2016	DISTRIBUTION		21											21	21		04/10/2026	1AM
05068M-69-5	AUCT PT 2006-6B ABS		07/27/2016	DISTRIBUTION		37											37	37		04/10/2026	1AM
05069G-30-9	AUCT PT 2006-7B ABS		08/15/2016	DISTRIBUTION		31											31	31		06/08/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		09/01/2016	DISTRIBUTION		42											42	42		06/01/2027	1AM
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		08/22/2016	DISTRIBUTION		13											13	13		06/08/2026	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		08/29/2016	DISTRIBUTION		6											6	6		05/29/2027	1AM
053332-AR-3	AUTOZONE INC		07/21/2016	SUNTRUST INVESTMENT SERVICES, INC.		2,078,160	2,000,000	1,994,620	1,994,931		269		269		1,995,200		82,960	82,960	50,736	04/15/2025	2FE
G2967L-AG-8	AVAGO (BC LUX) TERM TLB3 DOL LOAN	E	09/15/2016	Various		12,311,942	12,311,942	12,188,823			105,471		105,471		12,294,294		17,648	17,648	139,412	02/01/2023	2FE
05350F-AF-8	AVANTOR PERFOR MATERIALS INIT TL		09/30/2016	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000				105	06/21/2022	4FE
053807-AN-3	AVNET INC		09/15/2016	MATURED		3,000,000	3,000,000	2,919,591	2,991,209		8,791		8,791		3,000,000				198,750	09/15/2016	2FE
054303-AX-0	AVON PRODUCTS INC		07/13/2016	CITIGROUP GLOBAL MARKETS		4,548,950	5,400,000	5,391,954	4,158,000	1,236,847	584		1,237,431		5,395,431		(846,481)	(846,481)	284,776	03/15/2020	4FE
00241Y-AB-0	AVSC HOLDING CORP 1ST LIEN		09/30/2016	SCHEDULED REDEMPTION		2,723	2,723	2,714	2,611	102	10		112		2,723				21	01/25/2021	4FE
05453G-AA-3	AXALTA COATING SYSTEMS LLC		08/08/2016	OPPENHEIMER & CO., INC.		1,712,813	1,687,500	1,680,598							1,680,598		32,214	32,214		08/15/2024	4Z
05463D-AA-8	AXIALL CORP		09/09/2016	EXCHANGE		12,397,144	12,520,000	12,382,148	11,268,000	1,122,807	6,337		1,129,144		12,397,144				498,453	05/15/2023	3FE
05460N-AB-7	AXIALL CORP LOAN		08/31/2016	SCHEDULED REDEMPTION		973,835	973,835	969,368	964,905	4,508	4,422		8,930		973,835				26,386	02/28/2022	3FE
067316-AD-1	BACARDI LTD	F	07/08/2016	BANK OF AMERICA/MERRILL LYNCH		8,526,945	8,500,000	8,468,295							8,468,295		58,650	58,650		07/15/2026	2FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		09/20/2016	SCHEDULED REDEMPTION		140,995	140,995	98,983	111,173		29,822		29,822		140,995				778	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		121,994	129,086	76,050	92,322		29,672		29,672		121,994				2,660	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		09/20/2016	SCHEDULED REDEMPTION		72,280	72,280	42,310	45,026		27,254		27,254		72,280				388	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		09/01/2016	SCHEDULED REDEMPTION		568,367	648,918	592,293	597,572		(29,205)		(29,205)		568,367				24,819	08/25/2053	4FM
059522-AC-6	BAFC_07-C RMBS		09/20/2016	SCHEDULED REDEMPTION		66,589	66,589	42,689	45,592		20,997		20,997		66,589				329	09/25/2049	1FM
05955Y-AM-1	BAFC_10-R3 RMBS		09/01/2016	SCHEDULED REDEMPTION		752,077	752,077	750,197	751,626		451		451		752,077				28,827	09/26/2037	1FM
058498-AR-7	BALL CORP		07/08/2016	KEYCORP		795,945	750,000	791,688	25,000		(1,425)		(1,425)		790,263		5,682	5,682	12,917	03/15/2022	3FE
058498-AU-0	BALL CORP		09/21/2016	JPMORGAN CHASE & CO.		3,202,500	3,000,000	3,000,000	3,000,000						3,000,000		202,500	202,500	102,813	12/15/2020	3FE
07386H-SQ-5	BALTA_05-4 RMBS		09/26/2016	SCHEDULED REDEMPTION		249,335	249,335	249,569	251,044		(1,708)		(1,708)		249,335				1,741	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		08/17/2016	DISTRIBUTION		22											22	22		08/21/2027	1AM
06415C-AA-7	BANK OF NOVA SCOTIA	A	08/03/2016	MATURED		17,000,000	17,000,000	16,992,010	16,999,014		986		986		17,000,000				365,500	08/03/2016	1FE
070140-AG-6	BASS PRO GROUP TERM LOAN B		07/11/2016	Various		3,408,727	3,456,250	3,469,662	3,320,869	149,572	(1,532)		148,040		3,468,908		(60,182)	(60,182)	32,639	06/05/2020	4FE
071813-BC-2	BAXTER INTERNATIONAL INC		09/14/2016	CALLED @ 110.562		4,075,000	4,075,000	4,059,189	4,067,537		1,154		1,154		4,068,692		6,308	6,308	603,108	03/15/2020	2FE
05539B-ED-2	BCP_12-RR3 RMBS		09/01/2016	SCHEDULED REDEMPTION		366,490	366,490	360,992	363,846		2,644		2,644		366,490				5,874	11/26/2036	1FM
07556Q-BJ-3	BEAZER HOMES USA INC		09/08/2016	STIFEL CAPITAL MARKETS		751,900	730,000	730,000							730,000		21,900	21,900		03/15/2022	1Z
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		09/30/2016	SCHEDULED REDEMPTION		14,015	14,015	14,016	6,170	43	1		44		14,015				153	10/01/2021	4FE
085790-AY-9	BERRY PLASTICS CORP		07/08/2016	RBC DOMINION SECURITIES		3,510,375	3,450,000	3,450,000	3,355,125	94,875			94,875		3,450,000		60,375	60,375	195,476	07/15/2023	4FE
08579J-AJ-1	BERRY PLASTICS CORP NEW TLD		09/30/2016	SCHEDULED REDEMPTION		12,167	12,167	12,144	11,915	225	27		252		12,167				60	02/10/2020	3FE
08579J-AN-2	BERRY PLASTICS TERM LOAN H		09/30/2016	SCHEDULED REDEMPTION		45,232	45,232	45,026	44,780	227	225		452		45,232				363	10/03/2022	3FE
092113-AM-1	BLACK HILLS CORPORATION		08/11/2016	Various		4,271,697	4,250,000	4,247,833							4,247,833		23,865	23,865		01/15/2027	1Z
092113-AN-9	BLACK HILLS CORPORATION		08/11/2016	Various		4,267,813	4,250,000	4,226,838							4,226,838		40,975	40,975		09/15/2046	1Z
09227C-AM-3	BLACKBOARD INC. TERM B-3 LOAN		09/30/2016	SCHEDULED REDEMPTION		17,266	17,266	17,306	16,522	794	(50)		745		17,266					10/04/2018	4FE
055604-AA-0	BMC EAST LLC		09/08/2016	STIFEL CAPITAL MARKETS		741,863	730,000	730,000							730,000		11,863	11,863		10/01/2024	1Z
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US		09/30/2016	SCHEDULED REDEMPTION		9,315	9,315	9,136	7,645	1,472	198		1,670		9,315				119	09/10/2020	4FE
05578N-AC-4	BMC SOFTWARE FIN INC. USD TM LN FR		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,418	10,181	2,229	89		2,319		12,500				160	09/10/2020	4FE
05578M-AA-0	BMC SOFTWARE FINANCE INC		09/20/2016	BARCLAYS		793,134	900,000	950,625	598,500	337,675	(6,769)		330,906		929,406		(136,272)	(136,272)	86,938	07/15/2021	5FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		196,413	196,413		182,126		14,287		14,287		196,413				7,133	09/25/2022	1FM
097023-BL-8	BOEING CO		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		2,115,280	2,000,000	1,925,720	1,926,911		757		757		1,927,668		187,612	187,612	60,861	03/01/2045	1FE
097751-AY-7	BOMBARDIER INC	A	08/17/2016	JPMORGAN CHASE & CO.		3,485,750	3,820,000	3,686,300	2,664,450	1,062,667	8,040		1,070,707		3,735,157		(249,407)	(249,407)	205,617	03/15/2022	4FE
BAS0G0-NC-8	BOND PHARMACY INC. (ADV INFUSION)		09/30/2016	SCHEDULED REDEMPTION		156,250	156,250	154,297			1,953		1,953		156,250				1,937	05/25/2021	4Z
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2016	VARIOUS		(972)		(972)									(972)	(972)		12/01/2017	
10330J-AL-2	BOYD GAMING CORP TERM LOAN B		09/29/2016	SCHEDULED REDEMPTION		1,895,340	1,895,340	1,891,086	641,338	2,861	4,414		7,275		1,895,340				5,586	08/14/2020	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05565Q-CD-8	BP CAPITAL MARKETS PLC	F	08/04/2016	BANK OF AMERICA/MERRILL LYNCH		10,125,000	10,000,000	9,290,400	9,365,628		45,941		45,941		9,411,569		713,431	713,431	205,486	05/10/2023	1FE
05565Q-CX-4	BP CAPITAL MARKETS PLC	F	08/04/2016	GOLDMAN, SACHS & CO.		5,124,700	5,000,000	5,052,950	5,046,060		(6,528)		(6,528)		5,039,532		85,168	85,168	114,464	02/13/2020	1FE
05565Q-DB-1	BP CAPITAL MARKETS PLC	F	07/08/2016	HSBC SECURITIES, INC.		3,450,788	3,333,000	3,348,598			(199)		(199)		3,348,400		102,388	102,388	19,925	05/04/2026	1FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		1,082	1,082	1,085	1,046	39	(3)		36		1,082				9	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		09/30/2016	SCHEDULED REDEMPTION		1,875	1,875	1,850	1,845		30		30		1,875				2	01/30/2020	4FE
10919R-AD-1	BRIGHT HORIZONS TERM LOAN B-1		09/30/2016	SCHEDULED REDEMPTION		625	625	621	620		5		5		625				1	01/30/2020	4FE
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		07/14/2016	JPMORGAN CHASE & CO.		4,335,680	4,250,000	4,232,533			90		90		4,232,623		103,057	103,057	8,831	06/27/2026	2FE
07384M-4L-3	BSARM_04-10 RMBS		09/01/2016	SCHEDULED REDEMPTION		35,465	35,465	35,110	35,103		361		361		35,465				785	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		09/01/2016	SCHEDULED REDEMPTION		131,872	131,872	129,668	129,232		2,640		2,640		131,872				2,752	10/25/2051	1FM
07384M-6M-9	BSARM_04-12 RMBS		09/01/2016	SCHEDULED REDEMPTION		412,101	412,101	399,046	398,114		13,988		13,988		412,101				8,600	10/25/2051	1FM
118230-AL-5	BUCKEYE PARTNERS LP		08/04/2016	WELLS FARGO		6,419,112	6,364,000	6,352,736	6,357,351		1,360		1,360		6,358,711		60,401	60,401	123,674	11/15/2018	2FE
12008R-AJ-6	BUILDERS FIRSTSOURCE INC		08/09/2016	Various		2,960,150	2,920,000	2,920,000							2,920,000		40,150	40,150		09/01/2024	1Z
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		09/14/2016	DEUTSCHE BANK AG		3,371,875	3,250,000	3,249,688	3,241,875	7,780	(17)		7,763		3,249,638		122,237	122,237	147,514	11/15/2024	3FE
120568-AX-8	BUNGE LIMITED FINANCE CORPORATION		08/11/2016	Various		5,118,850	5,100,000	5,095,257			1		1		5,095,258		23,591	23,591	460	08/15/2026	1Z
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2	A	09/30/2016	SCHEDULED REDEMPTION		11,518	11,518	11,453	11,398	51	70		120		11,518				110	12/10/2021	4FE
12429T-AC-8	BWAY HOLDING CO		09/20/2016	Various		4,791,875	4,800,000	4,769,472	4,488,000	286,073	2,119		288,191		4,776,191		15,684	15,684	420,922	08/15/2021	5FE
413626-AV-4	CAESARS ENT OPER CO TERM LOAN B-7		08/02/2016	CITIBANK		1,900,000	2,007,042	1,899,660	1,656,260	174,103	133,568		307,671		1,963,931		(63,931)	(63,931)	22,171	03/01/2017	6FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B		07/20/2016	SCHEDULED REDEMPTION		105,409	105,409	104,408	103,499	904	1,006		1,910		105,409				2,931	08/11/2022	3
13057Q-AD-9	CALIFORNIA RESOURCES CORP		08/17/2016	TENDER OFFER		85,750	175,000	38,500	55,125		(3,155)		(3,155)		35,691		50,059	50,059	8,876	09/15/2021	5FE
13057Q-AF-4	CALIFORNIA RESOURCES CORP		08/17/2016	TENDER OFFER		390,540	849,000	191,025	258,945		(15,478)		(15,478)		178,628		211,912	211,912	38,488	11/15/2024	5FE
13057Q-AG-2	CALIFORNIA RESOURCES CORP		09/26/2016	Various		4,029,208	6,853,000	4,590,600	2,582,835	613,525	97,761		711,286		4,694,521		(665,313)	(665,313)	302,590	12/15/2022	5FE
13123X-AR-3	CALLON PETROLEUM COMPANY		09/16/2016	JPMORGAN CHASE & CO.		2,206,425	2,190,000	2,190,000							2,190,000		16,425	16,425		10/01/2024	4Z
13134N-AD-3	CALPINE CONSTRUCTION FIN 7YR TLB-1		09/30/2016	Various		2,971,018	3,004,768	3,000,326	2,820,726	179,060	677		179,737		3,000,463		(29,445)	(29,445)	25,683	05/03/2020	3FE
BAS0G5-7L-5	CALPINE CORP		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,394			106		106		12,500				115	05/31/2023	3FE
13134M-BG-7	CALPINE CORP TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,950			50		50		5,000				51	01/15/2023	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,446	11,894	548	58		606		12,500				112	05/27/2022	3FE
13323A-AA-8	CAMELOT FINANCE SA	F	09/15/2016	BANK OF AMERICA/MERRILL LYNCH		888,800	880,000	880,000							880,000		8,800	8,800		10/15/2024	1Z
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO	A	07/11/2016	BANK OF AMERICA/MERRILL LYNCH		10,257,300	10,000,000	9,995,700	9,996,044		206		206		9,996,250		261,050	261,050	276,306	02/01/2025	2FE
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORATION		07/14/2016	JPMORGAN CHASE & CO.		2,968,565	2,864,000	2,863,771	2,863,774		10		10		2,863,784		104,780	104,780	86,875	10/29/2025	2FE
14313V-AC-8	CARMX_15-3 ABS		08/02/2016	DEUTSCHE BANK AG		12,071,250	12,000,000	12,068,906			(14,327)		(14,327)		12,054,579		16,671	16,671	100,102	05/15/2020	1FE
146900-AM-7	CASCADES INC	A	07/21/2016	BANK MONTREAL / NESBITT BURNS		7,702,500	7,800,000	7,818,750	7,566,000	248,575	(1,640)		246,935		7,812,935		(110,435)	(110,435)	442,108	07/15/2022	3FE
147446-AR-9	CASE NEW HOLLAND INC		08/22/2016	TENDER OFFER		1,708,666	1,626,000	1,908,518	1,719,495	52,123	(47,863)		4,260		1,723,755		(15,089)	(15,089)	92,834	12/01/2017	3FE
14880B-AE-1	CATALENT PHARMA DOLLAR TL		09/30/2016	SCHEDULED REDEMPTION		10,637	10,637	10,637	10,531	106			106		10,637				344	05/20/2021	4FE
14912L-4X-6	CATERPILLAR FINANCIAL SE		08/01/2016	MATURED		4,000,000	4,000,000	3,990,920	3,998,893		1,107		1,107		4,000,000				82,000	08/01/2016	1FE
14987B-AD-5	CC HOLDINGS GS V LLC/CRO		09/21/2016	CALLED @ 101.694		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				281,576	12/15/2017	2FE
124900-AB-7	CCL INDUSTRIES INC	A	09/28/2016	BANK OF AMERICA/MERRILL LYNCH		8,587,975	8,500,000	8,458,095			127		127		8,458,222		129,753	129,753	9,976	10/01/2026	2FE
12512K-AE-1	CDS US INTER HLDGS INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		6,250	6,250	6,235	5,880	355	15		370		6,250				238	07/08/2022	4FE
12512Y-AD-3	CDW LLC TERM LOAN		08/17/2016	EXCHANGE		10,380,702	10,394,556	10,380,260	10,119,100	259,445	2,148		261,593		10,380,693		9	9	45,043	04/29/2020	3FE
12512Y-AF-8	CDW LLC TERM LOAN		09/30/2016	Various		1,840,403	1,835,867	1,833,420			(8,988)		(8,988)		1,824,432		15,971	15,971	7,443	08/17/2023	3FE
15089Q-AD-6	CELANESE US HOLDINGS LLC		08/22/2016	Various		2,448,000	2,250,000	2,311,875			(2,909)		(2,909)		2,308,966		139,034	139,034	46,250	11/15/2022	2FE
15134N-AE-6	CENGAGE LEARNING TERM LOAN B		09/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,506			(6)		(6)		2,500				16	06/07/2023	4FE
15135B-AE-1	CENTENE ESCROW CORP		07/19/2016	EXCHANGE		7,263,145	7,200,000	7,270,163			(7,018)		(7,018)		7,263,145				177,750	02/15/2021	3FE
16117L-BG-3	CHARTER COMM TERM I LOAN 2016		09/30/2016	SCHEDULED REDEMPTION		10,000	10,000	9,978	9,976		24		24		10,000				89	01/24/2023	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2016	SCHEDULED REDEMPTION		122,279	125,456	87,485	88,493		33,786		33,786		122,279				2,473	03/25/2037	1FM
16282F-AC-5	CHECKOUT HOLDING CORP TLB		09/30/2016	SCHEDULED REDEMPTION		6,982	6,982	6,954	5,551	1,403	28		1,431		6,982				239	04/09/2021	4FE
BASOGG-ZL-0	CHEFS WAREHOUSE DELAYED TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		3,233	3,233	3,200			32		32		3,233				22	06/22/2022	4FE
BASOGG-ZE-6	CHEFS WAREHOUSE HLDGS TERM LOAN		09/30/2016	Various		68,561	68,561	67,875			706		706		68,561				487	06/22/2022	4FE
16341E-AB-9	CHELSEA PETROLEUM TERM LOAN B		08/25/2016	SCHEDULED REDEMPTION		4,905,882	4,905,882	4,882,789	4,758,706	65,107	82,069		147,176		4,905,882				40,065	10/28/2022	3FE
16384Y-AB-3	CHEMOURS CO TRANCHE B TERM LOAN		08/11/2016	J. P. MORGAN SECURITIES, INC.		729,375	750,000	706,875			228		228		707,103		22,272	22,272	1,770	05/12/2022	3FE
BAS0H8-DT-4	CHESAPEAKE ENERGY CLASS A TL		09/21/2016	CITIBANK		1,022,500	1,000,000	1,000,000							1,000,000		22,500	22,500		08/23/2021	5FE
166764-AB-6	CHEVRON CORP		07/29/2016	DEUTSCHE BANK AG		3,355,272	3,292,000	3,172,402	3,174,275		9,117		9,117		3,183,392		171,880	171,880	51,254	12/05/2022	1FE
12541H-AL-7	CHG HEALTHCARE SRVCS TERM LOANS		09/30/2016	SCHEDULED REDEMPTION		4,500	4,500	4,492			8		8		4,500				16	06/07/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		09/30/2016	SCHEDULED REDEMPTION		15,031	15,031	14,875	2,457	43	157		199		15,031				50	01/27/2021	3FE
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		06/01/2015	Various															(3,534)	12/31/2019	3FE
12543D-AL-4	CHS/COMMUNITY HEALTH SYS		08/22/2016	GOLDMAN, SACHS & CO.		1,855,000	2,000,000	2,147,625	2,015,000	59,994	(25,970)		34,024		2,049,024		(194,024)	(194,024)	124,444	11/15/2019	4FE
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		08/22/2016	GOLDMAN, SACHS & CO.		765,625	875,000	926,406	871,719	47,982	(15,235)		32,747		904,466		(138,841)	(138,841)	69,271	07/15/2020	4FE
125509-BU-2	CIGNA CORPORATION		07/21/2016	UNION BANK OF SWITZERLAND		4,125,400	4,000,000	3,997,520	3,997,685		123		123		3,997,808		127,592	127,592	101,472	04/15/2025	2FE
171871-AP-1	CINCINNATI BELL INC		09/16/2016	Various		2,217,375	2,190,000	2,190,000							2,190,000		27,375	27,375		07/15/2024	1Z
172967-GV-7	CITIGROUP INC		07/25/2016	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				168,979	07/25/2016	2FE
172967-KU-4	CITIGROUP INC		07/20/2016	Various		4,259,395	4,250,000	4,236,868							4,236,868		22,527	22,527		07/25/2028	1Z
184496-AL-1	CLEAN HARBORS INC		07/18/2016	Various		1,497,363	1,450,000	1,453,286			(91)		(91)		1,453,195		44,168	44,168	10,044	06/01/2021	3FE
18551P-AA-7	CLECO CORPORATE HOLDINGS LLC		07/14/2016	MORGAN STANLEY		4,453,320	4,250,000	4,250,000							4,250,000		203,320	203,320	27,397	05/01/2026	2FE
18551P-AB-5	CLECO CORPORATE HOLDINGS LLC		07/06/2016	SMBC Nikko Securities America, Inc		7,307,535	6,800,000	6,800,000							6,800,000		507,535	507,535	48,611	05/01/2046	2FE
17319B-AC-9	CML_12-6 RMBS		09/01/2016	SCHEDULED REDEMPTION		419,178	419,178	417,082	418,120		1,058		1,058		419,178				7,921	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		201,551	273,102	200,380	174,242		27,309		27,309		201,551				9,089	08/25/2036	1FM
17316D-AV-6	CMLTI_10-3 RMBS		09/01/2016	SCHEDULED REDEMPTION		433,454	433,454	430,745	432,472		982		982		433,454				15,210	10/25/2035	1FM
125896-BP-4	CMS ENERGY CORP		07/21/2016	DEUTSCHE BANK AG		4,806,540	4,500,000	4,485,735	4,485,907		684		684		4,486,591		319,949	319,949	115,650	11/15/2025	2FE
125896-BQ-2	CMS ENERGY CORP		07/14/2016	SUNTRUST INVESTMENT SERVICES, INC.		1,734,238	1,700,000	1,693,574			114		114		1,693,688		40,551	40,551	10,483	05/15/2026	2FE
17310F-AC-9	CMSI 2006-5 1A3 RMBS		09/01/2016	SCHEDULED REDEMPTION		281,510	321,822	293,837	282,452		(942)		(942)		281,510				13,402	08/25/2037	1FM
12623E-AH-4	CNH CAPITAL LLC		09/13/2016	BANK OF AMERICA/MERRILL LYNCH		3,011,250	3,000,000	3,000,000	2,970,000	30,000			30,000		3,000,000		11,250	11,250	109,688	02/01/2017	3FE
191216-BR-0	COCA-COLA CO		08/30/2016	WELLS FARGO		11,984,040	12,000,000	11,994,720	11,995,186		1,760		1,760		11,996,946		(12,906)	(12,906)	88,958	10/27/2017	1FE
19122T-AD-1	COCA-COLA ENTERPRISES		08/19/2016	MATURED		5,000,000	5,000,000	4,994,550	4,999,279		721		721		5,000,000				100,000	08/19/2016	2FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC	E	09/30/2016	SCHEDULED REDEMPTION		1,064	1,064	1,055	1,041	13	9		23		1,064				9	09/06/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		09/30/2016	SCHEDULED REDEMPTION		6,436	6,436	6,233	6,214		222		222		6,436				56	09/06/2021	4FE
198280-AD-1	COLUMBIA PIPELINE GROUP INC		08/04/2016	BARCLAYS		8,467,552	8,182,000	8,169,950			647		647		8,170,597		296,955	296,955	186,004	06/01/2020	2FE
20007#-AB-3	COMAR LLC TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		29,688	29,688	29,532	29,071	441	176		617		29,688				398	10/21/2019	4
20030N-BT-7	COMCAST CORPORATION		07/14/2016	GOLDMAN, SACHS & CO.		8,400,890	8,500,000	8,441,605							8,441,605		(40,715)	(40,715)		07/15/2036	1Z
20030N-BU-4	COMCAST CORPORATION		07/21/2016	Various		10,374,841	10,626,000	10,533,129			19		19		10,533,148		(158,307)	(158,307)	3,814	07/15/2046	1Z
202795-HN-3	COMMONWEALTH EDISON		08/15/2016	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		103,825											103,825	103,825		08/15/2016	1FE
202795-HX-1	COMMONWEALTH EDISON		08/01/2016	CALLED @ 100.000		10,000,000	10,000,000	9,975,250	9,996,372		3,174		3,174		9,999,545		455	455	178,750	09/01/2016	1FE
203372-AN-7	COMMSCOPE INC		09/13/2016	BANK OF AMERICA/MERRILL LYNCH		2,137,250	2,075,000	2,075,000	2,075,000						2,075,000		62,250	62,250	68,338	06/15/2020	3FE
20337E-AN-1	COMMSCOPE TRANCHE TLB-5		09/30/2016	SCHEDULED REDEMPTION		8,750	8,750	8,729	8,679	50	21		71		8,750				255	12/29/2022	3FE
205768-AK-0	COMSTOCK RESOURCES INC		08/02/2016	Various		3,931,750	4,750,000	2,339,375	2,185,000	2,528,787	1,738		2,530,524		2,339,375		1,592,375	1,592,375	406,639	03/15/2020	4FE
205887-BV-3	CONAGRA FOODS INC		07/21/2016	MATURED		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				204,249	07/21/2016	2FE
C2620K-AK-4	CONCORDIA HLTH INITIAL DOLLAR TL	A	09/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,363	2,364		136		136		2,500				83	10/21/2021	4FE
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN		09/28/2016	Various		1,945,866	1,960,000	1,945,204	1,896,225	52,592	1,701		54,294		1,945,519		348	348	41,949	05/14/2021	4FE
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		7,391	7,391	7,400	7,322	79	(10)		69		7,391					12/23/2020	3FE
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		09/30/2016	SCHEDULED REDEMPTION		10,625	10,625	10,706	10,530	159	(64)		95		10,625				263	04/01/2019	3FE
21117G-AG-5	CONTINENTAL BLDG PRDCTS OP CO TL		09/30/2016	SCHEDULED REDEMPTION		20,000	20,000	19,950			50		50		20,000				74	08/18/2023	4FE
212015-AQ-4	CONTINENTAL RESOURCES INC		09/08/2016	CITIGROUP GLOBAL MARKETS		1,422,758	1,680,000	1,008,000	1,008,141		4,014		4,014		1,012,155		410,603	410,603	64,484	06/01/2044	3FE
21684A-AF-3	COOPERATIEVE RABOBANK UA	F	07/20/2016	NOMURA SECURITIES INTERNATIONAL INC		4,233,510	4,250,000	4,230,705			18		18		4,230,723		2,787	2,787	1,771	07/21/2026	1Z
22164E-AC-9	COTIVITI CORP		09/29/2016	SCHEDULED REDEMPTION		601,975	601,975	597,634			4,341		4,341		601,975					09/22/2023	4FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		09/01/2016	SCHEDULED REDEMPTION		114,601	119,161	93,421	87,294		27,307		27,307		114,601				4,976	08/25/2040	1FM
224044-CG-0	COX COMMUNICATIONS INC		09/29/2016	MORGAN STANLEY		12,863,034	12,750,000	12,728,453			94		94		12,728,546		134,488	134,488	21,950	09/15/2026	2Z
22409*-AA-9	CP OPCO (CLASSIC PARTY) TLB		08/30/2016	Various		3,712,500	6,750,000	3,712,500	6,664,748	1,274	9,882	2,963,404	(2,952,248)		3,712,500					09/30/2020	5
12624G-AA-3	CPS_2012-B ABS		09/15/2016	SCHEDULED REDEMPTION		454,954	454,954	454,900	454,937		17		17		454,954				8,254	09/16/2019	1FE
225310-AK-7	CREDIT ACCEPTANCE CORP		09/22/2016	CANTOR FITZGERALD		677,625	650,000	645,708			214		214		645,922		31,703	31,703	25,567	03/15/2023	4FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		09/01/2016	SCHEDULED REDEMPTION		41,100	89,225	41,773	54,465		(13,365)		(13,365)		41,100				4,295	08/25/2037	1FM
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		07/20/2016	EXCHANGE		4,928,751	4,918,000	4,931,288	3,430,305	1,499,527	(1,081)		1,498,446		4,928,751				246,754	04/01/2023	4FE
17310N-AJ-7	CRMSI 2006-3, M3 RMBS		09/01/2016	SCHEDULED REDEMPTION			119,097	22,434											5,247	11/25/2036	1FM
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		6,117	6,117	6,114	4,771	1,344	2		1,346		6,117				233	11/23/2020	4FE
126307-AF-4	CSC HOLDINGS LLC		09/09/2016	GOLDMAN, SACHS & CO.		4,260,000	4,000,000	4,315,372	3,930,000	306,470	(24,474)		281,995		4,211,995		48,005	48,005	224,250	11/15/2021	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22944B-AK-4	CSMC 2007-5 1A10		08/26/2016	CANCELLED TRADE		45											45	45		08/25/2037	6Z*
22944B-AF-5	CSMC 2007-5 1A6		09/26/2016	CANCELLED TRADE		18											18	18		08/25/2037	6Z*
12638P-BV-0	CSMC_07-3 RMBS		09/25/2016	SCHEDULED REDEMPTION		46,781	61,926	24,667	14,570		32,212		32,212		46,781				319	11/25/2040	1FM
126650-BH-2	CVS CAREMARK CORP		07/27/2016	CALLED @ 104.176		3,713,000	3,713,000	4,253,448	3,858,009		(57,908)		(57,908)		3,800,101		(87,101)	(87,101)	295,021	06/01/2017	2FE
126650-CU-2	CVS HEALTH CORP		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		10,367,800	10,000,000	9,913,900			1,012		1,012		9,914,912		452,888	452,888	39,132	06/01/2026	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		09/01/2016	SCHEDULED REDEMPTION		17,075	22,006	15,060	12,862		4,213		4,213		17,075				889	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		09/25/2016	SCHEDULED REDEMPTION		542,809	598,126	347,632	361,364		181,445		181,445		542,809				4,104	01/25/2051	1FM
02151L-AA-4	CWALT_07-20 RMBS		09/25/2016	SCHEDULED REDEMPTION		138,507	156,252	87,144	75,779		62,728		62,728		138,507				1,051	08/25/2047	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		697	697	610	625		72		72		697				15	02/25/2034	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2016	SCHEDULED REDEMPTION		121,781	136,959	99,075	103,812		17,969		17,969		121,781				5,969	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		09/01/2016	SCHEDULED REDEMPTION		58,118	63,244	47,841	45,339		12,780		12,780		58,118				2,694	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		09/25/2016	SCHEDULED REDEMPTION		11,932	11,932	11,454	11,609		323		323		11,932				106	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		09/01/2016	SCHEDULED REDEMPTION		73,156	73,439	56,549	55,104		18,052		18,052		73,156				3,044	03/25/2039	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		09/01/2016	SCHEDULED REDEMPTION		504,587	504,587	504,578	504,583		4		4		504,587				20,157	04/25/2036	1FM
12666R-AF-7	CWL_06-9 RMBS		09/01/2016	SCHEDULED REDEMPTION		60,656	62,657	40,658	44,829		15,827		15,827		60,656				2,128	08/27/2046	1FM
12669R-AC-1	CWL_07-S1 RMBS		09/01/2016	SCHEDULED REDEMPTION		301,850	301,850	301,835	298,380	4,546	(1,076)		3,470		301,850				12,602	11/25/2036	3FM
152314-DP-2	CXHE_01-B RMBS		09/01/2016	SCHEDULED REDEMPTION		58,378	58,378	47,626	43,267		15,112		15,112		58,378				3,011	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	F	09/30/2016	SCHEDULED REDEMPTION		233,764	233,764	233,764	233,764						233,764				6,955	03/31/2023	2FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	F	09/30/2016	SCHEDULED REDEMPTION		79,305	79,305	79,305							79,305				1,417	03/31/2023	2FE
L2287*-AC-1	CYGNUS ISSUANCE S.A	F	09/30/2016	SCHEDULED REDEMPTION		120,598	120,598	120,598							120,598				1,360	03/31/2023	2FE
23331A-BK-4	D.R. HORTON INC		07/15/2016	CANTOR FITZGERALD		2,090,000	2,000,000	2,000,000	2,000,000						2,000,000		90,000	90,000	74,444	02/15/2020	3FE
995361-9C-8	DAE AVIATION (STANDARD AERO) TL		09/30/2016	SCHEDULED REDEMPTION		10,025	10,025	10,038	4,965	11	(14)		(3)		10,025				334	07/07/2022	4FE
233851-AH-7	DAIMLER FINANCE NA LLC	R	09/15/2016	Various		15,155,024	15,000,000	14,902,500	14,985,442		14,558		14,558		15,000,000		155,024	155,024	393,750	09/15/2016	1FE
233851-AY-0	DAIMLER FINANCE NA LLC	R	08/01/2016	MATURED		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				265,447	08/01/2016	1FE
235825-AD-8	DANA HOLDING CORP		07/19/2016	MARKET AXESS		777,653	750,000	716,250			1,372		1,372		717,622		60,031	60,031	38,375	09/15/2023	3FE
235825-AE-6	DANA HOLDING CORP		07/13/2016	Various		1,960,188	1,985,000	1,795,063			7,190		7,190		1,802,252		157,935	157,935	64,595	12/15/2024	4FE
235851-AG-7	DANAHER CORP		08/15/2016	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		243,682											243,682	243,682		01/15/2018	1FE
237266-AG-6	DARLING INGREDIENTS INC		08/01/2016	Various		4,158,750	4,000,000	4,075,703	3,940,000	126,239	(9,164)		117,076		4,057,076		101,674	101,674	224,556	01/15/2022	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TLB		09/30/2016	SCHEDULED REDEMPTION		15,000	15,000	14,938	14,919	20	62		81		15,000				400	06/24/2021	3FE
240019-BS-7	DAYTON POWER AND LIGHT CO		08/26/2016	CALLED @ 100.075		20,000,000	20,000,000	19,975,196	19,991,803		7,582		7,582		19,999,385		615	615	370,208	09/15/2016	2FE
24001Q-AL-5	DAYTON POWER AND LIGHT CO LOAN		09/08/2016	J. P. MORGAN SECURITIES, INC.		301,875	300,000	298,500			1		1		298,501		3,374	3,374	67	08/24/2022	2Z
251510-FB-4	DBALT_05-AR1 RMBS		09/26/2016	SCHEDULED REDEMPTION		30,390	30,390	14,114	15,430		14,960		14,960		30,390				169	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		09/01/2016	SCHEDULED REDEMPTION		85,678	112,113	48,820	53,296		32,382		32,382		85,678				3,195	12/25/2040	1FM
254683-BP-9	DCENT_15-A2 ABS		08/02/2016	WELLS FARGO		11,006,322	10,827,000	10,899,321			(7,478)		(7,478)		10,891,843		114,479	114,479	97,142	10/17/2022	1FE
23314#-AF-6	DCT INDUSTRIAL TRUST INC 2011 5'S		08/01/2016	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				783,900	08/01/2016	2
24702R-AF-8	DELL INC		07/11/2016	Various		2,755,125	3,250,000	3,387,500	2,665,000	720,495	(1,560)		718,935		3,383,935		(628,810)	(628,810)	157,065	04/15/2038	3FE
24702N-AE-0	DELL INC TERM LOAN B-2		09/07/2016	Various		8,416,610	8,416,610	8,354,550	8,346,533		70,077		70,077		8,416,610				278,124	04/29/2020	2FE
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3	F	08/04/2016	BARCLAYS BANK		1,972,500	2,000,000	1,987,992	1,929,060	57,910	1,228		59,138		1,988,198		(15,698)	(15,698)	27,972	07/30/2021	4FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2016	SCHEDULED REDEMPTION		139,830	139,830	144,724	141,771		(1,941)		(1,941)		139,830				8,669	01/02/2020	1FE
249030-AB-3	DENTSPLY INTERNATIONAL		08/15/2016	MATURED		10,000,000	10,000,000	9,985,700	9,998,105		1,895		1,895		10,000,000				275,000	08/15/2016	2FE
25156P-AS-2	DEUTSCHE TELEKOM INTERNATIONAL FIN	F	09/14/2016	Various		13,004,490	13,000,000	12,987,910							12,987,910		16,580	16,580		09/19/2019	2FE
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	F	09/14/2016	Various		13,802,392	13,800,000	13,777,782							13,777,782		24,610	24,610		09/19/2021	2FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		07/08/2016	Various		2,380,781	2,225,000	2,225,000							2,225,000		155,781	155,781	8,298	06/15/2024	3FE
23422R-AB-8	DIAMOND RESORTS INTERNATIONAL INC		08/31/2016	CITIGROUP GLOBAL MARKETS		1,721,250	1,700,000	1,700,000							1,700,000		21,250	21,250	2,196	09/01/2023	4FE
25466A-AJ-0	DISCOVER BANK		07/26/2016	Various		8,507,436	8,500,000	8,490,735			2		2		8,490,737		16,699	16,699	831	07/27/2026	2Z
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		07/01/2016	SCHEDULED REDEMPTION		7,244	7,244	7,260	7,029	231	(16)		215		7,244				78	06/08/2020	4FE
25674D-AJ-2	DOLLAR TREE TLB3		09/22/2016	SCHEDULED REDEMPTION		2,420,172	2,420,172	2,422,163	2,407,064	15,309	(2,201)		13,108		2,420,172				6,354	07/06/2022	3FE
25746U-BN-8	DOMINION RESOURCES INC		08/15/2016	MATURED		9,000,000	9,000,000	8,997,840	8,999,720		280		280		9,000,000				175,500	08/15/2016	2FE
25746U-CX-3	DOMINION RESOURCES INC/VA		08/25/2016	Various		8,508,203	8,500,000	8,497,025			6		6		8,497,031		11,171	11,171	6,124	08/15/2026	2Z
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		09/30/2016	SCHEDULED REDEMPTION		413,312	413,312	414,132	408,146	5,969	(803)		5,166		413,312				4,753	05/28/2021	3FE
26441C-AS-4	DUKE ENERGY CORP		08/10/2016	Various		17,047,558	17,000,000	16,947,640			28		28		16,947,668		99,889	99,889	2,816	09/01/2026	1Z
26441C-AT-2	DUKE ENERGY CORP		08/10/2016	Various		17,158,610	17,000,000	16,990,480			1		1		16,990,481		168,129	168,129	3,984	09/01/2046	1Z
263901-AE-0	DUKE ENERGY INDIANA INC		07/11/2016	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				46,406	07/11/2016	1FE
26817R-AP-3	DYNEGY INC		09/14/2016	DEUTSCHE BANK AG		1,392,000	1,450,000	1,406,500			1,321		1,321		1,407,821		(15,821)	(15,821)	42,382	11/01/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
269871-AB-5	EAGLE SPINCO INC		09/09/2016	EXCHANGE		10,715,357	10,800,000	10,698,125	4,140,000	281,321	10,911		292,232		10,715,357				387,113	02/15/2021	3FE
292505-AJ-3	ENCANA CORP	A	08/04/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		3,180,081	3,290,000	2,886,163			16,158		16,158		2,902,320		277,761	277,761	46,807	11/15/2021	2FE
29271L-AA-2	ENDO FINANCE CO		09/23/2016	GOLDMAN, SACHS & CO.		1,945,750	2,150,000	2,171,250	2,085,500	78,827	(4,309)		74,518		2,160,018		(214,268)	(214,268)	148,693	01/15/2022	4FE
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		07/15/2016	DEUTSCHE BANK AG		10,851,563	11,479,000	12,054,894	11,737,278	143,030	(18,860)		124,171		11,861,448		(1,009,886)	(1,009,886)	885,338	01/15/2022	4FE
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		09/20/2016	GOLDMAN, SACHS & CO.		1,398,375	1,650,000	1,661,875	1,617,000	43,246	(1,480)		41,766		1,658,766		(260,391)	(260,391)	111,971	01/15/2023	4FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		09/19/2016	Various		5,125,510	4,232,135	4,926,521	4,507,224	470,204	197,231		667,435		5,174,659		(49,149)	(49,149)		03/01/2022	6
29273V-AF-7	ENERGY TRANSFER EQUITY LP		08/04/2016	DEUTSCHE BANK AG		3,282,125	3,410,000	3,423,525	2,591,600	831,482	(511)		830,971		3,422,571		(140,446)	(140,446)	129,201	06/01/2027	3FE
29273R-BD-0	ENERGY TRANSFER PARTNERS LP		07/21/2016	DEUTSCHE BANK AG		8,041,840	8,000,000	7,993,440	7,993,875		317		317		7,994,192		47,648	47,648	279,900	03/15/2025	2FE
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		07/11/2016	Various		8,200,699	8,703,000	8,520,024	8,523,593		2,980		2,980		8,526,573		(325,874)	(325,874)	351,097	03/15/2035	2FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		07/14/2016	SUNTRUST INVESTMENT SERVICES, INC.		4,294,305	4,500,000	4,492,215	4,492,618		357		357		4,492,975		(198,670)	(198,670)	118,275	06/01/2025	2FE
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		07/13/2016	CANTOR FITZGERALD		4,256,970	4,250,000	4,244,008			5		5		4,244,013		12,957	12,957	2,290	07/15/2026	2Z
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING LLC		08/05/2016	WELLS FARGO		13,049,391	13,000,000	12,984,530	12,987,818		3,104		3,104		12,990,922		58,469	58,469	162,480	05/07/2018	2FE
29101Q-AE-9	ENVISION HEALTHCARE CORP TLB2		09/30/2016	SCHEDULED REDEMPTION		18,750	18,750	18,664	3,713		75		75		18,750				148	10/28/2022	4FE
26878U-AF-4	EP ENERGY (EVEREST) TRANCHE B-2 TL		07/14/2016	Various		847,000	962,500	963,452	743,531	220,045	(162)		219,883		963,414		(116,414)	(116,414)	(446)	04/30/2019	4FE
26878U-AG-2	EP ENERGY (EVEREST) TRANCHE B-3 TL		07/12/2016	Various		1,283,333	1,458,333	1,461,940	1,126,563	339,158	(3,981)		335,177		1,461,740		(178,407)	(178,407)	5,830	05/24/2018	4FE
268787-AD-0	EP ENERGY LLC		09/29/2016	JPMORGAN CHASE & CO.		7,050,000	12,000,000	11,618,575	6,000,000	5,627,336	26,373		5,653,709		11,653,709		(4,603,709)	(4,603,709)	614,125	06/15/2023	5FE
29977H-AB-6	EP ENERGY/EP FINANCE INC		09/13/2016	Various		4,057,650	6,410,000	6,619,825	4,086,375	2,441,559	(65,305)		2,376,254		6,462,629		(2,404,979)	(2,404,979)	506,549	05/01/2020	5FE
29426N-AE-4	EPICOR SOFTWARE TLB		09/30/2016	SCHEDULED REDEMPTION		17,500	17,500	17,512	17,044	468	(12)		456		17,500				212	06/01/2022	4FE
29444U-AN-6	EQUINIX INC		08/16/2016	BANK OF AMERICA/MERRILL LYNCH		593,530	556,000	574,070	569,900	1,949	(1,812)		137		570,037		23,493	23,493	33,870	01/01/2022	3FE
26885G-AB-5	ERA GROUP INC		09/19/2016	OPPENHEIMER & CO., INC.		2,790,000	3,300,000	3,243,983	2,689,500	565,449	3,321		568,769		3,258,269		(468,269)	(468,269)	180,424	12/15/2022	5FE
28108P-AA-4	ESLFT 2012-A AP ABS		07/01/2016	SCHEDULED REDEMPTION		16,752	16,752	16,752	16,752						16,752				450	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		07/01/2016	SCHEDULED REDEMPTION		23,126	23,126	23,126	23,126						23,126				594	10/01/2025	1FE
26924X-AE-5	ETRVM_04-1 ABS		09/07/2016	SCHEDULED REDEMPTION		267,189	267,189	267,338	267,189						267,189				8,778	11/07/2031	3AM
30204N-AC-4	EXGEN TEXAS POWER LLC TL		09/26/2016	Various		5,671,125	7,073,161	6,034,745	3,123,481	1,270,406	41,852		1,312,258		6,054,168		(383,042)	(383,042)	220,621	09/18/2021	4FE
L3456H-AB-8	EXOPACK LLC USD	F	09/30/2016	Various		2,008,221	2,010,721	2,002,940	969,200	27,966	735		28,701		2,003,207		5,014	5,014	15,121	05/08/2019	4FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		1,667	1,667	1,650			17		17		1,667					05/02/2023	4FE
30219G-AD-0	EXPRESS SCRIPTS HOLDING		08/06/2016	CALLED @ 100.984		45,000,000	45,000,000	44,789,358	44,939,333		32,026		32,026		44,971,359		28,641	28,641	1,605,621	02/15/2017	2FE
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO		07/05/2016	MIZUHO SECURITIES USA INC.		4,302,318	4,250,000	4,248,258			1		1		4,248,259		54,059	54,059	1,204	03/01/2027	2FE
30219G-AP-3	EXPRESS SCRIPTS HOLDING CO		07/05/2016	Various		17,451,520	17,000,000	16,970,250			3		3		16,970,253		481,267	481,267	6,233	07/15/2046	2FE
30706V-AA-3	FAMILY TREE ESCROW LLC		08/02/2016	EXCHANGE		15,025,178	14,500,000	15,161,250	14,990,000	94,432	(59,254)		35,178		15,025,178				766,587	03/01/2023	3FE
313305-AA-2	FEDEX CORP 2012 PASS TST		07/15/2016	SCHEDULED REDEMPTION		87,340	87,340	87,340	87,340						87,340				2,293	01/15/2018	2FE
315292-AM-4	FERRELLGAS LP		09/29/2016	BANK OF AMERICA/MERRILL LYNCH		534,360	584,000	566,480	496,400	72,252	1,849		74,100		570,500		(36,140)	(36,140)	35,113	05/01/2021	4FE
315292-AP-7	FERRELLGAS LP/FERRELLGAS FINANCE C		09/29/2016	Various		2,433,000	2,650,000	2,661,125	2,232,625	426,579	(3,036)		423,543		2,656,168		(223,168)	(223,168)	209,925	01/15/2022	4FE
315292-AQ-5	FERRELLGAS LP/FERRELLGAS FINANCE C		07/12/2016	EXCHANGE		14,334,901	14,460,000	14,336,300	10,595,000	2,418,831	(230)		2,418,601		14,334,901				511,954	06/15/2023	4FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		180,960	234,605	172,912	174,188		6,772		6,772		180,960				10,378	08/25/2036	1FM
3130A8-Y7-2	FHLB		09/27/2016	WELLS FARGO		19,933,400	20,000,000	19,961,600			1,896		1,896		19,963,496		(30,096)	(30,096)	26,250	08/05/2019	1FE
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERV		08/23/2016	Various		4,232,001	4,250,000	4,202,868			62		62		4,202,929		29,072	29,072	1,949	08/15/2026	2Z
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERV		08/12/2016	HSBC SECURITIES, INC.		4,275,670	4,250,000	4,183,275			3		3		4,183,278		92,392	92,392	531	08/15/2046	1Z
31732F-AG-1	FILTRATION GROUP CORP TL		09/30/2016	Various		11,921	11,921	11,947	23,127	780	(65)		715		11,921				259	11/23/2020	4FE
32007U-BE-8	FIRST DATA CORP 2021B EXT DOL TL		09/08/2016	SCHEDULED REDEMPTION		962,404	962,404	960,853			1,551		1,551		962,404				17,110	03/24/2021	3FE
343498-AB-7	FLOWERS FOODS INC		09/29/2016	DEUTSCHE BANK AG		4,247,493	4,250,000	4,227,603			31		31		4,227,634		19,859	19,859	2,479	10/01/2026	2FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		07/14/2016	MORGAN STANLEY		4,689,578	4,250,000	4,250,000							4,250,000		439,578	439,578	98,966	01/08/2026	2FE
Q3930A-AC-2	FORTESCUE METALS GROUP NEW TL	F	09/16/2016	SCHEDULED REDEMPTION		2,156,637	2,156,637	2,006,102			150,535		150,535		2,156,637				8,069	06/28/2019	3FE
349553-AL-1	FORTIS INC	A	09/30/2016	GOLDMAN, SACHS & CO.		8,501,063	8,500,000	8,500,000							8,500,000		1,063	1,063	721	10/04/2026	2Z
30190Q-AA-7	FOUNDATION BUILDING MATERIALS LLC		09/20/2016	JEFFERIES & COMPANY, INC.		1,837,413	1,771,000	1,771,000							1,771,000		66,413	66,413	17,858	08/15/2021	5FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN		09/30/2016	SCHEDULED REDEMPTION		17,500	17,500	17,342	17,325	4	171		175		17,500				235	11/10/2020	4Z
35645@-AC-9	FREEDOM SCIENTIFIC 1STLN INCR		09/30/2016	SCHEDULED REDEMPTION		4,375	4,375	4,331			44		44		4,375				64	11/10/2020	4Z
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		09/21/2016	MIZUHO SECURITIES USA INC.		421,950	485,000	373,450			6,171		6,171		379,621		42,329	42,329	9,971	03/15/2023	3FE
35906A-A#-5	FRONTIER COMMUNICATIONS TL-A		09/30/2016	SCHEDULED REDEMPTION		138,889	138,889	138,666	137,500	1,182	207		1,389		138,889				3,703	10/14/2016	3FE
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	07/19/2016	SCHEDULED REDEMPTION		1,432,361	1,432,361	1,407,295	1,420,619		11,742		11,742		1,432,361				8,306	04/19/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
C3602D-AH-7	GARDA WORLD SECURITY CORP TLB	A	08/01/2016	SCHEDULED REDEMPTION		5,089	5,089	5,034	4,843	189	57		246		5,089				67	11/06/2020	3FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	E	09/01/2016	SCHEDULED REDEMPTION		18,928	18,928			10,686	27,170		37,856		18,928					10/27/2020	6S
361448-AW-3	GATX CORP		07/05/2016	STIFEL CAPITAL MARKETS		1,233,850	1,250,000	1,236,713	1,237,720		594		594		1,238,314		(4,464)	(4,464)	31,372	03/30/2025	2FE
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDING C	E	07/11/2016	EXCHANGE		9,570,219	10,429,000	9,446,099	9,477,686		93,533		93,533		9,571,219		(1,000)	(1,000)	173,008	11/15/2020	1FE
252737-A*-2	GE/DIAMOND SENIOR LIVING SR UNSEC DUE 20		09/12/2016	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				785,000	09/12/2016	1
369550-AX-6	GENERAL DYNAMICS CORPORATION		08/10/2016	GOLDMAN, SACHS & CO.		4,217,360	4,250,000	4,205,630			33		33		4,205,663		11,697	11,697	753	08/15/2026	1Z
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC		09/01/2016	JEFFERIES & COMPANY, INC.		1,779,593	1,750,000	1,746,553	1,746,873		309		309		1,747,181		32,411	32,411	54,841	04/10/2022	2FE
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY I		07/21/2016	MORGAN STANLEY		4,158,720	4,000,000	3,994,520	3,994,727		258		258		3,994,986		163,734	163,734	178,211	07/13/2025	2FE
37045X-BK-1	GENERAL MOTORS FINANCIAL COMPANY I		09/01/2016	NOMURA SECURITIES INTERNATIONAL INC		13,005,893	12,750,000	12,717,233			1,356		1,356		12,718,589		287,304	287,304	154,629	05/09/2023	2FE
36159R-AK-9	GEO GROUP INC		08/19/2016	Various		3,483,000	3,675,000	3,696,094	3,619,875	70,421	(2,244)		68,177		3,688,052		(205,052)	(205,052)	239,296	01/15/2022	4FE
372546-AV-3	GEORGE WASHINGTON UNIVERSITY		07/21/2016	BARCLAYS		4,216,233	4,250,000	4,250,000							4,250,000		(33,767)	(33,767)	1,884	09/15/2046	1Z
375558-BJ-1	GILEAD SCIENCES INC		09/19/2016	Various		8,541,276	8,500,000	8,451,550			5		5		8,451,555		89,721	89,721	1,039	09/01/2036	1Z
375558-BK-8	GILEAD SCIENCES INC		09/20/2016	CITIGROUP GLOBAL MARKETS		6,437,613	6,374,000	6,328,298			6		6		6,328,305		109,308	109,308	2,204	03/01/2047	1FE
375558-BM-4	GILEAD SCIENCES INC		09/21/2016	JPMORGAN CHASE & CO.		8,555,420	8,500,000	8,497,790			3		3		8,497,793		57,627	57,627	4,179	03/01/2027	1Z
37954F-AD-6	GLOBAL PARTNERS LP		07/26/2016	BANK OF AMERICA/MERRILL LYNCH		2,945,063	3,475,000	3,475,000	2,849,500	625,500			625,500		3,475,000		(529,938)	(529,938)	151,356	06/15/2023	4FE
37943V-BD-4	GLOBAL PAYMENTS HEARTLAND INCR TLB		07/08/2016	BANK OF AMERICA		503,750	500,000	497,500			63		63		497,563		6,187	6,187	1,988	04/22/2023	3FE
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		07/27/2016	NOMURA SECURITIES INTERNATIONAL INC		814,938	767,000	767,000	767,000						767,000		47,938	47,938	29,045	11/15/2023	3FE
38869P-AK-0	GRAPHIC PACKAGING INTL		08/25/2016	DEUTSCHE BANK AG		1,394,250	1,300,000	1,289,000	1,291,440	2,248	684		2,932		1,294,372		99,878	99,878	54,031	04/15/2021	3FE
389375-AJ-5	GRAY TELEVISION INC		07/08/2016	MIZUHO SECURITIES USA INC.		354,235	349,000	349,000							349,000		5,235	5,235	1,652	07/15/2026	4FE
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		09/30/2016	SCHEDULED REDEMPTION		51,012	51,012	50,911	50,055	850	106		956		51,012				1,709	06/30/2020	4FE
398433-AJ-1	GRIFFON CORP		07/21/2016	EXCHANGE		1,881,987	1,905,000	1,881,378			609		609		1,881,987				38,894	03/01/2022	3FE
398433-AH-5	GRIFFON CORPORATION		09/30/2016	Various		8,730,026	8,732,000	8,777,253	7,674,826	419,797	(7,513)		412,284		8,763,835		(33,809)	(33,809)	473,741	03/01/2022	4FE
39926L-AF-9	GROSVENOR CAPITAL MGMT TLB		09/22/2016	Various		1,944,836	1,953,461	1,948,534	1,878,585	69,849	1,873		71,722		1,950,307		(5,471)	(5,471)	55,406	01/04/2021	3FE
36228F-AA-4	GSMPS_98-1 RMBS		09/01/2016	SCHEDULED REDEMPTION		3,595	3,595	3,767	3,662	52	(118)		(66)		3,595				150	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		09/01/2016	SCHEDULED REDEMPTION		13,343	13,343	13,400	13,600		(257)		(257)		13,343				671	05/19/2027	3FM
36228F-AK-2	GSMPS_98-3 RMBS		09/01/2016	SCHEDULED REDEMPTION		14,267	14,267	14,893	14,603		(336)		(336)		14,267				737	09/19/2027	3FM
36228F-CG-9	GSMPS_99-2 RMBS		09/01/2016	SCHEDULED REDEMPTION		16,302	16,302	16,760	16,499		(197)		(197)		16,302				912	09/19/2027	1FM
362631-AB-9	GSR_06-OA1 RMBS		09/26/2016	SCHEDULED REDEMPTION		387,464	387,464	246,849	350,131		37,333		37,333		387,464				1,779	08/25/2046	1FM
423074-AZ-6	H.J. HEINZ CO		08/26/2016	EXCHANGE		27,950,282	28,000,000	27,936,440	27,942,366		7,916		7,916		27,950,282				901,600	07/02/2020	2FE
423074-BA-0	H.J. HEINZ CO		08/26/2016	EXCHANGE		4,989,936	5,000,000	4,988,200	4,988,942		994		994		4,989,936				201,250	07/15/2022	2FE
423074-BH-5	H.J. HEINZ CO		08/26/2016	EXCHANGE		48,439,494	48,500,000	48,382,730	48,395,805		26,674		26,674		48,422,479		17,015	17,015	1,115,500	07/02/2018	2FE
181593-AK-0	HARLAND CLARKE HLGS TL-B5		07/21/2016	BARCLAYS BANK		1,940,000	2,000,000	1,940,000			1,142		1,142		1,941,142		(1,142)	(1,142)	10,500	12/31/2019	4FE
413627-BL-3	HARRAHS OPERATING CO INC		09/29/2016	Various		2,753,795	2,666,000	1,932,011							1,932,011		821,784	821,784		06/01/2017	6FE
404119-BQ-1	HCA INC		08/10/2016	DEUTSCHE BANK AG		5,206,275	4,860,000	4,990,950	1,511,250	51,730	(6,577)		45,153		4,983,603		222,672	222,672	212,625	04/15/2025	3FE
404119-BS-7	HCA INC		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		1,551,250	1,460,000	1,518,100	250,622		(1,059)		(1,059)		1,517,038		34,212	34,212	57,183	02/15/2026	4FE
42206J-AN-2	HD SUPPLY INC. TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		12,525	12,525	12,505	7,306	158	23		181		12,525				120	08/13/2021	3FE
42210F-AG-9	HEADWATERS INC TLB1		09/30/2016	SCHEDULED REDEMPTION		3,157	3,157	3,149			8		8		3,157				13	03/24/2022	4FE
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL		09/23/2016	SCHEDULED REDEMPTION		6,266	6,266	6,245	6,130	113	23		136		6,266				72	06/02/2021	4FE
42806L-AA-9	HERC RENTALS INC		09/20/2016	Various		4,182,625	4,150,000	4,209,125			(237)		(237)		4,208,888		(26,263)	(26,263)	61,167	06/01/2022	4Z
42806L-AB-7	HERC RENTALS INC		09/20/2016	GOLDMAN, SACHS & CO.		1,492,850	1,460,000	1,472,775			(187)		(187)		1,472,588		20,262	20,262	32,688	06/01/2024	4FE
42704K-AA-4	HERC SPINOFF ESCROW ISSUER LLC/HER		07/05/2016	EXCHANGE		2,000,000	2,000,000	2,000,000							2,000,000				10,833	06/01/2022	4FE
428040-CS-6	HERTZ CORPORATION (THE)		09/08/2016	BAIRD (ROBERT W.) & CO. INC.		2,200,950	2,190,000	2,190,000							2,190,000		10,950	10,950		10/15/2024	1Z
42824C-AR-0	HEWLETT PACKARD ENTERPRISE CO		07/07/2016	Various		7,711,575	7,500,000	7,494,900	7,494,913		32		32		7,494,945		216,630	216,630	361,156	10/15/2045	2FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,600	379	21		400		5,000				54	08/19/2021	3FE
429580-AE-6	HIGGINBOTHAM INSURANCE AGENCY TL		09/30/2016	SCHEDULED REDEMPTION		18,750	18,750	18,563	18,564		186		186		18,750				892	11/30/2021	4FE
43134L-AG-7	HILEX POLY (NOVOLEX HLDGS-NVLX) TL		05/19/2016	Antares Holdings LP															(3,205)	12/03/2021	4FE
431475-AA-0	HILL-ROM HOLDINGS INC		07/08/2016	GOLDMAN, SACHS & CO.		2,176,125	2,100,000	2,100,000	2,100,000						2,100,000		76,125	76,125	104,650	09/01/2023	4FE
43147D-AF-2	HILL-ROM HOLDINGS INC TLB		09/21/2016	SCHEDULED REDEMPTION		2,733,750	2,733,750	2,726,869	2,726,985		6,765		6,765		2,733,750				53,792	09/08/2022	3FE
432836-AA-2	HILTON ESCROW ISSUER LLC		08/09/2016	BANK OF AMERICA/MERRILL LYNCH		3,321,956	3,285,000	3,285,000							3,285,000		36,956	36,956		09/01/2024	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
43739E-AJ-6	HMBT_04-2 RMBS		09/26/2016	SCHEDULED REDEMPTION		47,210	47,210	47,283	46,859		351		351		47,210				414	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		09/26/2016	SCHEDULED REDEMPTION		96,034	96,034	67,448	90,248		5,786		5,786		96,034				541	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		09/26/2016	SCHEDULED REDEMPTION		453,608	453,608	350,695	373,044		80,564		80,564		453,608				2,413	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		09/26/2016	SCHEDULED REDEMPTION		331,211	331,211	207,558	218,382		112,829		112,829		331,211				1,716	11/26/2038	1FM
437076-BP-6	HOME DEPOT INC		09/23/2016	Various		8,361,790	8,500,000	8,338,245			33		33		8,338,278		23,512	23,512	5,372	09/15/2056	1Z
44043V-AD-0	HORIZON PHARMA INC. TLB		09/30/2016	Various		3,750	3,750	3,782			7,500		7,500		3,750				128	05/07/2021	3FE
447010-BD-3	HUNTSMAN INTERNATIONAL LLC		09/22/2016	STIFEL CAPITAL MARKETS		3,613,563	3,500,000	3,202,460			16,588		16,588		3,219,048		394,515	394,515	155,051	11/15/2022	4FE
44701P-AV-6	HUNTSMAN INTL LLC 2014-1 ADDL TL		09/30/2016	SCHEDULED REDEMPTION		7,406	7,406	7,252	7,238		167		167		7,406				71	10/01/2021	3FE
44701P-AY-0	HUNTSMAN INTL LLC 2016 TLB		09/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				19	04/01/2023	3FE
451102-BB-2	ICAHN ENTERPRISES LP		09/29/2016	STIFEL CAPITAL MARKETS		1,557,750	1,550,000	1,526,750	1,532,550		3,867		3,867		1,536,417		21,333	21,333	79,551	03/15/2019	3FE
45256H-AA-6	IF_01-A CMBS		09/01/2016	SCHEDULED REDEMPTION		87,779	87,779	90,231	88,953		(1,173)		(1,173)		87,779				3,072	07/25/2031	1FE
96925H-AB-8	IMG WORLDWIDE INC TL		09/30/2016	Various		12,627	12,627	12,549	9,797	110	100		209		12,627				168	05/06/2021	4FE
45256#-AB-8	IMPACT CIL PARENT CMBS		09/11/2016	SCHEDULED REDEMPTION		1,270,852	1,270,852	1,270,848	25,481		3,720		3,720		1,270,852				17,123	10/28/2056	2FE
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		09/30/2016	SCHEDULED REDEMPTION		5,879	5,879	5,863	5,732	134	13		147		5,879				157	03/17/2021	3FE
45672N-AG-6	INFOR (US) INC		07/26/2016	BANK OF AMERICA/MERRILL LYNCH		4,638,375	4,650,000	4,713,661			(5,013)		(5,013)		4,708,648		(70,273)	(70,273)	213,254	05/15/2022	5FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL		09/30/2016	SCHEDULED REDEMPTION		207,343	207,343	207,561	194,384	13,203	(244)		12,959		207,343				1,989	06/03/2020	4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL		09/30/2016	SCHEDULED REDEMPTION		173,717	173,717	172,857	162,716	10,042	959		11,002		173,717				1,667	06/03/2020	4FE
45673D-AE-2	INFORMATICA CORP USD DOLLAR TL		09/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,742	3,601	140	9		149		3,750				43	08/05/2022	4FE
457187-AB-8	INGREDION INC		09/16/2016	JPMORGAN CHASE & CO.		4,293,180	4,250,000	4,248,173							4,248,173		45,008	45,008		10/01/2026	2FE
45763P-AE-6	INMARSAT FINANCE PLC	F	08/24/2016	RBC DOMINION SECURITIES		1,212,750	1,260,000	1,251,306	1,228,500	23,994	674		24,669		1,253,169		(40,419)	(40,419)	48,458	05/15/2022	3FE
460599-AA-1	INTERNATIONAL GAME TECHNOLOGY	E	07/27/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		1,070,000	1,000,000	1,000,000	985,000	15,000			15,000		1,000,000		70,000	70,000	54,063	02/15/2020	3FE
460146-CP-6	INTERNATIONAL PAPER CO		08/09/2016	BANK OF AMERICA/MERRILL LYNCH		6,355,770	6,374,000	6,338,904			8		8		6,338,912		16,859	16,859	531	02/15/2027	2FE
460146-CQ-4	INTERNATIONAL PAPER CO		09/07/2016	Various		4,311,159	4,250,000	4,245,708			5		5		4,245,713		65,446	65,446	15,066	08/15/2047	2FE
459745-GA-7	INTL LEASE FINANCE CORP		09/01/2016	MATURED		11,980,000	11,980,000	12,958,300	12,113,283		(133,283)		(133,283)		11,980,000				808,650	09/01/2016	2FE
46284P-AQ-7	IRON MOUNTAIN INC		08/11/2016	GOLDMAN, SACHS & CO.		1,474,688	1,375,000	1,377,938	1,376,885	1,292	(582)		710		1,377,595		97,093	97,093	82,729	08/15/2023	3FE
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		07/28/2016	Various		106,251,580	1,244,956	106,489,776							106,489,776		(238,196)	(238,196)	118,026		4
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND E		09/21/2016	Various		222,106,051	2,000,000	223,442,891							223,442,891		(1,336,840)	(1,336,840)	437,430		1Z
46611N-AJ-2	J.C. PENNY CORP INC. INITIAL TL		07/19/2016	J. P. MORGAN SECURITIES, INC.		498,750	500,000	497,500			18		18		497,518		1,232	1,232	1,531	06/23/2023	4FE
466313-AE-3	JABIL CIRCUIT INC		07/15/2016	MATURED		1,500,000	1,500,000	1,558,125	1,505,788		(5,788)		(5,788)		1,500,000				116,250	07/15/2016	2FE
46611V-AS-4	JBS USA (BREMEN ACQ) INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,444	12,440		60		60		12,500					10/31/2022	3FE
46611V-AP-0	JBS USA LLC TLB		09/30/2016	SCHEDULED REDEMPTION		26,161	26,161	26,167	25,638	530	(7)		523		26,161					09/18/2020	3FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		09/01/2016	SCHEDULED REDEMPTION		53,660	53,660	34,500	32,168		21,493		21,493		53,660				1,044	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		09/01/2016	SCHEDULED REDEMPTION		137,185	137,185	110,168	98,008		39,177		39,177		137,185				4,184	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		09/01/2016	SCHEDULED REDEMPTION			145,172	18,343											4,807	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		09/01/2016	SCHEDULED REDEMPTION		14,619	14,619	10,631	10,176		4,443		4,443		14,619				447	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		09/01/2016	SCHEDULED REDEMPTION		543,679	579,909	383,830	407,546		136,133		136,133		543,679				11,743	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		09/01/2016	SCHEDULED REDEMPTION		81,622	81,625	58,085	60,809		20,813		20,813		81,622				2,652	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		09/01/2016	SCHEDULED REDEMPTION		14,619	14,624	11,252	11,539	3,153	(73)		3,080		14,619				278	04/25/2037	1FM
466247-YH-0	JPMT 2005-A8 1A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		214,938	240,935	201,606	192,421		22,517		22,517		214,938				4,639	11/25/2035	1FM
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		09/30/2016	SCHEDULED REDEMPTION		40,291	40,291	40,458	40,106	324	(140)		185		40,291				1,175	03/11/2021	3FE
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN		09/30/2016	SCHEDULED REDEMPTION		68,750	68,750	66,752	66,899	14	1,838		1,851		68,750				3,532	12/31/2020	4FE
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		09/30/2016	SCHEDULED REDEMPTION		1,952	1,952	1,943	1,889	15	9		24		1,952				46	07/31/2022	3FE
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		09/30/2016	SCHEDULED REDEMPTION		6,354	6,354	6,326	5,919	46	29		75		6,354				143	07/29/2022	3FE
49269T-AB-5	KETTLE CUSINE LLC TL		09/30/2016	SCHEDULED REDEMPTION		18,783	18,783	18,595			188		188		18,783					08/21/2021	4Z
56523P-AD-6	KEURIG GREEN MOUNTAIN (MAPLE) TLB		09/23/2016	SCHEDULED REDEMPTION		16,567	16,567	16,235			331		331		16,567				135	03/03/2023	3FE
49338C-AB-9	KEYSPAN GAS EAST CORPORATION		08/17/2016	MORGAN STANLEY		4,306,015	4,250,000	4,250,000							4,250,000		56,015	56,015	5,503	08/15/2026	1FE
72584D-AD-6	KFC HLDGS CO. (YUM! BRANDS) TLB		09/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500					06/16/2023	3FE
494550-BR-6	KINDER MORGAN ENER PART		08/10/2016	Various		22,791,254	22,600,000	22,567,908	22,581,400		3,624		3,624		22,585,024		206,230	206,230	621,460	02/01/2019	2FE
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP		08/04/2016	JEFFERIES & COMPANY, INC.		6,111,060	6,000,000	5,969,640	5,976,937		2,488		2,488		5,979,425		131,635	131,635	197,167	03/01/2021	2FE
49456B-AE-1	KINDER MORGAN INC		08/04/2016	BARCLAYS		9,173,520	9,000,000	8,981,730	8,985,493		2,132		2,132		8,987,625		185,895	185,895	189,100	12/01/2019	2FE
49456B-AJ-0	KINDER MORGAN INC		07/13/2016	CITIGROUP GLOBAL MARKETS		4,727,730	4,700,000	3,182,474	2,277,556		6,850		6,850		3,189,933		1,537,797	1,537,797	219,549	02/15/2046	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
49460Y-BC-8	KINETIC CONCEPTS INC DOLLAR TL F		09/30/2016	SCHEDULED REDEMPTION		7,387	7,387	7,376			11		11		7,387				94	11/04/2020	3FE
49865N-AE-0	KLEOPATRA HLDG 2 SCA GERMAN DOL TL	E	09/30/2016	SCHEDULED REDEMPTION		1,123	1,123	1,121	1,110		10		2		1,123				14	04/28/2020	4FE
49865N-AB-6	KLEOPATRA HLDGS 2 S.C.A. US DOL TL	R	09/30/2016	SCHEDULED REDEMPTION		2,627	2,627	2,622	2,598		24		30		2,627				34	04/28/2020	4FE
49387T-AR-7	KRONOS ACQ HLDGS (KIK CUSTOM) TL	I	09/30/2016	SCHEDULED REDEMPTION		5,897	5,897	5,765	5,705		49		192		5,897				30	08/26/2022	4FE
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	I	09/23/2016	BARCLAYS		1,376,550	1,330,000	1,369,900			(279)		(279)		1,369,621		6,929	6,929	14,298	08/15/2023	5FE
493268-BY-1	KSLT_04-A ABS		07/27/2016	SCHEDULED REDEMPTION		1,226,218	1,226,218	1,142,682	1,195,363		30,855		30,855		1,226,218				7,702	10/28/2041	1FE
493268-CJ-3	KSLT_05-A ABS		09/27/2016	SCHEDULED REDEMPTION		1,540,738	1,540,738	1,317,331	1,442,875		97,863		97,863		1,540,738				11,304	06/28/2038	1FE
49327H-AG-0	KSLT_06-A ABS		09/27/2016	SCHEDULED REDEMPTION		594,222	594,222	392,186	508,008		86,214		86,214		594,222				4,228	09/27/2035	1FE
493268-AU-0	KSLT_99-B ABS		08/25/2016	SCHEDULED REDEMPTION		953,374	953,374	738,724	852,101		101,273		101,273		953,374				9,296	11/25/2036	1FE
50587K-AA-9	LAFARGEHOLCIM FINANCE US LLC	R	09/19/2016	JPMORGAN CHASE & CO.		6,028,302	5,950,000	5,945,002							5,945,002		83,300	83,300		09/22/2026	2Z
50587K-AB-7	LAFARGEHOLCIM FINANCE US LLC	R	09/20/2016	Various		8,488,062	8,500,000	8,322,945			3		3		8,322,948		165,114	165,114	393	09/22/2046	2Z
513075-BJ-9	LAMAR MEDIA CORP		09/02/2016	Various		4,301,320	4,000,000	4,193,750			(1,180)		(1,180)		4,192,570		108,750	108,750	56,222	02/01/2026	3FE
51509G-AB-9	LANDS END TLB		09/30/2016	SCHEDULED REDEMPTION		5,102	5,102	4,196			906		906		5,102				21	04/02/2021	4FE
517830-AL-2	LAS VEGAS SANDS LLC TLB		09/30/2016	SCHEDULED REDEMPTION		13,882	13,882	13,858	13,726	129	27		156		13,882				44	12/19/2020	2FE
64029B-AD-0	LES ALIMENTS MULTIBAR INC. TLA2	A	06/30/2016	SCHEDULED REDEMPTION		11,973	11,973	11,862	11,794	72	107		180		11,973				730	12/23/2021	4FE
BA50H7-S1-1	LESLIES POOLMART INC TLB		09/19/2016	NOMURA SECURITIES INTERNATIONAL, INC.		837,500	833,333	829,167			23		23		829,189		8,311	8,311	644	08/16/2023	4Z
527298-BL-6	LEVEL 3 FINANCING INC		07/14/2016	CITIGROUP GLOBAL MARKETS		4,190,000	4,000,000	4,017,500			(776)		(776)		4,016,724		173,276	173,276	68,250	03/15/2026	4FE
52736R-BG-6	LEVI STRAUSS & CO		07/12/2016	WELLS FARGO		2,917,688	2,850,000	2,850,000	2,835,750	14,250			14,250		2,850,000		67,688	67,688	100,542	05/01/2025	3FE
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		13,864	13,864	13,836	13,400	229	235		464		13,864				350	04/09/2021	4FE
53186*-AA-3	LIFE EXTENSION INST. (BABSON)		09/30/2016	SCHEDULED REDEMPTION		39,063	39,063	38,574			488		488		39,063				749	02/18/2022	4
50218K-AB-4	LIFE TIME FITNESS INC CLS DATE TL		07/13/2016	DEUTSCHE BANK SECURITIES		495,000	498,741	493,753			41		41		493,794		1,206	1,206	(48)	06/10/2022	4FE
53803H-AG-5	LIVE NATION ENTERTAINMENT TLB-1		09/30/2016	SCHEDULED REDEMPTION		12,277	12,277	12,330	12,220	115	(57)		58		12,277				110	08/17/2020	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		09/01/2016	SCHEDULED REDEMPTION		380,976	454,274	380,615	370,823		10,153		10,153		380,976				18,002	01/25/2036	1FM
546347-AJ-4	LOUISIANA PACIFIC CORP		09/08/2016	BANK OF AMERICA/MERRILL LYNCH		2,216,500	2,200,000	2,200,000							2,200,000		16,500	16,500		09/15/2024	1Z
548661-DM-6	LOWE S COMPANIES INC		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		6,193,200	6,000,000	5,972,640			565		565		5,973,205		219,995	219,995	35,000	04/15/2026	1FE
50212X-AS-5	LPL HLDGS INC TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,953	4,950		50		50		5,000				30	11/21/2022	3FE
50245D-AC-5	LW BUYER (LIQUIDWEB) 2016 INCR TL		09/30/2016	SCHEDULED REDEMPTION		24,813	24,813	24,755	24,627	66	119		186		24,813				1,051	07/01/2021	4
55181W-AA-2	LYNX I CORP	R	08/31/2016	JPMORGAN CHASE & CO.		1,686,825	1,620,000	1,692,900			(11,048)		(11,048)		1,681,852		4,973	4,973	34,104	04/15/2021	3FE
55181X-AA-0	LYNX II CORP	R	09/23/2016	OPPENHEIMER & CO., INC.		3,180,000	3,000,000	3,210,000	3,045,000	134,613	(26,113)		108,500		3,153,500		26,500	26,500	181,865	04/15/2023	4FE
554276-AE-5	MACDERMID INC TLB		09/30/2016	SCHEDULED REDEMPTION		2,564	2,564	2,401			163		163		2,564				81	06/07/2020	4FE
554276-AL-9	MACDERMID INC TLB2 (PLATFORM)		09/30/2016	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,206	33	11		44		1,250				41	06/07/2020	4FE
554276-AM-7	MACDERMID INC TLB3		09/30/2016	SCHEDULED REDEMPTION		12,525	12,525	12,306	7,262	90	224		314		12,525				306	06/05/2020	4FE
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP		09/30/2016	Various		8,473,465	8,500,000	8,394,770			47		47		8,394,817		78,648	78,648	9,784	09/15/2046	2Z
L6232U-AB-3	MALLINCKRODT INTL FIN INITIAL TL	E	09/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,370	75	55		130		2,500				41	03/19/2021	3FE
56356X-AC-3	MANITOWOC FOOD SVC TLB		08/19/2016	SCHEDULED REDEMPTION		126,763	126,763	126,780			(17)		(17)		126,763				542	03/03/2023	4FE
55336V-AB-6	MARATHON PETROLEUM CORP		09/30/2016	EXCHANGE		1,822,002	1,796,000	1,826,510	1,826,461		(4,460)		(4,460)		1,822,002				111,128	02/15/2023	2FE
55336V-AD-2	MARATHON PETROLEUM CORP		09/30/2016	EXCHANGE		1,180,063	1,185,000	1,179,601	1,179,606		457		457		1,180,063				64,434	07/15/2023	2FE
55336V-AF-7	MARATHON PETROLEUM CORP		09/14/2016	Various		12,338,125	12,250,000	12,499,435	7,393,074		(8,092)		(8,092)		12,491,233		(153,108)	(153,108)	316,604	12/01/2024	2FE
55336V-AH-3	MARATHON PETROLEUM CORP		09/30/2016	Various		42,369,780	42,425,000	41,966,650	41,924,555		26,716		26,716		41,951,271		418,509	418,509	1,473,320	06/01/2025	2FE
574599-BG-0	MASCO CORP		07/26/2016	BANK OF AMERICA/MERRILL LYNCH		1,947,188	1,675,000	1,938,813			(17,500)		(17,500)		1,921,313		25,875	25,875	44,422	03/15/2020	3FE
580645-AM-1	MCGRAW HILL FINANCIAL INC		07/29/2016	EXCHANGE		8,992,724	9,000,000	8,990,616	8,990,711		1,994		1,994		8,992,704		19	19	213,125	08/15/2018	2FE
580645-AN-9	MCGRAW HILL FINANCIAL INC		07/29/2016	EXCHANGE		22,437,483	22,177,000	22,466,960	19,291,472		(28,192)		(28,192)		22,437,822		(339)	(339)	643,945	08/14/2020	2FE
58063V-AH-6	MCGRAW-HILL EDUCATION INC		09/30/2016	SCHEDULED REDEMPTION		10,000	10,000	10,063			(63)		(63)		10,000				79	05/04/2022	4FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	F	09/30/2016	SCHEDULED REDEMPTION		6,447	6,447	6,291	5,700	579	168		747		6,447				110	08/13/2021	4FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		09/30/2016	SCHEDULED REDEMPTION		20,657	20,657	20,630	20,257	369	31		400		20,657				118	01/29/2021	3FE
552704-AA-6	MEG ENERGY CORP	A	07/27/2016	BAIRD (ROBERT W.) & CO. INC.		1,587,600	2,160,000	2,025,000	1,512,000	528,713	11,120		539,832		2,051,832		(464,232)	(464,232)	123,240	03/15/2021	5FE
552704-AC-2	MEG ENERGY CORP	A	08/02/2016	Various		4,676,875	6,500,000	6,331,250	4,615,000	1,724,195	8,587		1,732,782		6,347,782		(1,670,907)	(1,670,907)	384,708	03/31/2024	5FE
58605Q-AB-5	MEMORIAL RESOURCE DEVELO		09/16/2016	EXCHANGE		1,800,000	1,800,000	1,800,000							1,800,000				22,031	07/01/2022	5FE
58933Y-AR-6	MERCK & CO INC		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		5,257,150	5,000,000	4,991,750	4,992,397		397		397		4,992,794		264,356	264,356	127,569	02/10/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
59001K-AD-2	MERITOR INC		09/21/2016	STIFEL CAPITAL MARKETS		850,500	900,000	914,526	769,500	143,768	(1,359)		142,409		911,909		(61,409)	(61,409)	62,656	02/15/2024	4FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		08/24/2016	DISTRIBUTION		17											17	17		05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		08/22/2016	DISTRIBUTION		10											10	10		05/22/2027	1AM
59217G-BB-4	MET LIFE GLOB FUNDING I		07/15/2016	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				120,203	07/15/2016	1FE
59284M-AA-2	MEXICO CITY AIRPORT TRUST	F	09/23/2016	JPMORGAN CHASE & CO.		4,297,813	4,250,000	4,207,883							4,207,883		89,930	89,930		10/31/2026	1Z
59284M-AB-0	MEXICO CITY AIRPORT TRUST	F	09/23/2016	HSBC SECURITIES, INC.		4,271,250	4,250,000	4,191,818							4,191,818		79,433	79,433		10/31/2046	1Z
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		09/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750				38	04/25/2023	4FE
584405-AK-0	MGOC (MEDIA GENERAL) INC TLB		09/30/2016	SCHEDULED REDEMPTION		70,547	70,547	69,757	69,510	220	816		1,036		70,547				1,677	07/31/2020	3FE
55303B-AB-9	MH SUB I (MICRO HLDGS) 2ND LIEN TL		07/21/2016	RBC DOMINION SECURITIES		1,975,000	2,000,000	1,982,514	1,886,660	95,859	1,146		97,005		1,983,665		(8,665)	(8,665)	95,861	07/08/2022	5FE
61913P-AZ-5	MHL_05-4 RMBS		09/25/2016	SCHEDULED REDEMPTION		339,507	339,507	216,428	225,437		114,071		114,071		339,507				1,788	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		09/26/2016	SCHEDULED REDEMPTION		85,990	127,420	18,177	17,530		68,460		68,460		85,990				663	04/25/2036	1FM
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		09/28/2016	Various		1,204,373	1,209,044	1,204,256	1,199,468	4,973	(73)		4,901		1,204,369		4	4	16,283	01/28/2020	3FE
594088-AJ-5	MICHAELS STORES INC TL-B		09/28/2016	Various		1,940,000	1,940,000	1,940,000	1,920,600	19,400			19,400		1,940,000				24,840	01/28/2020	3FE
595112-BH-5	MICRON TECHNOLOGY INC		09/14/2016	BARCLAYS		2,980,125	2,700,000	2,718,675			(1,284)		(1,284)		2,717,391		262,734	262,734	80,437	09/15/2023	2FE
59514U-AW-8	MICROSEMI CORP TERM LOAN B		09/30/2016	SCHEDULED REDEMPTION		70,589	70,589	69,068			1,521		1,521		70,589				779	01/15/2023	3FE
594918-BA-1	MICROSOFT CORP		07/21/2016	MITSUBISHI UFJ SECURITIES (USA)		5,181,700	5,000,000	4,991,350	4,992,367		665		665		4,993,032		188,668	188,668	113,472	02/12/2022	1FE
594918-BG-8	MICROSOFT CORP		07/21/2016	BANK OF AMERICA/MERRILL LYNCH		5,128,550	5,000,000	4,996,000	4,996,123		437		437		4,996,560		131,990	131,990	73,056	11/03/2020	1FE
594918-BR-4	MICROSOFT CORPORATION		08/04/2016	BANK OF AMERICA/MERRILL LYNCH		8,559,160	8,500,000	8,484,190			4		4		8,484,194		74,966	74,966	567	08/08/2026	1Z
594918-BS-2	MICROSOFT CORPORATION		08/05/2016	CITIGROUP GLOBAL MARKETS		4,313,453	4,250,000	4,233,553			3		3		4,233,556		79,897	79,897	815	08/08/2036	1Z
594918-BT-0	MICROSOFT CORPORATION		08/05/2016	Various		8,725,420	8,500,000	8,458,775			4		4		8,458,779		266,641	266,641	1,747	08/08/2046	1Z
594918-BU-7	MICROSOFT CORPORATION		08/04/2016	JPMORGAN CHASE & CO.		4,220,378	4,250,000	4,143,963			3		3		4,143,966		76,412	76,412	466	08/08/2056	1Z
59565X-AA-8	MIDCONTINENT COMM & FIN		08/10/2016	SUNTRUST INVESTMENT SERVICES, INC.		3,151,875	3,000,000	3,003,750	3,002,423		(384)		(384)		3,002,039		149,836	149,836	194,792	08/01/2021	4FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC. TERM L		09/30/2016	SCHEDULED REDEMPTION		3,713	3,713	3,701	3,505	195	13		208		3,713				29	10/12/2020	4FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		76,001	95,792	71,592	74,436		3,225		3,225		76,001				1,988	09/25/2035	1FM
608554-A*-2	MOLEX INC 5 YEAR		08/18/2016	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				87,300	08/18/2016	1
60855R-AF-7	MOLINA HEALTHCARE INC		09/19/2016	EXCHANGE		18,475,539	18,400,000	18,483,750	18,400,000	82,821	(7,340)		75,481		18,475,481		58	58	848,892	11/15/2022	3FE
60871R-AG-5	MOLSON COORS BREWING CO		07/05/2016	Various		17,082,110	17,000,000	16,973,650			3		3		16,973,653		108,457	108,457	708	07/15/2026	2FE
60871R-AH-3	MOLSON COORS BREWING CO		07/01/2016	BARCLAYS		4,301,893	4,250,000	4,222,673							4,222,673		79,220	79,220		07/15/2046	2FE
60877U-BE-6	MOMENTIVE PERFORMANCE MATERIALS IN		08/11/2016	Various		2,718,896	3,333,000	2,328,100	2,299,770	43,170	78,990		122,160		2,421,930		296,966	296,966	107,192	10/24/2021	5FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		09/30/2016	SCHEDULED REDEMPTION		11,263	11,263	11,307	10,258	1,036	(32)		1,004		11,263				364	03/27/2020	4FE
61166W-AW-1	MONSANTO CO		07/21/2016	BARCLAYS		2,974,950	3,000,000	2,987,820	2,988,590		615		615		2,989,205		(14,255)	(14,255)	66,738	04/15/2025	1FE
61761J-3R-8	MORGAN STANLEY		07/21/2016	Various		6,369,210	6,376,000	6,332,643			5		5		6,332,648		36,562	36,562	277	07/27/2026	1Z
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		09/01/2016	SCHEDULED REDEMPTION		258,377	258,377	168,037	171,422		89,597		89,597		258,377				6,228	05/25/2052	1FM
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		09/30/2016	SCHEDULED REDEMPTION		203,170	203,170	203,046			124		124		203,170				3,034	06/07/2023	4FE
55336V-AA-8	MPLX LP		07/07/2016	WELLS FARGO		1,106,199	1,167,000	1,162,799	1,163,107		190		190		1,163,296		(57,097)	(57,097)	42,401	02/15/2025	2FE
55354G-AA-8	MSCI INC		07/21/2016	JPMORGAN CHASE & CO.		5,610,938	5,250,000	5,453,565	5,328,750	107,263	(13,294)		93,969		5,422,719		188,218	188,218	192,172	11/15/2024	3FE
61748H-EF-4	MSM_04-8AR RMBS		09/01/2016	SCHEDULED REDEMPTION		248,414	248,414	173,269	173,994		74,421		74,421		248,414				4,809	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		09/25/2016	SCHEDULED REDEMPTION		3,742	3,742	764	1,087		2,655		2,655		3,742				9	02/26/2052	1FM
61751J-AF-8	MSM_07-6XS RMBS		09/26/2016	SCHEDULED REDEMPTION		228,341	228,341	148,862	198,314		30,027		30,027		228,341				932	02/25/2047	1FM
55377G-AE-3	MTL PUBLISHING (EMII/SONY) TL B-3		07/01/2016	SCHEDULED REDEMPTION		126,822	126,822	126,023	124,412	1,598	812		2,410		126,822				2,587	08/19/2022	3FE
57165L-AA-2	MVCOT_10-1A ABS		09/20/2016	SCHEDULED REDEMPTION		568,727	568,727	576,924	574,340		(5,613)		(5,613)		568,727				14,534	10/20/2032	1FE
628530-BF-3	MYLAN INC		08/24/2016	GOLDMAN, SACHS & CO.		9,119,250	9,000,000	8,977,860	8,967,725		6,357		6,357		8,974,083		145,168	145,168	211,013	03/28/2019	2FE
62854A-AA-2	MYLAN NV	E	08/24/2016	BARCLAYS		4,355,570	4,250,000	4,244,645	4,244,749		1,135		1,135		4,245,884		109,686	109,686	92,083	12/15/2018	2FE
62854A-AC-8	MYLAN NV	E	08/24/2016	CANTOR FITZGERALD		17,337,450	17,000,000	16,980,280			812		812		16,981,092		356,358	356,358	119,000	06/15/2021	2FE
629568-AZ-9	NABORS INDUSTRIES INC		09/15/2016	MATURED		7,400,000	7,400,000	7,396,813	7,398,964		1,036		1,036		7,400,000				173,900	09/15/2016	2FE
63254A-AS-7	NATIONAL AUSTRALIA BANK LTD (NEW	F	07/07/2016	Various		8,418,528	8,500,000	8,438,205							8,438,205		(19,678)	(19,678)		07/12/2026	1Z
63530Q-AF-6	NATIONAL CINEMEDIA LLC		09/06/2016	BARCLAYS		3,768,625	3,650,000	3,650,000							3,650,000		118,625	118,625	11,660	08/15/2026	4FE
636180-BM-2	NATIONAL FUEL GAS CO		07/14/2016	BANK OF AMERICA/MERRILL LYNCH		1,914,768	1,800,000	1,794,348	1,794,572		245		245		1,794,818		119,950	119,950	99,840	07/15/2025	2FE
637432-ND-3	NATIONAL RURAL UTILITIES COOP ABS		07/21/2016	DEUTSCHE BANK AG		5,203,800	5,000,000	4,996,950	4,997,198		155		155		4,997,353		206,447	206,447	142,104	01/27/2025	1FE
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	F	09/26/2016	JPMORGAN CHASE & CO.		6,400,356	6,376,000	6,357,255			64		64		6,357,319		43,038	43,038	10,627	09/14/2026	2Z
63938C-AD-0	NAVIENT CORP		07/26/2016	CANTOR FITZGERALD		1,470,950	1,460,000	1,460,000							1,460,000		10,950	10,950		07/26/2021	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
628783-AT-9	NBTY INC. DOLLAR TLB		09/30/2016	SCHEDULED REDEMPTION		2,000	2,000	1,990	10				10		2,000				26	05/05/2023	4FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		09/01/2016	SCHEDULED REDEMPTION		104,814	104,814	74,387	59,792		45,022		45,022		104,814				2,522	10/25/2042	1FM
63543Y-AC-7	NCSLT_06-3 ABS		09/26/2016	SCHEDULED REDEMPTION		2,051,534	2,051,534	1,692,515	1,973,058		78,476		78,476		2,051,534				8,962	10/25/2027	4AM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2016	SCHEDULED REDEMPTION		9,834	20,266	1,042	3,931		5,930		5,930		9,834				1,366	05/01/2041	6FE
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2016	SCHEDULED REDEMPTION		35,571	79,941	1,335			35,571		35,571		35,571				8,934	10/01/2050	6FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2016	SCHEDULED REDEMPTION		9,155	17,405	11,298	11,984	37	(2,852)		(2,815)		9,155				579	10/01/2041	6FE
64021S-AC-3	NEIMAN MARCUS GROUP INC. TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)															(1,000)	10/25/2020	4FE
64072U-AB-8	NEPTUNE FINCO (CSC HLDG) INTIAL TL		07/15/2016	SCHEDULED REDEMPTION		17,500	17,500	17,238	17,244		256		256		17,500				666	10/10/2022	3FE
64110L-AL-0	NETFLIX INC		07/19/2016	BANK OF AMERICA/MERRILL LYNCH		1,895,700	1,780,000	1,848,834			(2,672)		(2,672)		1,846,162		49,538	49,538	80,465	02/15/2025	4FE
64126X-AC-6	NEUSTAR INC		08/16/2016	BANK OF AMERICA/MERRILL LYNCH		1,532,580	1,722,000	1,536,885	1,379,322	167,740	12,814		180,554		1,559,876		(27,296)	(27,296)	84,809	01/15/2023	4FE
64753U-AB-4	NEW MILLENNIUM CLOSING TL		09/30/2016	SCHEDULED REDEMPTION		3,592	3,592	3,068	3,053	2	536		539		3,592				160	12/21/2020	5FE
651290-AQ-1	NEWFIELD EXPLORATION CO		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		612,000	600,000	646,500	511,500	130,448	(2,182)		128,266		639,766		(27,766)	(27,766)	34,875	07/01/2024	3FE
65336Y-AJ-2	NEXSTAR BROADCASTING INC		07/20/2016	RBC DOMINION SECURITIES		2,092,500	2,000,000	2,122,500	2,045,000	53,818	(19,419)		34,399		2,079,399		13,101	13,101	95,486	11/15/2020	4FE
65341X-AA-6	NEXSTAR ESCROW CORP		07/26/2016	BANK OF AMERICA/MERRILL LYNCH		3,663,000	3,600,000	3,600,000							3,600,000		63,000	63,000	1,125	08/01/2024	1Z
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		07/11/2016	SCHEDULED REDEMPTION		8,890	8,890	8,881	8,882		9		9		8,890				206	04/15/2021	3FE
655044-AH-8	NOBLE ENERGY INC		08/03/2016	BARCLAYS		15,186,600	15,000,000	14,954,250	14,958,641		2,381		2,381		14,961,022		225,578	225,578	427,375	11/15/2024	2FE
65504L-AL-1	NOBLE HOLDING INTERNATIONAL LTD	E	07/13/2016	JPMORGAN CHASE & CO.		3,750,000	5,000,000	4,931,500	4,932,050		372		372		4,932,422		(1,182,422)	(1,182,422)	291,896	04/01/2045	4FE
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL		08/31/2016	SCHEDULED REDEMPTION		12,626	12,626	12,629	12,295	334	(3)		331		12,626				161	03/31/2021	4FE
67000X-AL-0	NOVELIS INC	A	08/29/2016	TENDER OFFER		4,609,313	4,650,000	4,760,438			(59,293)		(59,293)		4,701,145		(91,832)	(91,832)	274,770	12/15/2017	4FE
67000X-AM-8	NOVELIS INC	A	09/14/2016	TENDER OFFER		5,634,613	5,375,000	5,537,063			(22,719)		(22,719)		5,514,344		120,269	120,269	351,428	12/15/2020	4FE
62937N-AW-7	NRG ENERGY INC TL		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,438			63		63		12,500				77	06/30/2023	3FE
629377-BJ-0	NRG ENERGY INC		07/20/2016	R.W.PRESSPRICH & CO.		3,619,000	3,500,000	3,447,500	3,395,000	70,953	3,393		74,346		3,469,346		149,654	149,654	256,667	09/01/2020	4FE
629377-BS-0	NRG ENERGY INC		09/01/2016	Various		7,347,913	7,180,000	7,167,643	6,731,250	429,114	(5,536)		423,578		7,154,828		193,085	193,085	547,224	05/15/2021	4FE
629377-BU-5	NRG ENERGY INC		09/20/2016	BANK OF AMERICA/MERRILL LYNCH		740,625	750,000	800,625	650,625	138,787	(6,053)		132,734		783,359		(42,734)	(42,734)	50,792	03/15/2023	4FE
629377-CB-6	NRG ENERGY INC		09/22/2016	Various		4,312,125	4,350,000	4,359,000			(134)		(134)		4,358,866		(46,741)	(46,741)	31,855	01/15/2027	4FE
67054L-AC-1	NUMERICABLE GROUP SA	F	08/29/2016	JPMORGAN CHASE & CO.		2,821,000	2,800,000	2,726,500			2,295		2,295		2,728,795		92,205	92,205	95,278	05/15/2024	4FE
67053N-AG-9	NUMERICABLE US LLC TLB7	F	07/29/2016	SCHEDULED REDEMPTION		8,750	8,750	8,663			88		88		8,750				119	01/15/2024	4FE
67059G-AJ-2	NUSIL TECHNOLOGY LLC TRANCHE B TL		09/30/2016	Various		249,375	249,375	244,388			4,988		4,988		249,375				5,694	04/05/2019	4FE
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN		09/30/2016	SCHEDULED REDEMPTION		24,865	24,865	24,696	15,277	1	177		178		24,865				73	12/27/2021	4FE
67420R-AH-4	OASIS OUTSOURCING HLDGS 2ND LIEN		08/17/2016	Various		8,000,000	8,000,000	7,896,760	7,890,349		109,651		109,651		8,000,000				257,667	12/26/2022	5FE
059457-A*-2	OFG Bancorp 5.76% 09/29/2016		09/29/2016	MATURED		5,000,000	5,000,000	5,000,000	4,375,000	625,000			625,000		5,000,000				83,060	09/29/2016	3
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC		08/16/2016	Various		2,018,882	2,000,000	1,983,774	1,984,388		890		890		1,985,278		33,604	33,604	98,000	01/15/2025	2FE
68268N-AP-8	ONEOK PARTNERS LP		07/21/2016	GOLDMAN, SACHS & CO.		4,299,160	4,000,000	3,991,600	3,992,121		392		392		3,992,512		306,648	306,648	169,322	03/15/2025	2FE
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		09/30/2016	SCHEDULED REDEMPTION		26,261	26,261	26,308	23,482	2,833	(54)		2,779		26,261				336	06/07/2019	4FE
68389X-BJ-3	ORACLE CORPORATION		07/05/2016	Various		21,819,839	21,250,000	21,246,175							21,246,175		573,664	573,664	944	07/15/2046	1FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		09/10/2016	SCHEDULED REDEMPTION		346,472	346,472	346,452	346,460		12		12		346,472				8,740	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		09/10/2016	SCHEDULED REDEMPTION		216,545	216,545	216,503	216,519		26		26		216,545				7,710	03/10/2027	2AM
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC. TL		09/30/2016	SCHEDULED REDEMPTION		17,424	17,424	17,301	14,701	2,593	130		2,722		17,424				315	06/30/2021	4FE
688239-AE-2	OSHKOSH CORP		08/22/2016	WELLS FARGO		3,937,500	3,750,000	3,768,355	3,675,000	92,324	(1,338)		90,986		3,765,986		171,514	171,514	198,203	03/01/2025	3FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		09/01/2016	SCHEDULED REDEMPTION		89,154	89,154	73,542	67,381		21,773		21,773		89,154				2,752	01/25/2042	1FM
67107F-AA-5	OZLM_8 CLO LOANS	E	08/23/2016	CITIGROUP GLOBAL MARKETS		19,815,017	20,000,000	19,760,000	19,800,000		18,050		18,050		19,868,352		111,648	111,648	343,396	10/17/2026	1FE
701885-AB-1	PARSLEY ENERGY LLC		08/22/2016	JPMORGAN CHASE & CO.		1,503,800	1,460,000	1,489,200			(71)		(71)		1,489,129		14,671	14,671	22,306	06/01/2024	1Z
70215E-AL-7	PARTY CITY HOLDINGS INC TL		09/30/2016	SCHEDULED REDEMPTION		5,025	5,025	5,006			19		19		5,025				46	08/19/2022	4FE
70757R-AB-4	PENN PRODUCTS TERMINALS TLB		08/25/2016	SCHEDULED REDEMPTION		890,000	890,000	885,861	832,150	53,770	4,080		57,850		890,000				13,651	04/13/2022	3FE
713448-DA-3	PEPSICO INC		09/06/2016	WELLS FARGO		15,046,500	15,000,000	15,000,000	15,000,000						15,000,000		46,500	46,500	124,072	10/13/2017	1FE
714295-AB-8	PERRIGO CO	E	08/11/2016	BARCLAYS		10,296,000	10,000,000	9,993,700	9,994,570		519		519		9,995,089		300,911	300,911	234,306	12/15/2021	2FE
714295-AC-6	PERRIGO CO	E	08/11/2016	CREDIT SUISSE		5,109,250	5,000,000	4,978,950	4,980,840		1,132		1,132		4,981,972		127,278	127,278	130,542	12/15/2024	2FE
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO	E	08/16/2016	BARCLAYS		2,060,207	1,990,000	1,988,169			149		149		1,988,318		71,889	71,889	30,762	03/15/2021	2FE
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	E	07/06/2016	Various		12,535,077	11,900,000	11,870,369			789		789		11,871,158		663,918	663,918	172,235	03/15/2026	2FE
71677H-AF-2	PET SMART INC TL		07/29/2016	SCHEDULED REDEMPTION		27,475	27,475	27,607	26,712	894	(131)		762		27,475				876	03/11/2022	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
71579U-AB-1	PETCO ANIMAL SUPPLIES TLB1		07/29/2016	SCHEDULED REDEMPTION		7,500	7,500	7,350			150		150		7,500				190	01/26/2023	4FE
71656L-BM-2	PETROLEOS MEXICANOS	F	09/13/2016	SEAPORT GROUP		2,138,281	2,125,000	2,125,000							2,125,000		13,281	13,281		09/21/2047	1Z
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		09/30/2016	SCHEDULED REDEMPTION		33,495	33,495	33,209	32,932	248	316		564		33,495				471	08/19/2020	5
47009Y-AF-4	PHARMACEUTICAL PRODUCT (JAGUAR) TL		06/30/2016	Various				(37)	9,700	252	117		369						125	08/18/2022	4FE
69336Q-AC-6	PHMC_07-4 RMBS		09/01/2016	SCHEDULED REDEMPTION		122,591	122,591	119,506	121,397		1,194		1,194		122,591				4,822	08/15/2037	1FM
718549-AB-4	PHILLIPS 66 PARTNERS LP		07/21/2016	GOLDMAN, SACHS & CO.		3,946,600	4,000,000	3,998,680	3,998,776		65		65		3,998,841		(52,241)	(52,241)	136,589	02/15/2025	2FE
72165N-AV-1	PILOT TRAVEL CENTERS LLC TLB		07/29/2016	SCHEDULED REDEMPTION		17,456	17,456	17,369			87		87		17,456				133	05/25/2023	3FE
72347Q-AK-9	PINNACLE FOODS FINANCE LLC		07/08/2016	BARCLAYS		1,556,125	1,475,000	1,475,000							1,475,000		81,125	81,125	42,847	01/15/2024	4FE
724479-AK-6	PITNEY BOWES INC		09/16/2016	MIZUHO SECURITIES USA INC.		4,254,845	4,250,000	4,238,270							4,238,270		16,575	16,575		10/01/2021	2FE
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP		08/08/2016	Various		28,287,485	28,500,000	28,446,705	28,457,403		6,243		6,243		28,463,646		(176,161)	(176,161)	481,650	12/15/2019	2FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		07/12/2016	Various		7,252,672	7,550,000	7,185,270	4,993,899		386		386		7,185,755		66,918	66,918	276,646	02/15/2045	2FE
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		07/14/2016	Various		9,063,938	8,750,000	8,535,415	4,493,261		2,602		2,602		8,538,208		525,730	525,730	239,217	10/15/2025	2FE
727660-AC-9	PLATFORM SPECIALTY PRODUCTS CORP		09/20/2016	BARCLAYS		931,875	875,000	900,673	872,813	27,753	(3,605)		24,148		896,961		34,914	34,914	78,929	05/01/2021	5FE
693476-BM-4	PNC FUNDING CORP		08/22/2016	CALLED @ 100.000		3,000,000	3,000,000	2,996,370	2,999,450		493		493		2,999,942		58	58	74,925	09/19/2016	1FE
69354P-AA-9	PNK ENTERTAINMENT INC		07/12/2016	BANK OF AMERICA/MERRILL LYNCH		4,023,900	3,945,000	3,953,028			(245)		(245)		3,952,783		71,117	71,117	47,463	05/01/2024	4FE
73179Y-AE-7	POLYONE CORP INITIAL TLB1		09/30/2016	Various		23,763	23,763	23,221	42,410	173	(136)		37		23,763				387	11/11/2022	3FE
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		09/30/2016	SCHEDULED REDEMPTION		10,000	10,000	9,981	9,700	279	21		300		10,000				121	08/02/2021	4FE
73744G-AF-9	POST HOLDINGS 6/14 INCREMENTAL		08/05/2016	SCHEDULED REDEMPTION		472,626	472,626	464,704	464,127		8,498		8,498		472,626				2,954	06/02/2021	3FE
73934@-AA-4	POWER STOP LLC TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		46,875	46,875	46,477	45,969	473	433		906		46,875				659	05/29/2021	4
69352J-AN-7	PPL ENERGY SUPPLY LLC		09/21/2016	CREDIT SUISSE		1,074,578	1,467,000	1,362,476	901,750	467,275	10,359		477,634		1,379,384		(304,807)	(304,807)	52,673	12/15/2021	4FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		08/12/2016	DISTRIBUTION		35											35	35		08/14/2026	1AM
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		09/06/2016	DISTRIBUTION		21											21	21		11/15/2026	1AM
69353F-AM-6	PQ CORPORATION TLB-1		09/30/2016	SCHEDULED REDEMPTION		18,250	18,250	18,321			(71)		(71)		18,250					11/04/2022	4FE
74153Q-AG-7	PRIDE INTERNATIONAL INC	R	09/01/2016	DEUTSCHE BANK AG		5,451,413	5,155,000	4,451,550			76,879		76,879		4,528,429		922,983	922,983	318,894	06/15/2019	3FE
74166M-AA-4	PRIME SECURITY SERVICES BORROWER L		09/21/2016	CANTOR FITZGERALD		791,963	735,000	735,000							735,000		56,963	56,963	27,195	05/15/2023	4FE
03765V-AF-7	PRIME SECURITY SVC TLB1		09/30/2016	SCHEDULED REDEMPTION		8,750	8,750	8,688			63		63		8,750				94	05/02/2022	3FE
03765V-AC-4	PRIME SECURITY SVCS 1ST LIEN		09/30/2016	SCHEDULED REDEMPTION		2,488	2,488	2,475	2,429	47	12		58		2,488				95	07/01/2021	3FE
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		09/28/2016	BANK OF AMERICA/MERRILL LYNCH		4,317,788	4,250,000	4,250,000							4,250,000		67,788	67,788	1,621	10/01/2026	1Z
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH		09/20/2016	BANK OF AMERICA/MERRILL LYNCH		4,313,113	4,250,000	4,250,000							4,250,000		63,113	63,113		10/01/2047	1Z
69362B-AX-0	PSEG POWER LLC		09/15/2016	MATURED		5,000,000	5,000,000	4,987,300	4,998,097		1,903		1,903		5,000,000				137,500	09/15/2016	2FE
745310-AH-5	PUGET ENERGY INC		07/08/2016	MIZUHO SECURITIES USA INC.		5,148,675	4,900,000	4,893,832	4,893,832		298		298		4,894,130		254,545	254,545	118,240	05/15/2025	2FE
745867-AV-3	PULTEGROUP INC		08/11/2016	CITIGROUP GLOBAL MARKETS		2,870,313	2,750,000	2,750,000							2,750,000		120,313	120,313	53,568	03/01/2021	3FE
745867-AW-1	PULTEGROUP INC		07/21/2016	JPMORGAN CHASE & CO.		2,461,000	2,300,000	2,300,000							2,300,000		161,000	161,000	50,951	03/01/2026	3FE
74736K-AA-9	QORVO INC		09/20/2016	EXCHANGE		1,540,200	1,500,000	1,545,000	1,530,000	14,841	(4,641)		10,200		1,540,200				84,656	12/01/2023	3FE
74736K-AC-5	QORVO INC		09/20/2016	EXCHANGE		5,989,044	5,825,000	5,999,375	3,355,000	16,085	(10,166)		5,919		5,989,044				340,924	12/01/2025	3FE
747525-AF-0	QUALCOMM INC		07/14/2016	BANK OF AMERICA/MERRILL LYNCH		4,845,105	4,500,000	4,483,800	4,484,642		769		769		4,485,411		359,694	359,694	103,069	05/20/2025	1FE
74840L-AA-0	QUICKEN LOANS INC		08/09/2016	Various		9,602,055	9,762,000	9,741,746	9,298,305	443,875	770		444,645		9,742,950		(140,895)	(140,895)	406,556	05/01/2025	3FE
74909H-AC-3	QUORUM HEALTH GROUP INC		05/01/2016	CREDIT SUISSE															(1,571)	04/29/2022	4FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		09/01/2016	SCHEDULED REDEMPTION		205,694	289,437	186,765	158,766		46,928		46,928		205,694				13,801	03/25/2040	1FM
761118-WQ-7	RALI_06-Q03 RMBS		09/26/2016	SCHEDULED REDEMPTION		104,269	104,269	38,588	35,892		68,378		68,378		104,269				542	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		09/01/2016	SCHEDULED REDEMPTION		317,743	317,743	310,338	310,674		7,384		7,384		317,743				9,960	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		09/01/2016	SCHEDULED REDEMPTION		80,982	80,982	64,445	53,362	8,449	19,171		27,620		80,982				3,319	05/25/2036	1FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		09/01/2016	SCHEDULED REDEMPTION		64,852	67,579	64,666	57,665		7,187		7,187		64,852				2,612	07/25/2034	1FM
75281A-AM-1	RANGE RESOURCES CORP		09/16/2016	EXCHANGE		1,438,994	1,460,000	1,438,100			743		743		1,438,843		151	151	24,485	06/01/2021	4FE
75281A-AQ-2	RANGE RESOURCES CORP		09/16/2016	Various		2,241,933	2,375,000	2,285,625	745,000	255,000	2,126		257,126		2,287,751		(45,818)	(45,818)	79,566	03/15/2023	4FE
75281A-AS-8	RANGE RESOURCES CORP		08/02/2016	GOLDMAN, SACHS & CO.		4,476,875	4,750,000	4,683,005			1,753		1,753		4,684,758		(207,883)	(207,883)	167,240	05/15/2025	3FE
76110W-MB-9	RASC 2001-KS3, AI5 RMBS		09/01/2016	SCHEDULED REDEMPTION		84,481	84,481	84,798	84,628		(147)		(147)		84,481				4,235	03/25/2042	3FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		07/01/2016	SCHEDULED REDEMPTION		11,590	11,590	11,588	10,375	1,213	2		1,216		11,590				430	01/25/2043	1FM
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		08/01/2016	SCHEDULED REDEMPTION		965,541	965,541	965,315	848,188	117,085	267		117,353		965,541				35,432	03/25/2041	1FM
754730-AE-9	RAYMOND JAMES FINANCIAL INC.		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		4,280,303	4,250,000	4,243,243			2		2		4,243,244		37,058	37,058	428	09/15/2026	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
754730-AF-6	RAYMOND JAMES FINANCIAL INC.		07/12/2016	Various		4,264,829	4,250,000	4,247,323							4,247,323		17,507	17,507	672	07/15/2046	2Z
75606D-AC-5	REALOGY GROUP LLC		07/12/2016	JPMORGAN CHASE & CO.		1,508,000	1,450,000	1,453,625			(253)		(253)		1,453,372		54,628	54,628	47,367	12/01/2021	4FE
75886A-AG-3	REGENCY ENERGY PARTNERS		08/04/2016	MORGAN STANLEY		7,250,875	7,100,000	7,186,000	7,155,482		(6,279)		(6,279)		7,149,203		101,672	101,672	318,908	04/15/2023	2FE
7591EP-AJ-9	REGIONS FINANCIAL CORP		08/19/2016	TENDER OFFER		10,129,100	10,000,000	9,966,600	9,983,855		4,236		4,236		9,988,090		141,010	141,010	152,222	05/15/2018	2FE
76009N-AH-3	RENT-A-CENTER INC		09/30/2016	NOMURA SECURITIES INTERNATIONAL INC		3,871,100	4,065,000	3,924,188	3,445,088	492,665	16,384		509,049		3,954,137		(83,037)	(83,037)	215,442	11/15/2020	4FE
76152R-AA-4	REVLON ESCROW CORP		07/22/2016	BANK OF AMERICA/MERRILL LYNCH		1,481,900	1,460,000	1,460,000							1,460,000		21,900	21,900		08/01/2024	1Z
76173F-AQ-0	REYNOLDS GROUP HLDG INCR US TL		08/05/2016	Various		6,340,248	6,347,190	6,338,197	6,277,117	61,326	1,798		63,124		6,340,241		7	7	169,237	12/01/2018	4FE
761735-AV-1	REYNOLDS GROUP ISSUER INC	R	09/22/2016	BANK OF AMERICA/MERRILL LYNCH		979,050	915,000	915,000							915,000		64,050	64,050	16,013	07/15/2024	5FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		09/14/2016	JPMORGAN CHASE & CO.		30,458,750	29,500,000	30,464,063	30,007,105	407,229	(225,779)		181,450		30,188,555		270,195	270,195	1,573,743	10/15/2020	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		09/01/2016	SCHEDULED REDEMPTION		39,351	39,351	25,940			39,351		39,351		39,351				1,578	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		09/01/2016	SCHEDULED REDEMPTION		115,540	133,446	119,074	113,551		1,990		1,990		115,540				5,828	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		09/01/2016	SCHEDULED REDEMPTION		106,173	163,085	117,884	122,096		(15,923)		(15,923)		106,173				7,175	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		09/01/2016	SCHEDULED REDEMPTION		42,789	65,725	53,402	54,788		(11,999)		(11,999)		42,789				2,892	09/25/2037	1FM
76882A-AB-6	RIVERS PITTSBURGH BORROWER LP		07/15/2016	JEFFERIES & COMPANY, INC.		1,120,625	1,100,000	1,100,000							1,100,000		20,625	20,625		08/15/2021	1Z
771196-AS-1	ROCHE HLDGS INC	R	08/25/2016	CALLED @ 111.574		5,992,000	5,992,000	6,790,853	6,342,197		(68,257)		(68,257)		6,273,940		(281,940)	(281,940)	1,047,042	03/01/2019	1FE
771196-BK-7	ROCHE HOLDINGS INC	R	07/11/2016	BANK OF AMERICA/MERRILL LYNCH		8,317,440	8,000,000	7,920,320			2,515		2,515		7,922,835		394,605	394,605	77,583	05/15/2026	1FE
776743-AB-2	ROPER TECHNOLOGIES INC		07/14/2016	BARCLAYS		3,630,724	3,400,000	3,394,356	3,394,387		258		258		3,394,644		236,080	236,080	80,722	12/15/2025	2FE
77714T-AB-7	ROSE ROCK MIDSTREAM LP		07/14/2016	BARCLAYS		1,208,250	1,350,000	1,329,037			1,109		1,109		1,330,146		(121,896)	(121,896)	51,469	11/15/2023	4FE
74966U-AJ-9	RPI FINANCE TRUST TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		6,162	6,162	6,169	6,171		(9)		(9)		6,162				51	11/09/2018	2FE
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		09/30/2016	SCHEDULED REDEMPTION		22,547	22,547	22,528	22,526		21		21		22,547				185	11/09/2020	2FE
78409V-AL-8	S&P GLOBAL INC		09/26/2016	BARCLAYS		8,531,280	8,500,000	8,428,345			115		115		8,428,460		102,820	102,820	4,876	01/22/2027	2FE
785592-AR-7	SABINE PASS LIQUEFACTION LLC		09/21/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		1,591,800	1,575,000	1,575,000							1,575,000		16,800	16,800	656	03/15/2027	3FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		09/01/2016	SCHEDULED REDEMPTION		1,972	1,972	1,639	1,696		275		275		1,972				44	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		238,779	251,802	210,734	207,132		31,647		31,647		238,779				10,908	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		279,915	281,156	219,504	194,414		85,501		85,501		279,915				10,844	10/25/2035	1FM
78388J-AQ-9	SBA COMMUNICATIONS CORP		07/27/2016	CANTOR FITZGERALD		1,033,750	1,000,000	1,017,500	1,012,416		(2,492)		(2,492)		1,009,925		23,825	23,825	46,875	10/01/2019	4FE
78388J-AT-3	SBA COMMUNICATIONS CORPORATION		07/11/2016	JPMORGAN CHASE & CO.		497,125	485,000	481,448	477,725	3,946	234		4,180		481,905		15,220	15,220	23,578	07/15/2022	4FE
78404X-AF-2	SBA SENIOR FINANCE II INCRE B1A TL		09/30/2016	SCHEDULED REDEMPTION		8,750	8,750	8,732	8,553	180	17		197		8,750				216	03/24/2021	4FE
78404X-AG-0	SBA SENIOR FINANCE TL-B2		09/30/2016	SCHEDULED REDEMPTION		7,500	7,500	7,432	7,251	124	126		249		7,500				124	06/10/2022	4FE
78401F-AG-2	SBA TELECOMMUNICATIONS		07/07/2016	JPMORGAN CHASE & CO.		1,032,500	1,000,000	1,016,250	1,012,023		(2,383)		(2,383)		1,009,640		22,860	22,860	57,021	07/15/2020	4FE
78709W-AE-9	SCIENCE APPLICATION INTL CORP TLB		09/22/2016	Various		1,877,999	1,867,456	1,862,788	1,863,136		276		276		1,863,412		14,587	14,587	52,881	05/04/2022	3FE
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		09/30/2016	SCHEDULED REDEMPTION		921	921	914	837	76	8		84		921				10	10/01/2021	3FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		09/30/2016	SCHEDULED REDEMPTION		17,578	17,578	17,343	16,899	444	236		679		17,578				993	04/30/2020	5
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL	E	09/30/2016	SCHEDULED REDEMPTION		14,874	14,874	14,924	14,928		(54)		(54)		14,874				114	10/14/2021	2FE
78412F-AL-8	SESI LLC		08/04/2016	JPMORGAN CHASE & CO.		9,550,000	10,000,000	10,117,500	10,029,813		(13,265)		(13,265)		10,016,548		(466,548)	(466,548)	492,292	05/01/2019	3FE
78412F-AP-9	SESI LLC		08/04/2016	JPMORGAN CHASE & CO.		3,802,850	4,003,000	4,353,881	4,190,669		(28,672)		(28,672)		4,161,997		(359,147)	(359,147)	185,389	12/15/2021	4FE
822582-BG-6	SHELL INTERNATIONAL FINANCE BV	F	08/04/2016	Various		10,246,100	10,000,000	9,978,800	9,981,385		2,482		2,482		9,983,867		262,233	262,233	158,194	05/11/2020	1FE
822582-BH-4	SHELL INTERNATIONAL FINANCE BV	F	08/04/2016	DEUTSCHE BANK AG		9,981,600	10,000,000	10,000,000	10,000,000						10,000,000		(18,400)	(18,400)	74,129	05/11/2020	1FE
822582-BP-6	SHELL INTERNATIONAL FINANCE BV	F	08/03/2016	WELLS FARGO		12,805,250	12,500,000	12,431,375	12,433,218		7,880		7,880		12,441,098		364,152	364,152	209,375	11/10/2020	1FE
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	F	07/11/2016	BANK OF AMERICA/MERRILL LYNCH		4,112,600	4,000,000	3,970,120			389		389		3,970,509		142,091	142,091	20,444	05/10/2026	1FE
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE	E	09/23/2016	MORGAN STANLEY		8,529,495	8,500,000	8,498,895			2		2		8,498,897		30,598	30,598	3,394	09/23/2023	2FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE	E	09/21/2016	MORGAN STANLEY		8,488,440	8,500,000	8,489,885			7		7		8,489,892		(1,452)	(1,452)	2,267	09/23/2026	2Z
82620K-AA-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	DEUTSCHE BANK AG		15,033,000	15,000,000	15,000,000	15,000,000						15,000,000		33,000	33,000	102,928	05/25/2018	1FE
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	BNP CAPITAL MARKETS		3,943,226	3,735,000	3,950,173			(692)		(692)		3,949,482		(6,255)	(6,255)	30,689	05/27/2022	1FE
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	Various		4,238,169	4,250,000	4,237,803							4,237,803		366	366		10/15/2026	1Z
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	F	09/06/2016	JEFFERIES & COMPANY, INC.		4,240,353	4,250,000	4,234,743							4,234,743		5,610	5,610		09/15/2046	1Z
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		09/20/2016	SCHEDULED REDEMPTION		342,084	342,084	342,017	342,034		50		50		342,084				8,318	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		09/20/2016	SCHEDULED REDEMPTION		152,037	152,037	152,032	152,033		4		4		152,037				4,783	07/20/2028	2AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		09/20/2016	SCHEDULED REDEMPTION		386,821	386,821	386,740	386,734		87		87		386,821				7,959	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		09/20/2016	SCHEDULED REDEMPTION		154,728	154,728	154,696	154,694		35		35		154,728				4,013	11/20/2028	2AM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	F	09/30/2016	SCHEDULED REDEMPTION		24,975	24,975	24,881	24,542	340	93		433		24,975				887	03/11/2022	4FE
B2670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		09/30/2016	SCHEDULED REDEMPTION		138,889	138,889	138,627	133,681	4,938	270		5,208		138,889				968	05/03/2021	4FE
829259-AW-0	SINCLAIR TELEVISION GROUP INC		08/16/2016	Various		3,668,250	3,650,000	3,650,000							3,650,000		18,250	18,250		02/15/2027	4Z
829229-AJ-2	SINCLAIR TELEVISION NEW TRNCH B TL		09/30/2016	SCHEDULED REDEMPTION		6,834	6,834	6,840	6,703	138	(7)		131		6,834				122	04/09/2020	3FE
829229-AP-8	SINCLAIR TELEVISION TLB-1		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,990	4,960	29	10		40		5,000				104	07/30/2021	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		09/15/2016	SCHEDULED REDEMPTION		294,766	294,766	267,316	273,849		20,918		20,918		294,766				2,589	12/16/2030	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		09/15/2016	SCHEDULED REDEMPTION		224,149	224,149	216,584	221,855		2,294		2,294		224,149				1,369	06/15/2021	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		09/15/2016	SCHEDULED REDEMPTION		423,539	423,539	392,833	413,865		9,675		9,675		423,539				2,329	09/15/2025	1FE
78454L-AN-0	SM ENERGY CO		09/15/2016	BANK OF AMERICA/MERRILL LYNCH		3,260,459	3,275,000	3,275,000							3,275,000		(14,541)	(14,541)	4,637	09/15/2026	4Z
842587-CH-8	SOUTHERN CO		09/01/2016	MATURED		28,000,000	28,000,000	27,957,440	27,994,110		5,890		5,890		28,000,000				546,000	09/01/2016	2FE
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL CORP		09/09/2016	BARCLAYS		8,495,580	8,500,000	8,493,370			2		2		8,493,372		2,208	2,208	578	10/01/2023	1Z
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORP		09/20/2016	BANK OF AMERICA/MERRILL LYNCH		8,452,315	8,500,000	8,484,955			7		7		8,484,962		(32,647)	(32,647)	9,326	10/01/2046	2Z
845467-AH-2	SOUTHWESTERN ENERGY CO		07/01/2016	BANK OF AMERICA/MERRILL LYNCH		1,304,875	1,460,000	1,308,525			1,402		1,402		1,309,927		(5,052)	(5,052)	18,623	03/15/2022	4FE
845467-AJ-8	SOUTHWESTERN ENERGY CO		07/20/2016	TENDER OFFER		1,499,400	1,470,000	1,433,250			2,578		2,578		1,435,828		63,572	63,572	23,851	01/23/2018	4FE
845467-AL-3	SOUTHWESTERN ENERGY CO		07/21/2016	GOLDMAN, SACHS & CO.		690,795	714,000	672,945			468		468		673,413		17,382	17,382	18,070	01/23/2025	4FE
84756N-AC-3	SPECTRA ENERGY PARTNERS LP		08/04/2016	BARCLAYS		10,200,000	10,000,000	9,982,900	9,990,342		2,073		2,073		9,992,415		207,585	207,585	257,306	09/25/2018	2FE
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		07/21/2016	MIZUHO SECURITIES USA INC.		1,550,745	1,500,000	1,493,730	1,494,156		309		309		1,494,465		56,280	56,280	45,354	03/15/2025	2FE
84850X-AB-8	SPIN HOLDCO INC. INITIAL		09/30/2016	SCHEDULED REDEMPTION		4,850	4,850	4,868	4,648	224	(22)		201		4,850				26	11/14/2019	4FE
852061-AK-6	SPRINT NEXTEL CORP		09/22/2016	NOMURA SECURITIES INTERNATIONAL INC		5,264,656	4,783,000	5,434,064	5,033,357	217,861	(101,776)		116,085		5,149,442		115,214	115,214	335,417	11/15/2018	3FE
78466D-AW-4	SS&C EURO HLDGS TL B2		09/30/2016	SCHEDULED REDEMPTION		89,935	89,935	90,053	73,575	693	(122)		571		89,935				894	07/08/2022	3FE
78466D-AV-6	SS&C TECHNOLOGIES INC TL B1		09/30/2016	SCHEDULED REDEMPTION		239,029	239,029	239,334	195,547	1,831	(314)		1,517		239,029				2,411	07/08/2022	3FE
78957L-AC-6	ST GEORGES UNIV SUP SVCS LLC TL		09/13/2016	GOLDMAN, SACHS & CO.		1,492,500	1,500,000	1,477,500			328		328		1,477,828		14,672	14,672	(18)	07/06/2022	4FE
853254-BF-6	STANDARD CHARTERED PLC	F	08/17/2016	Various		8,529,580	8,500,000	8,450,360			32		32		8,450,392		79,189	79,189	3,046	02/19/2027	1Z
853496-AA-5	STANDARD INDUSTRIES INC		09/15/2016	DEUTSCHE BANK AG		2,189,250	2,100,000	2,100,000							2,100,000		89,250	89,250	61,884	02/15/2021	3FE
853496-AB-3	STANDARD INDUSTRIES INC		09/23/2016	DEUTSCHE BANK AG		1,094,625	1,050,000	1,050,000							1,050,000		44,625	44,625	34,490	02/15/2023	3FE
85375C-AW-1	STANDARD PACIFIC CORP		09/15/2016	MATURED		1,000,000	1,000,000	1,185,000	1,027,481		(27,481)		(27,481)		1,000,000				107,500	09/15/2016	3FE
85520B-AK-3	STAR WEST GENERATION LLC TLB - ADV		09/30/2016	SCHEDULED REDEMPTION		3,769	3,769	2,525			1,244		1,244		3,769				19	03/13/2020	4FE
85769E-AR-2	STATION CASINOS INC TLB		09/30/2016	SCHEDULED REDEMPTION		2,175	2,175	2,164			11		11		2,175				5	06/08/2023	3FE
85915J-AB-9	STERIGENICS-NORDION HLD INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,425	69	6		75		2,500				27	05/16/2022	4FE
86614D-AG-3	SUMMIT MATERIALS CO. LLC TL		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,978	4,921	55	24		79		5,000				51	07/18/2022	3FE
BASOET-E2-9	SUNDIAL GROUP HLDGS INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		93,750	93,750	92,813			938		938		93,750				4	10/19/2021	4FE
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIO		07/19/2016	Various		6,384,942	6,376,000	6,356,617			23		23		6,356,640		28,301	28,301	3,684	07/15/2026	2Z
84751P-LM-9	SURF_06-BC2 RMBS		09/01/2016	SCHEDULED REDEMPTION		111,017	111,017	63,409	59,798		51,219		51,219		111,017				2,600	06/25/2042	1FM
86960B-AQ-5	SVENSKA HANDELSBANKEN AB	F	09/23/2016	CITIGROUP GLOBAL MARKETS		12,690,840	12,750,000	12,700,403			554		554		12,700,956		(10,116)	(10,116)	13,945	09/07/2021	1FE
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		09/01/2016	SCHEDULED REDEMPTION		262,040	262,040	259,942	261,934		106		106		262,040				9,119	11/22/2027	2AM
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		08/19/2016	STIFEL CAPITAL MARKETS		2,283,750	2,250,000	2,250,000							2,250,000		33,750	33,750		09/15/2024	1Z
89237K-AE-3	TAOT_16-A ABS		08/02/2016	WELLS FARGO		10,529,012	10,475,000	10,460,363			1,505		1,505		10,461,864		67,148	67,148	65,443	09/15/2021	1FE
87612B-AK-8	TARGA RESOURCES PARTNERS		09/16/2016	CITIGROUP GLOBAL MARKETS		438,813	425,000	426,063	366,563	59,313	(139)		59,174		425,737		13,076	13,076	30,857	08/01/2022	3FE
87612B-AH-5	TARGA RESOURCES PARTNERS LP		09/16/2016	CITIGROUP GLOBAL MARKETS		1,802,500	1,750,000	1,798,125	1,583,750	203,544	(8,134)		195,410		1,779,160		23,340	23,340	137,023	02/01/2021	3FE
87612B-AR-3	TARGA RESOURCES PARTNERS LP		09/16/2016	BANK OF AMERICA/MERRILL LYNCH		7,575,000	7,500,000	7,366,448	6,243,750	1,127,802	22,150		1,149,951		7,393,701		181,299	181,299	262,969	11/15/2019	3FE
87612B-BC-5	TARGA RESOURCES PARTNERS LP		09/22/2016	Various		2,564,581	2,555,000	2,555,000							2,555,000		9,581	9,581		02/01/2027	3FE
878742-AV-7	TECK RESOURCES LIMITED	A	09/20/2016	RBC DOMINION SECURITIES		1,559,250	1,650,000	1,530,375			1,258		1,258		1,531,633		27,617	27,617	14,804	01/15/2022	4FE
B9000T-AY-1	TELENET GROUP HLDG TERM LOAN AD		07/21/2016	SCOTIA CAPITAL MARKETS (USA)		1,005,000	1,000,000	995,000			14		14		995,014		9,986	9,986	(496)	06/30/2024	4Z
87951Y-AN-1	TELESAT CANADA TERM LOAN B-2	G	09/30/2016	SCHEDULED REDEMPTION		14,432	14,432	14,468	14,173	302	(43)		259		14,432				88	03/28/2019	3FE
88033G-CG-3	TENET HEALTHCARE CORP		09/08/2016	Various		5,326,250	5,450,000	5,410,139	5,027,625	386,196	7,258		393,454		5,421,079		(94,829)	(94,829)	272,417	03/01/2019	5FE
88033G-BW-9	TENET HEALTHCARE CORPORATION		08/10/2016	DEUTSCHE BANK AG		2,588,250	2,550,000	2,671,125	2,422,500	235,925	(14,985)		220,940		2,643,440		(55,190)	(55,190)	178,819	02/01/2020	5FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		09/30/2016	SCHEDULED REDEMPTION		668,518	668,518	659,200	655,870	3,238	9,410		12,648		668,518				30,193	09/05/2019	5Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
88078F-AZ-1	TEREX CORP US TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		20,609	20,609	20,637	20,334	305	(30)		275		20,609		184		184	08/13/2021	3FE
88167A-AB-7	TEVA PHARMACEUTICAL FINANCE NETHER	F	09/19/2016	Various		21,221,313	21,250,000	21,248,088			104		104		21,248,191		(26,879)	(26,879)	60,008	07/19/2019	2FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	F	08/24/2016	HSBC SECURITIES, INC.		21,291,013	21,250,000	21,214,938			704		704		21,215,641		75,371	75,371	49,347	07/21/2021	2FE
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHER	F	08/24/2016	Various		42,999,460	42,500,000	42,358,050			1,385		1,385		42,359,435		640,025	640,025	89,250	07/21/2023	2FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	F	07/27/2016	Various		17,208,548	17,000,000	16,954,780			60		60		16,954,840		253,708	253,708	8,553	10/01/2026	2FE
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	F	07/27/2016	Various		8,675,143	8,500,000	8,429,195			25		25		8,429,220		245,923	245,923	7,260	10/01/2046	1Z
88233#-AF-7	TEXAS COMP ELEC HLDGS DIP TL		08/04/2016	SCHEDULED REDEMPTION		5,079,208	5,079,208	5,075,859	5,028,416	45,856	4,936		50,792		5,079,208				60,037	11/07/2016	5*
882330-AM-5	TEXAS COMPETITIVE/TCEH		09/27/2016	Various		2,790,843	9,000,000	2,610,000	2,992,500						2,610,000		180,843	180,843	348,232	10/01/2020	6
883203-BR-1	TEXTRON INC		09/21/2016	MATURED		5,000,000	5,000,000	4,998,000	4,999,683		317		317		5,000,000				231,250	09/21/2016	2FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		07/20/2016	Various		5,551,595	5,607,672	5,556,099	5,135,130	618	11,519		12,138		5,548,185		3,410	3,410	3,190	07/20/2021	4
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB	G	07/20/2016	BABSON CAPITAL MANAGEMENT LLC		806,185	814,328	806,185							806,185				5,700	07/20/2021	4Z
70259#-AA-5	THE PASHA GROUP		09/01/2016	SCHEDULED REDEMPTION		141,040	141,040	141,040	129,297	11,743			11,743		141,040				6,926	12/30/2024	4
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	09/01/2016	VARIOUS		6,925		6,925								6,925		6,925		03/01/2023	
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	D	09/01/2016	VARIOUS		8,115		8,115								8,115		8,115		03/01/2023	
87265V-AB-4	T-MOBILE USA INC SR LIEN TL		09/30/2016	SCHEDULED REDEMPTION		16,250	16,250	16,305	16,309		(59)		(59)		16,250				145	11/09/2022	2FE
89033*-AA-2	TOO FACED COSMETICS TL		09/30/2016	SCHEDULED REDEMPTION		55,981	55,981	55,440	55,452	3	526		529		55,981				2,556	07/07/2021	4
891160-MJ-9	TORONTO-DOMINION BANK/THE	A	09/19/2016	Various		8,481,697	8,500,000	8,485,125			12		12		8,485,137		(3,440)	(3,440)	4,793	09/15/2031	1Z
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	F	07/29/2016	UNION BANK OF SWITZERLAND		2,511,936	2,400,000	2,395,464	2,396,379		365		365		2,396,744		115,192	115,192	41,067	06/19/2021	1FE
89153V-AH-2	TOTAL CAPITAL INTL SA	F	07/29/2016	WELLS FARGO		3,893,838	3,900,000	3,900,000	3,900,000						3,900,000		(6,162)	(6,162)	31,742	08/10/2018	1FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		18,125	18,125	18,065	17,944	119	62		181		18,125				266	05/28/2021	4FE
87264N-AB-3	TPF II POWER LLC TL		07/08/2016	SCHEDULED REDEMPTION		64,057	64,057	64,360	62,536	1,788	(267)		1,521		64,057				1,803	10/02/2021	4FE
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		09/30/2016	SCHEDULED REDEMPTION		18,463	18,463	18,389	14,256	415	77		492		18,463				59	04/09/2021	4FE
893647-BA-4	TRANSDIGM INC		09/23/2016	CITIGROUP GLOBAL MARKETS		1,022,500	1,000,000	998,750			28		28		998,778		23,722	23,722	19,302	06/15/2026	4FE
89364M-BB-9	TRANSDIGM INC TL-E		09/30/2016	SCHEDULED REDEMPTION		35,617	35,617	35,464	34,422	1,031	165		1,196		35,617				341	05/16/2022	3FE
89364M-BF-0	TRANSDIGM INC TRANCHE F TL		09/30/2016	SCHEDULED REDEMPTION		6,552	6,552	6,507			45		45		6,552				63	06/09/2023	4FE
893830-AS-8	TRANSOCEAN INC	F	07/11/2016	Various		2,145,500	2,100,000	2,001,375	1,869,000	157,936	16,051		173,987		2,042,987		102,513	102,513	103,558	03/15/2018	4FE
893830-AY-5	TRANSOCEAN INC	F	07/21/2016	TENDER OFFER		1,372,500	1,500,000	1,396,250	1,035,000	369,600	9,118		378,717		1,413,717		(41,217)	(41,217)	66,625	11/15/2020	4FE
893830-AZ-2	TRANSOCEAN INC	F	09/08/2016	MORGAN STANLEY		653,410	905,000	767,820	515,850	253,053	822		253,875		769,725		(116,315)	(116,315)	56,784	12/15/2041	4FE
893830-BB-4	TRANSOCEAN INC	F	07/05/2016	HSBC SECURITIES, INC.		765,000	850,000	745,875	549,313	204,546	6,387		210,933		760,245		4,755	4,755	34,694	12/15/2021	4FE
893830-BC-2	TRANSOCEAN INC	F	07/21/2016	Various		3,075,925	4,150,000	3,323,750	2,199,500	1,174,073	47,608		1,221,681		3,421,181		(345,256)	(345,256)	141,204	10/15/2022	4FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		09/30/2016	SCHEDULED REDEMPTION		80,605	80,605	80,020	69,986	8	620		628		80,605				882	09/30/2019	4
89388X-AC-6	TRANSTAR HOLDING CO TL		09/23/2016	Various		572,761	725,013	528,053			(8,810)		(8,810)		518,742		54,019	54,019		10/09/2018	4FE
89469A-AB-0	TREEHOUSE FOODS INC		09/20/2016	JEFFERIES & COMPANY, INC.		4,488,125	4,300,000	4,343,100	4,095,750	242,352	(6,078)		236,274		4,332,024		156,101	156,101	214,283	03/15/2022	3FE
89469A-AC-8	TREEHOUSE FOODS INC		07/08/2016	BANK OF AMERICA/MERRILL LYNCH		734,069	675,000	675,000							675,000		59,069	59,069	18,450	02/15/2024	3FE
89787R-AE-2	TRUGREEN LIMITED PARTNERSHIP		09/30/2016	SCHEDULED REDEMPTION		1,250	1,250	1,231			19		19		1,250				17	04/07/2023	4FE
903914-AC-3	ULTRA PETROLEUM CORP	G	08/02/2016	CREDIT SUISSE		1,443,288	1,957,000	146,775	445,218		(245,648)		(245,648)		199,569		1,243,718	1,243,718		10/01/2024	6Z
90521A-PG-7	UNION BANK NA (SAN FRANCISCO)		09/26/2016	MATURED		21,500,000	21,500,000	21,500,000	21,500,000						21,500,000				224,074	09/26/2016	1FE
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1		09/30/2016	SCHEDULED REDEMPTION		1,962	1,962	1,925	294		1,668		1,668		1,962					09/15/2021	3FE
90931Q-AA-5	UNITED AIRLINES INC ABS		08/15/2016	SCHEDULED REDEMPTION		299,592	299,592	304,431	303,799		(4,207)		(4,207)		299,592				16,103	02/15/2023	2FE
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		09/01/2016	IMPERIAL CAPITAL, LLC		1,603,125	1,500,000	1,500,000	1,500,000						1,500,000		103,125	103,125	69,000	12/01/2020	3FE
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		09/12/2016	CITIGROUP GLOBAL MARKETS		2,223,238	2,185,000	2,145,920	2,110,744	36,240	2,137		38,377		2,149,121		74,117	74,117	140,204	07/15/2025	4FE
911365-BA-1	UNITED RENTALS NORTH AM		08/19/2016	CALLED @ 103.688		244,000	244,000	244,000	244,000						244,000				22,695	05/15/2020	4FE
91335P-AB-5	UNIVAR USA INC. TLB		09/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,622	110	18		128		3,750				121	07/01/2022	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,390	9,284		118		118		12,500				142	10/04/2021	4FE
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		09/07/2016	RBC DOMINION SECURITIES		1,322,813	1,275,000	1,294,125			(1,160)		(1,160)		1,292,965		29,848	29,848	37,179	08/01/2022	2FE
913903-AT-7	UNIVERSAL HEALTH SERVICES INC		07/27/2016	OPPENHEIMER & CO., INC.		2,348,938	2,275,000	2,275,000							2,275,000		73,938	73,938	18,326	06/01/2026	2FE
BASQH4-BK-8	UPC BROADBAND TL-AN	R	09/22/2016	BANK OF AMERICA		1,992,500	2,000,000	1,990,000			42		42		1,990,042		2,458	2,458		08/31/2024	3FE
91159H-HM-5	US BANCORP		07/08/2016	U.S. BANCORP		4,469,258	4,250,000	4,246,728			60		60		4,246,788		222,470	222,470	28,180	04/27/2026	1FE
90331H-MS-9	US BANK NA/CINCINNATI OH		07/11/2016	BANK OF AMERICA/MERRILL LYNCH		10,496,800	10,000,000	9,966,300	9,969,044		1,617		1,617		9,970,661		526,139	526,139	269,889	01/27/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90349Y-AC-0	US ECOLOGY INC. TL		09/30/2016	SCHEDULED REDEMPTION		28,089	28,089	28,124			(35)		(35)		28,089				702	06/17/2021	3FE
90351H-AB-4	US FOODS INC TL-B		09/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,988			13		13		5,000				35	06/27/2023	4FE
50179U-AB-9	US LBM HOLDINGS INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		12,513	12,513	12,310	9,466	331	215		547		12,513				200	08/20/2022	4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		6,250	6,250	6,188			63		63		6,250				244	12/30/2022	4FE
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW		07/14/2016	SCHEDULED REDEMPTION		234,109	234,109	234,109	233,425	684			684		234,109				4,266	07/28/2017	4FE
90346B-AC-3	US SECURITY ASSOC TLB		07/14/2016	SCHEDULED REDEMPTION		1,348,665	1,348,665	1,345,388	1,344,727	78	3,860		3,938		1,348,665				24,575	07/28/2017	4FE
90350V-AC-2	USAGM HOLCO INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,719	3,567	149	34		183		3,750				15	07/28/2022	4FE
90349V-AH-5	USS PARENT HLDG CORP DDTL		08/30/2016	Antares Holdings LP															641	08/11/2023	4Z
90349V-AF-9	USS PARENT HLDG CORP ITL		08/30/2016	Antares Holdings LP		869,615	871,795	867,436			10		10		867,446		2,170	2,170	612	08/11/2023	4Z
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SER E-	G	06/28/2016	Various		30	30	30			623		623		30				471	08/05/2020	3FE
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F1	G	09/21/2016	SCHEDULED REDEMPTION		9,698	9,698	9,656	9,308	346	45		390		9,698				126	04/01/2022	3FE
92867T-AC-9	VALET_14-2 ABS		09/20/2016	SCHEDULED REDEMPTION		301,212	301,212	298,082			3,130		3,130		301,212				1,847	04/22/2019	1FE
920479-AA-0	VALVOLINE FINCO TWO LLC		07/13/2016	STIFEL CAPITAL MARKETS		1,545,000	1,500,000	1,500,000							1,500,000		45,000	45,000		07/15/2024	1Z
91822K-AC-4	VCVH HLDG TL (VERISK)		06/13/2016	UNION BANK OF SWITZERLAND															(154)	06/01/2023	4Z
92345Y-AD-8	VERISK ANALYTICS INC		07/15/2016	JPMORGAN CHASE & CO.		9,976,460	9,500,000	9,448,985	9,451,592		2,348		2,348		9,453,940		522,520	522,520	226,444	06/15/2025	2FE
92346L-AB-9	VERITAS US INC / VERITAS BERMUDA L		08/09/2016	MORGAN STANLEY		1,222,000	1,300,000	1,215,500							1,215,500		6,500	6,500	4,063	02/01/2023	1Z
92532W-AA-1	VERSUM MATERIALS INC		09/21/2016	DEUTSCHE BANK AG		746,425	730,000	730,000							730,000		16,425	16,425		09/30/2024	1Z
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	08/24/2016	JPMORGAN CHASE & CO.		624,000	600,000	600,000	598,500	1,500			1,500		600,000		24,000	24,000	31,400	10/15/2024	4FE
92769V-AG-4	VIRGIN MEDIA FINANCE PLC	F	08/24/2016	BARCLAYS		765,060	750,000	757,500	721,875	34,913	(532)		34,381		756,256		8,804	8,804	48,396	01/15/2025	4FE
928377-AA-8	VISTA OUTDOOR INC		07/19/2016	Various		14,110,645	13,479,000	13,948,775	13,766,098	174,766	(38,615)		136,151		13,902,250		208,395	208,395	740,530	10/01/2023	3FE
92853T-AC-5	VIVID SEATS LLC TERM LOAN		09/30/2016	SCHEDULED REDEMPTION		75,000	75,000	69,750			5,250		5,250		75,000				1,327	03/01/2022	4FE
929089-AC-4	VOYA FINANCIAL INC		08/10/2016	Various		2,173,801	2,126,000	2,123,300			6		6		2,123,306		50,495	50,495	13,948	06/15/2046	2FE
91831A-AC-5	VRX ESCROW CORP	G	08/10/2016	BANK OF AMERICA/MERRILL LYNCH		1,632,625	1,850,000	1,558,625			6,500		6,500		1,565,125		67,500	67,500	37,771	04/15/2025	4FE
25468P-DM-5	WALT DISNEY CO		07/13/2016	MIZUHO SECURITIES USA INC.		4,142,220	4,250,000	4,160,623			133		133		4,160,755		(18,535)	(18,535)	1,310	07/30/2026	1FE
25468P-DN-3	WALT DISNEY CO		07/19/2016	Various		8,058,680	8,500,000	8,178,020			115		115		8,178,135		(119,455)	(119,455)	4,604	07/30/2046	1Z
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		34,248	35,138	19,980	23,382		10,866		10,866		34,248				671	10/25/2042	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		09/25/2016	SCHEDULED REDEMPTION		43,986	319,969	40,689	37,810		6,176		6,176		43,986				1,544	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		09/25/2016	SCHEDULED REDEMPTION		32,689	63,642	8,675	11,336		21,353		21,353		32,689				298	06/25/2046	1FM
93363D-AE-7	WAMU_06-AR9 RMBS		09/25/2016	SCHEDULED REDEMPTION		5,163	60,677	7,476	5,863	4,274	(4,944)		(670)		5,163				308	08/25/2046	2FM
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	08/15/2016	SCHEDULED REDEMPTION		599,638	599,638	579,944	587,389		12,249		12,249		599,638				3,521	11/14/2022	1FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY CAN TL		09/30/2016	Various		(4,845)	(4,845)	(4,867)	2,536	84	(12)		72		(4,845)				10	05/16/2022	4FE
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS LLC		09/30/2016	Various		13,595	13,595	13,655	14,489	480	(70)		410		13,595				55	05/16/2022	4FE
94353E-AC-9	WAVE DIVISION INITIAL TL		09/30/2016	SCHEDULED REDEMPTION		2,555	2,555	2,552			3		3		2,555				26	10/15/2019	3FE
947075-AK-3	WEATHERFORD INTERNATIONAL LTD (BER	E	07/08/2016	DEUTSCHE BANK AG		701,713	730,000	730,000							730,000		(28,288)	(28,288)	4,350	06/15/2023	4FE
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		06/30/2016	SCHEDULED REDEMPTION		243,902	243,902	243,172	232,520	10,579	804		11,383		243,902				1,271	12/07/2017	4FE
952355-AN-5	WEST CORP		09/08/2016	Various		10,216,625	10,575,000	10,579,250	9,120,938	1,457,378	(462)		1,456,916		10,577,853		(361,228)	(361,228)	632,473	07/15/2022	4FE
952355-AQ-8	WEST CORP		08/09/2016	WELLS FARGO		599,588	590,000	590,000							590,000		9,588	9,588	4,282	07/15/2021	3FE
95235L-AQ-3	WEST CORP NEW 2006 TERM B-10		07/29/2016	SCHEDULED REDEMPTION		252,250	252,250	252,230	247,745	4,412	93		4,505		252,250				956	06/30/2018	3FE
95235L-AU-4	WEST CORPORATION TLB-12		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,438			63		63		12,500				102	06/17/2023	3FE
95235L-AV-2	WEST CORPORATION TLB-14		09/30/2016	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				57	06/17/2021	3FE
958102-AJ-4	WESTERN DIGITAL CORP		08/09/2016	BANK OF AMERICA/MERRILL LYNCH		9,073,025	8,410,000	8,558,025			(2,746)		(2,746)		8,555,279		517,746	517,746	202,620	04/01/2023	2FE
95810D-AF-8	WESTERN DIGITAL CORP US TLB1		09/30/2016	SCHEDULED REDEMPTION		707,000	707,000	692,885			14,115		14,115		707,000				3,704	04/29/2023	3FE
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	2FE
958254-AF-1	WESTERN GAS PARTNERS LP		07/05/2016	Various		8,606,927	8,500,000	8,482,660							8,482,660		124,267	124,267		07/01/2026	2FE
95931C-AL-1	WESTERN REFINING 2016 INCREM TL		09/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,250			250		250		12,500				120	06/23/2023	4FE
960413-AH-5	WESTLAKE CHEMICAL CORP		08/11/2016	Various		5,958,602	5,950,000	5,920,250			39		39		5,920,289		38,313	38,313	3,400	08/15/2026	2FE
960413-AL-6	WESTLAKE CHEMICAL CORP		09/16/2016	OPPENHEIMER & CO., INC.		3,432,000	3,300,000	3,281,254			165		165		3,273,169		158,831	158,831	15,263	02/15/2021	2FE
961214-DC-4	WESTPAC BANKING CORP	F	08/12/2016	MORGAN STANLEY		8,555,760	8,500,000	8,488,185							8,488,185		67,575	67,575		08/19/2026	1Z
96208U-AK-7	WEX INC TLB		09/30/2016	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				56	06/30/2023	3FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		184,314	186,144	136,207	134,903		49,411		49,411		184,314				3,869	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		09/01/2016	SCHEDULED REDEMPTION		410,276	470,885	372,658	360,725		49,551		49,551		410,276				19,727	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		09/01/2016	SCHEDULED REDEMPTION		76,832	91,698	79,817	76,887		(56)		(56)		76,832				3,992	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		09/01/2016	SCHEDULED REDEMPTION		188,550	225,033	191,992	182,838		5,712		5,712		188,550				9,795	09/25/2041	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94985L-AG-0	WFMBS 2007-13 A7 RMBS		09/01/2016	SCHEDULED REDEMPTION		188,813	210,853	176,615	164,205		24,609		24,609		188,813				9,110	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		09/01/2016	SCHEDULED REDEMPTION		121,667	135,869	113,529	108,932		12,734		12,734		121,667				5,870	09/25/2037	1FM
966387-AF-9	WHITING PETROLEUM CORP		08/01/2016	GOLDMAN, SACHS & CO.		2,481,875	2,750,000	2,688,125	2,083,125	608,011	11,698		619,710		2,702,835		(220,960)	(220,960)	150,448	10/01/2018	5FE
966387-AG-7	WHITING PETROLEUM CORP		07/28/2016	Various		4,860,505	5,500,000	5,441,250	4,152,500	1,296,751	8,630		1,305,381		5,457,881		(597,376)	(597,376)	241,778	03/15/2019	5FE
966387-AH-5	WHITING PETROLEUM CORP		07/27/2016	BARCLAYS		376,680	438,000	421,575	319,302	103,348	1,474		104,822		424,124		(47,444)	(47,444)	22,107	03/15/2021	5FE
92933B-AK-0	WMG ACQUISITION CORP		07/21/2016	STIFEL CAPITAL MARKETS		1,485,338	1,467,000	1,467,000							1,467,000		18,338	18,338		08/01/2023	4FE
92929L-AL-2	WMG ACQUISITION CORP TRANCHE B TL		07/27/2016	SCHEDULED REDEMPTION		1,776,324	1,776,324	1,775,033	1,677,880	97,527	916		98,444		1,776,324				51,858	07/01/2020	4FE
980236-AN-3	WOODSIDE FINANCE LTD	F	09/23/2016	Various		8,495,060	8,500,000	8,494,390			6		6		8,494,396		664	664	4,250	09/15/2026	2Z
98389B-AR-1	XCEL ENERGY INC		07/14/2016	MORGAN STANLEY		4,507,465	4,250,000	4,279,113			(1,058)		(1,058)		4,278,054		229,411	229,411	88,825	06/01/2025	2FE
983793-AD-2	XPO LOGISTICS INC		08/11/2016	MORGAN STANLEY		1,032,500	1,000,000	1,000,000	925,000	75,000			75,000		1,000,000		32,500	32,500	43,514	06/15/2022	4FE
983793-AF-7	XPO LOGISTICS INC		08/15/2016	BARCLAYS		1,114,163	1,095,000	1,095,000							1,095,000		19,163	19,163		09/01/2023	4Z
98379E-AC-0	XPO LOGISTICS REFIN TL		09/30/2016	Various		1,021,206	1,017,456	1,017,621			(165)		(165)		1,017,456		3,750	3,750	113	11/01/2021	3FE
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL		09/30/2016	Various		571,001	571,001	556,744	653,207	2,155	232		2,387		571,001				1,804	10/27/2021	3FE
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC	R	08/01/2016	CREDIT SUISSE		2,548,000	2,450,000	2,421,820	2,393,021	30,641	2,142		32,784		2,425,805		122,195	122,195	84,219	04/29/2022	3FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	R	07/06/2016	BANK OF AMERICA/MERRILL LYNCH		1,660,563	1,630,000	1,556,226	1,531,557	26,341	3,156		29,497		1,561,054		99,509	99,509	54,198	04/29/2025	3FE
N0501W-AE-8	ZIGGO TL-B2	F	09/20/2016	EXCHANGE		2,618,000	2,621,277	2,609,028	2,311,156	67,190	1,167		68,357		2,610,066		7,934	7,934	8,135	01/15/2022	3FE
N0501W-AG-3	ZIGGO TL-B3	F	09/20/2016	EXCHANGE		4,305,675	4,311,064	4,237,407	3,801,026	64,754	6,808		71,562		4,251,765		53,910	53,910	166,497	01/15/2022	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		09/10/2016	SCHEDULED REDEMPTION		43,211	43,211	43,211	35,455	7,756			7,756		43,211				1,829	02/10/2024	4
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		08/12/2016	CALLED @ 100.000		8,065,000	8,065,000	7,847,810	7,938,572		8,592		8,592		7,947,164		117,836	117,836	386,482	08/01/2023	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,195,878,644	2,884,058,581	3,180,987,976	1,613,519,770	48,101,155	3,150,697	2,963,404	48,288,448		3,183,013,852	15,040	12,849,751	12,864,791	61,860,605	XXX	XXX
172967-JZ-5	CITIGROUP INC		07/07/2016	SOCIETE GENERALE		1,787,220	1,800,000	1,722,600	1,775,305		247		247		1,722,791		64,429	64,429	98,175	12/31/2049	1AM
172967-KD-2	CITIGROUP INC		07/07/2016	CITIGROUP GLOBAL MARKETS		4,126,000	4,000,000	4,000,000	4,000,000						4,000,000		126,000	126,000	162,653	12/29/2049	3AM
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE	F	07/14/2016	Various		4,295,168	4,250,000	4,250,000							4,250,000		45,168	45,168		12/29/2049	6Z*
38148B-AB-4	GOLDMAN SACHS GROUP INC		07/07/2016	BARCLAYS		2,000,400	2,000,000	1,934,800	1,953,867		308		308		1,934,989		65,411	65,411	72,264	12/31/2049	1AM
38148B-AC-2	GOLDMAN SACHS GROUP INC/THE		07/21/2016	MORGAN STANLEY		4,065,000	4,000,000	4,000,000							4,000,000		65,000	65,000		12/29/2049	6Z*
59156R-BP-2	METLIFE INC		07/08/2016	MORGAN STANLEY		1,802,556	1,800,000	1,720,125	1,782,047		282		282		1,720,359		82,197	82,197	54,600	12/31/2049	1AM
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC	F	08/11/2016	Various		12,951,875	12,750,000	12,750,000							12,750,000		201,875	201,875	3,055	12/29/2049	1AM
83368J-KG-4	SOCIETE GENERALE SA	F	09/26/2016	Various		6,961,063	7,000,000	7,000,000							7,000,000		(38,938)	(38,938)	5,736	12/29/2049	1AM
853254-BA-7	STANDARD CHARTERED PLC	F	08/11/2016	Various		8,563,750	8,500,000	8,500,000							8,500,000		63,750	63,750		12/31/2049	6Z*
857477-AQ-6	STATE STREET CORP		07/08/2016	JPMORGAN CHASE & CO.		1,857,976	1,786,000	1,786,000	1,786,000						1,786,000		71,976	71,976	77,617	12/31/2049	2AM
89356B-AB-4	TRANSCANADA TRUST	A	08/08/2016	JPMORGAN CHASE & CO.		8,616,875	8,500,000	8,500,000							8,500,000		116,875	116,875		08/15/2076	6Z*
4899999. Subtotal - Bonds - Hybrid Securities						57,027,882	56,386,000	56,163,525	11,297,219		837		837		56,164,139		863,743	863,743	474,099	XXX	XXX
8399997. Total - Bonds - Part 4						5,469,621,401	5,116,671,256	5,460,455,239	1,964,529,957	48,201,120	(1,485,039)	2,963,404	43,752,678		5,453,430,315	15,040	16,176,046	16,191,086	81,273,793	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,469,621,401	5,116,671,256	5,460,455,239	1,964,529,957	48,201,120	(1,485,039)	2,963,404	43,752,678		5,453,430,315	15,040	16,176,046	16,191,086	81,273,793	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
88579Y-10-1	3M COMPANY		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	2,587.000	452,130		371,924							371,924		80,206	80,206	5,743		L
H0010V-10-1	ABB LTD-REG CMN STK	D	07/14/2016	DISTRIBUTION	0.000	119,749		122,050							122,050	(2,301)		(2,301)			L
00287Y-10-9	ABBVIE INC		09/13/2016	Various	9,982.000	632,201		561,278	194,426	(15,852)			(15,852)		561,278		70,923	70,923	11,379		L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		09/01/2016	Various	7,586.000	46,340		28,751	32,544						28,751		17,589	17,589			L
G1151C-10-1	ACCENTURE PLC	E	07/07/2016	BANK OF AMERICA/MERRILL LYNCH	3,866.000	435,502		403,997	403,997						403,997		31,505	31,505	4,253		L
D0066B-18-5	ADIDAS SALOMON AG	D	09/13/2016	SOCIETE GENERALE	6,371.000	1,054,588		493,492	622,251	(236,419)			(236,419)	107,660	493,492	(58,319)	619,415	561,096	9,699		U
N00927-29-8	AEGON	D	09/20/2016	Various	0.500	34,587		37,491							37,491	(2,902)	(1)	(2,903)			L
00817Y-10-8	AETNA INC.		08/02/2016	Various	13,932.000	1,607,738		1,525,272	1,215,269						1,525,272		82,466	82,466	8,430		L
001055-10-2	AFLAC INC.		09/30/2016	UNION BANK OF SWITZERLAND	551.000	39,491		32,864	28,572						32,864		6,627	6,627	678		L
00846U-10-1	AGILENT TECHNOLOGIES INC		09/13/2016	DEUTSCHE BANK AG	11,370.000	510,468		398,632	475,380	(76,748)			(76,748)		398,632		111,836	111,836	3,923		L
009158-10-6	AIR PRODUCTS & CHEM		09/13/2016	Various	16,693.000	2,482,549		2,275,076	370,814	(42,295)			(42,295)		2,275,076		207,473	207,473	19,115		L
J00882-12-6	AJINOMOTO	D	09/13/2016	BANK OF AMERICA/MERRILL LYNCH	27,700.000	600,776		458,933	663,055	(274,209)			(274,209)	70,087	458,933	29,687	112,156	141,843	3,828		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	09/13/2016	TD SECURITIES	4,058.000	194,161		128,804	177,937	(94,647)			(94,647)	45,514	128,804	(20,525)	85,882	65,357	586		U
02079K-30-5	ALPHABET INC CLASS A		09/13/2016	DEUTSCHE BANK AG	567.000	447,193		170,092	441,132	(271,039)			(271,039)		170,092		277,100	277,100			L
02079K-10-7	ALPHABET INC CLASS C		07/07/2016	Various	14,362.000	9,953,268		9,939,940							9,939,940		13,328	13,328			L
02209S-10-3	ALTRIA GROUP INC.		09/01/2016	Various	111,495.000	7,412,958		6,992,126							6,992,126		420,832	420,832	47,053		L
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	09/13/2016	SOCIETE GENERALE	4,157.000	203,992		151,145	183,723	(65,727)			(65,727)	33,149	151,145	(18,635)	71,482	52,846	2,956		U
023135-10-6	AMAZON COM INC		08/23/2016	Various	11,436.000	8,650,357		4,387,430	7,729,478	(3,189,521)			(3,189,521)		4,387,430		4,262,927	4,262,927			L
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		08/03/2016	GOLDMAN, SACHS & CO.	6,430.000	178,766		197,063							197,063		(18,297)	(18,297)			L
003080-10-0	AMCOR LTD ORD	D	09/13/2016	MACQUARIE CAPITAL (USA) INC.	19,937.000	230,621		197,674	194,949	(39,357)			(39,357)	42,082	197,674	(30,246)	63,193	32,947	8,439		U
023608-10-2	AMEREN CORP		08/08/2016	Various	42,804.000	2,219,489		2,090,262							2,090,262		129,227	129,227	18,192		L
026874-78-4	AMERICAN INTL GROUP INC		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	5,946.000	308,212		314,484	368,474						314,484		(6,272)	(6,272)	3,805		L
031162-10-0	AMGEN INC		09/13/2016	Various	4,807.000	812,944		477,789	769,607	(301,859)			(301,859)		477,789		335,155	335,155	14,223		L
032095-10-1	AMPHENOL CORP.		09/13/2016	Various	38,401.000	2,267,989		2,167,385	173,142	(4,906)			(4,906)		2,167,385		100,605	100,605	5,214		L
032654-10-5	ANALOG DEVICES INC		09/13/2016	DEUTSCHE BANK AG	6,606.000	399,304		346,678	365,444	(18,766)			(18,766)		346,678		52,627	52,627	8,324		L
B5064A-10-7	ANHEUSER-BUSCH INBEV NV	D	09/13/2016	SOCIETE GENERALE	14,689.000	1,832,866		1,783,650							1,783,650	43,226	5,990	49,216			U
J01554-10-4	ANRITSU CORP	D	07/12/2016	MORGAN STANLEY	7,000.000	40,729		38,552	46,378	(4,559)			(4,559)	556	38,552	5,284	(3,107)	2,177	737		U
036752-10-3	ANTHEM INC		09/13/2016	Various	4,533.000	564,703		488,058	630,408	(143,903)			(143,903)		488,058		76,646	76,646	8,824		L
G0408V-10-2	AON PLC	E	08/09/2016	CITIGROUP GLOBAL MARKETS	23,126.000	2,554,967		2,089,665	770,783	(22,518)			(22,518)		2,089,665		465,303	465,303	12,245		L
K0514G-10-1	AP MOLLER MAERSK B	D	09/13/2016	SOCIETE GENERALE	132.000	202,137		171,583	172,450	(18,113)			(18,113)	18,113	171,583	(9,841)	40,395	30,553	4,389		U
037833-10-0	APPLE INC.		09/30/2016	Various	163,697.000	15,740,170		15,640,791	2,994,121						15,640,791		99,379	99,379	109,786		L
038222-10-5	APPLIED MATERIALS INC		09/30/2016	Various	40,439.000	1,074,623		730,719	232,610	(40,866)			(40,866)		730,719		343,904	343,904	7,101		L
G0483X-12-2	ARM HOLDINGS PLC	D	09/06/2016	MERGER	169,337.000	3,866,133		2,580,331	2,343,566	(149,599)			(149,599)	159,227	2,580,331	(352,588)	1,638,390	1,285,802	22,117		U
04238R-10-6	ARMSTRONG FLOORING INC		07/07/2016	JONES TRADING	5,528.000	93,148		57,096							57,096		36,052	36,052			L
04247X-10-2	ARMSTRONG WORLD IND		07/07/2016	JONES TRADING	11,057.000	424,685		370,097	90,866						370,097		54,588	54,588			L
W0817X-20-4	ASSA ABLOY B ORD	D	09/13/2016	SOCIETE GENERALE	17,116.000	347,526		254,477	361,380	(110,068)			(110,068)	3,165	254,477	(4,408)	97,457	93,049	4,777		U
J96216-12-2	ASTELLAS PHARMA INC	D	09/13/2016	MORGAN STANLEY	52,500.000	808,903		703,982	755,673	(131,569)			(131,569)	79,877	703,982	45,538	59,383	104,922	7,348		U
00206R-10-2	AT&T INC		08/09/2016	Various	81,824.000	3,499,750		2,984,964							2,984,964		514,786	514,786	78,551		L
W10020-11-8	ATLAS COPCO A ORD	D	09/13/2016	SOCIETE GENERALE	20,470.000	596,496		483,288	506,008	(25,918)			(25,918)	3,198	483,288	(7,112)	120,319	113,208	6,837		U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/13/2016	DEUTSCHE BANK AG	5,020.000	435,159		303,251	425,294	(122,043)			(122,043)		303,251		131,908	131,908	7,982		L
053332-10-2	AUTOZONE INC		09/13/2016	Various	1,396.000	1,072,264		770,485	1,035,706	(265,221)			(265,221)		770,485		301,779	301,779			L
053484-10-1	AVALONBAY CMNTYS INC		08/08/2016	Various	9,359.000	1,708,280		1,660,952							1,660,952		47,328	47,328	12,635		L
053611-10-9	AVERY DENNISON CORP		09/30/2016	Various	8,119.000	589,411		508,737	508,737						508,737		80,675	80,675	6,734		L
05965X-10-9	BANCO SANTANDER CHILE ADR	F	08/18/2016	UNION BANK OF SWITZERLAND	2,789.000	61,532		49,198	49,198						49,198		12,334	12,334	2,403		L
060505-10-4	BANK AMER CORP COM		07/21/2016	Various	290,361.000	4,166,133		3,940,051							3,940,051		226,082	226,082			L
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	07/03/2016	BANK OF AMERICA/MERRILL LYNCH	22,362.000	78,947		74,108	77,585	(2,998)			(2,998)	(479)	74,108	1,159	3,680	4,839			U
	BANKAMERICA CORP.		09/27/2016	CANCELLED TRADE	0.000	40											40	40			U
067383-10-9	BARD (C.R.) INC.		08/09/2016	Various	10,322.000	2,347,548		1,899,885							1,899,885		447,663	447,663	6,591		L
067901-95-9	BARRICK GOLD CORP COM NPV	C	09/13/2016	TD SECURITIES	33,729.000	583,463		213,589	248,639	(46,951)			(46,951)	11,901	213,589	1,583	368,291	369,874	1,729		U
D06216-31-7	BASF SE	D	09/29/2016	DEUTSCHE BANK AG	344.000	28,941		23,994							23,994	713	4,234	4,946	846		L
071813-10-9	BAXTER INTL INC		09/13/2016	Various	68,770.000	3,265,930		2,567,022	639,165	(65,416)			(65,416)		2,567,022		698,909	698,909	16,776		L
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	09/13/2016	SOCIETE GENERALE	223,308.000	1,398,576		1,256,297	1,563,764	62,977			62,977	74,015	1,256,297	(6,261)	148,540	142,279	31,759		U
075887-10-9	BECTON DICKINSON		08/09/2016	Various	15,697.000	2,737,185		2,487,190							2,487,190		249,995	249,995	10,360		L
S51074-01-1	BEIERSDORF AG	D	09/30/2016	JPMORGAN CHASE & CO.	586.000	55,217		51,836							51,836	(145)	3,526	3,381			U
081437-10-5	BEMIS CO INC		08/08/2016	Various	40,552.000	2,115,309		1,686,120	1,218,607	(120,678)			(120,678)		1,686,120		429,189	429,189	23,520		L
F10580-23-8	BNP PARIBAS S.A.	D	09/27/2016	Various	6,512.000	337,632		287,608	369,474	(53,178)			(53,178)	53,178	287,608	(28,955)	78,979	50,024	14,594		L
097023-10-5	BOEING CO		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	2,413.000	305,051		306,306	348,896	(28,971)			(28,971)		306,306		(1,256)	(1,256)	5,260		L
101121-10-1	BOSTON PPTYS INC		07/08/2016	GOLDMAN, SACHS & CO.	2,386.000	313,678		301,615							301,615		12,063	12,063	1,551		L
Q6634U-10-6	BRAMBLES	D	09/13/2016	MACQUARIE CAPITAL (USA) INC.	25,204.000	218,845		220,279	212,161	(37,679)			(37,679)	45,797	220,279	(33,704)	32,270	(1,434)	2,816		U
110122-10-8	BRISTOL MYERS SQUIBB CO		09/13/2016	DEUTSCHE BANK AG	8,782.000	488,242		358,479	604,114	(245,635)			(245,635)		358,479		129,764	129,764	10,011		L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	D	09/30/2016	Various	879.000	56,307		45,932							45,932	(4,094)	14,469	10,375	1,815		L
SBYNDN-Q0-7	BROOKFIELD BUSINESS PARTNERS LIMIT	C	07/14/2016	Various	1,654.900	30,712		40,701							40,701	(3,705)	(6,284)	(9,989)			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
115637-20-9	BROWN FORM AN CORP CLASS B		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	3,923.000	380,926		374,647							374,647		6,280	6,280	2,668		L
12673P-10-5	CA INC		08/09/2016	Various	67,012.000	2,297,473		2,134,070							2,134,070		163,403	163,403			L
134429-10-9	CAMPBELL SOUP CO		09/13/2016	DEUTSCHE BANK AG	12,229.000	677,924		523,531	642,634	(119,103)			(119,103)		523,531		154,393	154,393	11,446		L
14040H-10-5	CAPITAL ONE FINL CORP		07/07/2016	MORGAN STANLEY	17,864.000	1,098,106		1,134,543	430,842						1,134,543		(36,437)	(36,437)	9,533		L
14149Y-10-8	CARDINAL HEALTH INC		09/13/2016	DEUTSCHE BANK AG	6,232.000	486,628		441,166	556,331	(115,164)			(115,164)		441,166		45,461	45,461	7,621		L
146229-10-9	CARTER'S INC		09/27/2016	CANCELLED TRADE	0.000	11,195											11,195	11,195			L
149123-10-1	CATERPILLAR INC		09/13/2016	DEUTSCHE BANK AG	8,093.000	649,263		534,145	550,000	(15,855)			(15,855)		534,145		115,117	115,117	18,695		L
124857-20-2	CBS CORP C LASS B		09/13/2016	Various	10,109.000	549,064		429,213	476,437	(47,224)			(47,224)		429,213		119,851	119,851	4,549		L
156700-10-6	CENTURYLINK INC		09/13/2016	DEUTSCHE BANK AG	23,367.000	641,106		633,188	587,914	45,274			45,274		633,188		7,918	7,918	37,855		L
163851-10-8	CHEMOURS ORD		09/13/2016	DEUTSCHE BANK AG	48,284.000	613,531		335,225	258,802	168,222			168,222		335,225		278,307	278,307	4,346		L
16411R-20-8	CHENIERE ENERGY INC		07/08/2016	GOLDMAN, SACHS & CO.	9,101.000	342,027		311,859							311,859		30,168	30,168			L
16938C-10-6	CHINA BIOLOGIC PRODUCTS INC	E	08/23/2016	DIRECT	1,612.000	185,089		192,774							192,774		(7,685)	(7,685)			L
H1467J-10-4	CHUBB LTD	E	08/09/2016	Various	19,727.000	2,530,973		2,187,442							2,187,442		343,531	343,531	26,829		L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	09/13/2016	SOCIETE GENERALE	20,384.000	873,200		777,989	882,404	(119,687)			(119,687)	135,560	777,989	(75,099)	170,310	95,210	24,479		L
125509-10-9	CIGNA CORP		09/13/2016	Various	53,524.000	7,519,223		6,780,071	280,515	(98,298)			(98,298)		6,780,071		739,152	739,152	77		L
17243V-10-2	CINEMARK HOLDINGS INC		08/03/2016	GOLDMAN, SACHS & CO.	8,844.000	323,165		329,703							329,703		(6,539)	(6,539)			L
172908-10-5	CINTAS COR P COM		09/01/2016	Various	77,368.000	8,640,438		7,178,393	389,148						7,178,393		1,462,045	1,462,045			L
17275R-10-2	CISCO SYS INC		09/13/2016	DEUTSCHE BANK AG	6,588.000	204,599		140,032	178,897	(38,865)			(38,865)		140,032		64,567	64,567	4,809		L
172967-42-4	CITIGROUP INC		07/26/2016	Various	82,902.000	3,672,569		3,641,980							3,641,980		30,590	30,590			L
189054-10-9	CLOROX CO		09/21/2016	Various	53,592.000	6,791,885		6,860,738							6,860,738		(68,853)	(68,853)	61,294		L
12572Q-10-5	CME GROUP INC.		09/13/2016	DEUTSCHE BANK AG	3,119.000	336,149		258,123	282,581	(24,458)			(24,458)		258,123		78,026	78,026	14,659		L
191216-10-0	COCA COLA CO.		09/13/2016	Various	29,311.000	1,258,643		1,156,472	967,889	(114,452)			(114,452)		1,156,472		102,170	102,170	18,144		L
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	F	07/07/2016	GOLDMAN, SACHS & CO.	8,647.000	305,945		308,611							308,611		(2,666)	(2,666)			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/13/2016	DEUTSCHE BANK AG	8,416.000	462,845		375,588	505,128	(129,541)			(129,541)		375,588		87,257	87,257			L
194162-10-3	COLGATE PALMOLIVE CO		07/08/2016	BANK OF AMERICA/MERRILL LYNCH	4,229.000	310,906		301,589							301,589		9,317	9,317			L
19624R-10-6	COLONY FINANCIAL INC		09/20/2016	Various	40,083.000	732,332		629,174							629,174		103,158	103,158			L
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		09/09/2016	Various	35,410.000	552,861		448,291	618,967	(170,676)			(170,676)		448,291		104,571	104,571	14,003		L
20030N-10-1	COMCAST CORP NEW CL A		07/08/2016	CITIGROUP GLOBAL MARKETS	342.000	22,763		21,331							21,331		1,433	1,433	94		L
D1721W1-27-9	COMMERZBANK AG	D	09/13/2016	SOCIETE GENERALE	132,065.000	935,576		854,483	1,207,787	49,485			49,485	37,950	854,483	5,197	75,896	81,093	29,819		U
SBLNN3-L4-1	COMPASS GROUP PLC	D	09/13/2016	SOCIETE GENERALE	43,249.000	808,052		698,360	749,000	(131,441)			(131,441)	80,800	698,360	(134,527)	244,219	109,693	17,998		U
205887-10-2	CONAGRA INC		09/13/2016	DEUTSCHE BANK AG	4,705.000	206,954		157,809	198,363	(40,553)			(40,553)		157,809		49,145	49,145	3,529		L
209115-10-4	CONSOLIDATED EDISON INC		09/13/2016	DEUTSCHE BANK AG	2,785.000	203,933		149,415	178,992	(29,577)			(29,577)		149,415		54,517	54,517	5,598		L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	8,408.000	1,395,582		1,157,062	1,197,636	(40,574)			(40,574)		1,157,062		238,520	238,520	5,970		L
219350-10-5	CORNING IN C COM		09/13/2016	DEUTSCHE BANK AG	15,107.000	337,589		274,362	276,156	(1,793)			(1,793)		274,362		63,226	63,226	6,118		L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/13/2016	DEUTSCHE BANK AG	4,807.000	724,577		605,758	776,331	(170,573)			(170,573)		605,758		118,819	118,819	6,249		L
229899-10-9	CULLEN FROST BANKERS, INC.		09/30/2016	UNION BANK OF SWITZERLAND	404.000	28,880		22,264	24,240						22,264		6,616	6,616	650		L
126650-10-0	CVS HEALTH CORPORATION		09/13/2016	Various	78,764.000	7,602,157		7,425,309	646,846	(126,869)			(126,869)		7,425,309		176,848	176,848	32,568		L
235851-10-2	DANAHER CO RP COM		08/08/2016	Various	19,857.000	4,573,346		4,250,608	1,126,820	(95,201)			(95,201)		4,250,608		322,738	322,738	7,992		L
237194-10-5	DARDEN RESTAURANTS INC		08/04/2016	Various	69,855.000	4,249,283		4,233,682	1,887,562	(113,172)			(113,172)		4,233,682		15,601	15,601	88,876		L
244199-10-5	DEERE & CO.		09/13/2016	Various	15,995.000	1,289,980		1,219,159	1,219,939	(780)			(780)		1,219,159		70,822	70,822	28,791		L
24703L-10-3	DELL TECHNOLOGIES CLASS V INC		09/28/2016	Various	1,526.820	73,393		49,149							49,149		24,244	24,244			U
247361-70-2	DELTA AIR LINES, INC.		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	7,855.000	283,611		286,158							286,158		(2,547)	(2,547)	2,121		L
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	09/13/2016	SOCIETE GENERALE	46,230.000	692,607		633,002	1,131,198	(19,938)			(19,938)	98,122	633,002	(25,604)	85,209	59,605	2,453		U
SBDC5M-F2-3	DEUTSCHE BOERSE AG	D	09/13/2016	SOCIETE GENERALE	8,857.000	729,395		534,226							534,226	3,781	191,388	195,169			U
D18826-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	08/11/2016	EXCHANGE	46,867.000	3,221,745		3,464,051	4,143,697	(1,152,662)			(1,152,662)	473,935	3,464,051	(243,202)	896	(242,306)	97,930		U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	09/13/2016	SOCIETE GENERALE	18,031.000	296,081		287,059	326,908	(121,834)			(121,834)	81,985	287,059	(49,556)	58,577	9,021	11,178		L
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	09/27/2016	DEUTSCHE BANK AG	2,460.000	93,602		69,529							69,529	597	23,477	24,073			U
254709-10-8	DISCOVER FINL SVCS		07/07/2016	Various	7,241.000	384,855		368,712	388,262	(11,803)			(11,803)		368,712		16,143	16,143	4,055		L
256677-10-5	DOLLAR GENERAL CORP		09/13/2016	DEUTSCHE BANK AG	13,128.000	923,889		670,058	943,509	(273,451)			(273,451)		670,058		253,831	253,831	12,734		L
256746-10-8	DOLLAR TREE INC		09/26/2016	Various	23,876.000	1,995,952		1,952,716							1,952,716		43,236	43,236			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/13/2016	DEUTSCHE BANK AG	4,966.000	333,147		243,004	330,736	(87,732)			(87,732)		243,004		90,143	90,143	5,661		L
D24914-13-3	E.ON AG CMN STK	D	09/15/2016	DISTRIBUTION	0.000	119,728		119,728							119,728						L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
278642-10-3	EBAY INC		07/08/2016	CITIGROUP GLOBAL MARKETS	42.000	1,018		983							983		35	35			L
278865-10-0	ECOLAB INC		09/13/2016	DEUTSCHE BANK AG	4,927.000	579,141		419,010	563,550	(144,541)			(144,541)		419,010		160,132	160,132	5,173		L
28035Q-10-2	EDGEWELL PERSONAL CARE		07/08/2016	GOLDMAN, SACHS & CO.	3,799.000	327,323		305,290							305,290		22,033	22,033			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/19/2016	Various	35,967.000	4,223,965		3,148,596							3,148,596		1,075,368	1,075,368			L
532457-10-8	ELI LILLY & CO		09/13/2016	DEUTSCHE BANK AG	8,991.000	705,571		441,638	757,582	(315,944)			(315,944)		441,638		263,933	263,933	13,756		L
268648-10-2	EMC CORP		09/07/2016	Various	136,610.000	3,817,727		3,613,937	3,508,145	105,792			105,792		3,613,937		203,790	203,790	47,130		L
291011-10-4	EMERSON ELEC CO		09/13/2016	DEUTSCHE BANK AG	12,973.000	664,294		639,823	620,499	19,324			19,324		639,823		24,471	24,471	18,487		L
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	09/13/2016	SOCIETE GENERALE	44,763.000	199,670		197,923	189,253	(20,093)			(20,093)	48,006	197,923	(34,539)	36,286	1,747	6,868		U
T3643A-14-5	ENI SPA	D	09/13/2016	SOCIETE GENERALE	13,165.000	200,363		190,718							190,718	(2,338)	11,983	9,646	4,988		L
F31668-10-0	ESSILOR INTERNAT EURO.35	D	09/13/2016	SOCIETE GENERALE	1,955.000	256,045		219,414	244,334	(68,985)			(68,985)	44,066	219,414	(27,040)	63,671	36,631	2,123		U
30040W-10-8	EVERSOURCE ENERGY		09/13/2016	DEUTSCHE BANK AG	3,816.000	204,560		174,544	194,883	(20,339)			(20,339)		174,544		30,016	30,016	3,396		L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		09/13/2016	DEUTSCHE BANK AG	4,496.000	318,746		311,708	392,995	(81,288)			(81,288)		311,708		7,038	7,038			L
30303M-10-2	FACEBOOK INC		07/29/2016	GOLDMAN, SACHS & CO.	62,474.000	7,770,839		7,633,083							7,633,083		137,755	137,755			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/13/2016	DEUTSCHE BANK AG	3,499.000	268,322		136,783	212,039	(75,257)			(75,257)		136,783		131,539	131,539	1,819		L
316773-10-0	FIFTH THIRD BANCORP		07/07/2016	MORGAN STANLEY	19,234.000	325,240		321,015	386,603	(24,043)			(24,043)		321,015		4,225	4,225	7,501		L
320866-10-6	FIRST MID ILLINOIS BANCSHARES INC		09/19/2016	Various	150,793.000	3,813,183		3,166,653	3,920,618	(753,965)			(753,965)		3,166,653		646,530	646,530	111,719		L
337932-10-7	FIRSTENERGY CORP		09/13/2016	DEUTSCHE BANK AG	6,226.000	203,567		190,692	197,551	(6,859)			(6,859)		190,692		12,875	12,875	6,724		L
34959J-10-8	FORTIVE CORP		07/12/2016	DIRECT	1.000	50		39							39		11	11			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		07/07/2016	JONES TRADING	13,822.000	808,207		621,604	767,121	(145,517)			(145,517)		621,604		186,603	186,603	4,423		L
F6866T-10-0	FRANCE TELECOM	D	09/13/2016	SOCIETE GENERALE	32,557.000	493,580		483,336	547,653	(163,109)			(163,109)	98,792	483,336	(59,579)	69,823	10,244	12,564		U
J14208-10-2	FUJI FILM HLDGS CO NPV	D	09/13/2016	BANK OF AMERICA/MERRILL LYNCH	26,900.000	1,020,997		828,679	1,135,974	(427,372)			(427,372)	120,076	828,679	53,604	138,714	192,319	8,114		U
F42768-10-5	GDF SUEZ CMN STK	D	09/13/2016	SOCIETE GENERALE	16,616.000	268,318		247,480	294,666	(57,968)			(57,968)	36,376	247,480	(17,342)	38,180	20,838	8,049		U
369550-10-8	GENERAL DYNAMICS CORP		09/13/2016	Various	21,660.000	3,157,001		2,819,458	1,211,378	(192,255)			(192,255)		2,819,458		337,543	337,543	19,490		L
369604-10-3	GENERAL EL EC CO COM		09/13/2016	DEUTSCHE BANK AG	24,982.000	745,621		599,568	778,189	(178,621)			(178,621)		599,568		146,053	146,053	17,238		L
370023-10-3	GENERAL GROWTH PROPERTIES		09/13/2016	Various	18,439.000	537,680		475,425	196,728	(24,988)			(24,988)		475,425		62,255	62,255	4,121		L
370334-10-4	GENERAL MLS INC		09/13/2016	DEUTSCHE BANK AG	9,860.000	646,772		505,164	568,528	(63,364)			(63,364)		505,164		141,609	141,609	13,607		L
37045V-10-0	GENERAL MOTORS CO		07/08/2016	GOLDMAN, SACHS & CO.	9,707.000	286,467		274,708							274,708		11,759	11,759	2,459		L
375558-10-3	GILEAD SCIENCES INC		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	4,691.000	399,798		391,323	474,682						391,323		8,475	8,475	4,222		L
38141G-10-4	GOLDMAN SA CHS GROUP INC		07/08/2016	CITIGROUP GLOBAL MARKETS	1,905.000	283,701		283,045							283,045		656	656	826		L
384802-10-4	GRAINGER W W INC		09/13/2016	DEUTSCHE BANK AG	5,048.000	1,121,020		1,043,097	1,022,674	20,423			20,423		1,043,097		77,923	77,923	18,223		L
38983D-30-0	GREAT AJAX CORP		09/30/2016	Various	145,032.000	2,016,441		1,622,908	1,757,788	(36,258)			(36,258)		1,622,908		393,533	393,533	82,358		L
F12033-13-4	GROUPE DANONE	D	09/13/2016	SOCIETE GENERALE	2,916.000	219,211		199,466	197,281	(33,410)			(33,410)	35,595	199,466	(24,593)	44,338	19,745	4,520		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/13/2016	Various	45,019.000	1,891,379		1,791,709	1,956,526	(164,817)			(164,817)		1,791,709		99,670	99,670	28,362		L
40412C-10-1	HCA HOLDINGS INC		07/07/2016	CITIGROUP GLOBAL MARKETS	6,089.000	468,928		442,763							442,763		26,165	26,165			L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	09/30/2016	DEUTSCHE BANK AG	730.000	20,524		21,238							21,238	(75)	(639)	(715)	744		U
F48051-10-0	HERMES INTERNATIONAL	D	09/13/2016	SOCIETE GENERALE	738.000	319,707		253,278	249,927	(22,686)			(22,686)	26,037	253,278	(14,740)	81,170	66,429	2,347		L
427866-10-8	HERSHEY COMPANY		09/19/2016	Various	72,417.000	7,244,720		6,760,861	1,075,882	(24,322)			(24,322)		6,760,861		483,859	483,859	73,659		L
428236-10-9	HEWLETT PACKARD ENTERPRISE		09/13/2016	DEUTSCHE BANK AG	37,949.000	802,869		510,204	576,825	(66,621)			(66,621)		510,204		292,666	292,666	6,262		L
436440-10-1	HOLOGIC, INC.		07/08/2016	CITIGROUP GLOBAL MARKETS	575.000	20,447		19,254							19,254		1,193	1,193			L
437076-10-2	HOME DEPOT INC		09/13/2016	Various	17,277.000	2,221,983		1,609,092	1,249,763	(542,708)			(542,708)		1,609,096		612,888	612,888	29,180		L
438516-10-6	HONEYWELL INTERNATIONAL INC		08/09/2016	Various	20,270.000	2,370,834		1,991,700	1,262,829	(93,865)			(93,865)		1,991,700		379,134	379,134	24,121		L
440452-10-0	HORMEL FOODS CORP		09/13/2016	DEUTSCHE BANK AG	28,167.000	1,029,115		707,123	1,113,723	(406,601)			(406,601)		707,123		321,993	321,993	12,522		L
J22848-10-5	HOYA CORPORATION	D	09/13/2016	BANK OF AMERICA/MERRILL LYNCH	15,300.000	592,910		496,135	633,520	(204,350)			(204,350)	66,965	496,135	32,093	64,681	96,774	6,273		U
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	09/13/2016	SOCIETE GENERALE	26,522.000	197,418		156,440							156,440	(15,260)	56,238	40,978	5,217		L
444859-10-2	HUMANA INC COM		09/13/2016	DEUTSCHE BANK AG	2,185.000	384,086		295,131	390,044	(94,913)			(94,913)		295,131		88,955	88,955	1,901		L
E6165F-16-6	IBERDROLA	D	07/19/2016	DISTRIBUTION	0.000	42,300		46,780							46,780	(4,480)		(4,480)			U
452308-10-9	ILLINOIS TOOL WKS INC		09/13/2016	Various	32,004.000	3,641,923		2,779,314	1,619,120	(127,223)			(127,223)		2,779,314		862,609	862,609	44,813		L
G4766E-10-8	INDIVIOR PLC	D	09/13/2016	SOCIETE GENERALE	128,395.000	538,584		355,488	355,395	(13,771)			(13,771)	13,863	355,488	(47,873)	230,969	183,097	12,444		U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	07/27/2016	EXCHANGE	256,963.000	3,139,421		3,479,403	3,475,281	(449,169)			(449,169)	488,301	3,479,403	(339,983)		(339,983)	102,917		U
G47791-10-1	INGERSOLL-RAND PLC	E	09/13/2016	DEUTSCHE BANK AG	5,349.000	341,136		276,284	295,746	(19,462)			(19,462)		276,284		64,852	64,852	5,135		L
458140-10-0	INTEL CORP		09/13/2016	DEUTSCHE BANK AG	5,734.000	204,166		125,279	197,536	(72,248)			(72,248)		125,288		78,878	78,878	4,473		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		09/13/2016	Various	1,570.000	442,162		320,861	377,471	(79,418)			(79,418)		320,861		121,301	121,301	2,669		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/08/2016	CITIGROUP GLOBAL MARKETS	12,833.000	2,070,517		1,698,457	173,676	(1,654)			(1,654)		1,698,457		372,060	372,060	30,339		L
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	R	07/25/2016	Various	1,431,372.000	51,074,285		51,121,138							51,121,138		(46,853)	(46,853)			U
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF	F	08/15/2016	BARCLAYS	6,496.000	73,761		42,289	42,289						42,289		31,472	31,472	2,007		L
478160-10-4	JOHNSON & JOHNSON		08/09/2016	Various	24,430.000	3,023,161		2,436,862	1,176,555	(88,472)			(88,472)		2,436,862		586,299	586,299	37,867		L
478366-10-7	JOHNSON CONTROLS INC		09/08/2016	Various	40,626.000	1,853,525		1,749,829	1,604,321	163,928			163,928		1,749,829		103,697	103,697	47,126		L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/21/2016	Various	13,938.865	625,144		537,573							537,573		87,571	87,571			L
46625H-10-0	JP MORGAN CHASE & CO		07/25/2016	Various	103,209.000	6,593,367		6,576,975							6,576,975		16,392	16,392			L
48203R-10-4	JUNIPER NETWORKS INC		07/07/2016	JPMORGAN CHASE & CO.	16,045.000	347,374		360,852	442,842						360,852		(13,478)	(13,478)	3,209		L
487836-10-8	KELLOGG CO.		09/13/2016	DEUTSCHE BANK AG	3,203.000	250,235		202,590	231,481	(28,891)			(28,891)		202,590		47,645	47,645	4,869		L
493267-10-8	KEYCORP NEW COM		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	18,882.000	206,139		208,457	249,054	(3,399)			(3,399)		208,457		(2,318)	(2,318)	3,021		L
J32491-10-2	KEYENCE CORP JPY50	D	09/13/2016	MORGAN STANLEY	300.000	209,882		128,347	167,289	(56,625)			(56,625)	17,683	128,347	8,302	73,233	81,535	513		U
494368-10-3	KIMBERLY-CLARK CORP		09/13/2016	DEUTSCHE BANK AG	2,520.000	308,409		262,192	320,796	(58,604)			(58,604)		262,192		46,216	46,216	6,854		L
482480-10-0	KLA TENCOR CORP		09/13/2016	DEUTSCHE BANK AG	6,266.000	432,514		343,843	434,547	(90,704)			(90,704)		343,843		88,670	88,670	9,775		L
X4551T-10-5	KONE B	D	09/13/2016	SOCIETE GENERALE	5,170.000	257,555		213,434	219,985	(46,234)			(46,234)	39,682	213,434	(26,308)	70,429	44,121	6,813		U
SBD003-98-2	KONINKLIJKE AHOLD DELHAIZE NV	D	08/05/2016	Various	0.177	199,640		199,638							199,638		2	2			U
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	07/25/2016	EXCHANGE	141,021.178	2,494,941		2,759,887	2,984,031	(849,344)			(849,344)	443,363	2,759,887	(264,945)		(264,945)	76,111		U
501044-10-1	KROGER CO		09/26/2016	Various	72,367.000	2,212,498		2,136,300	1,614,471	(595,788)			(595,788)		2,136,300		76,198	76,198	15,254		L
J37479-11-0	KYOCERA CORP JPY50	D	09/13/2016	BANK OF AMERICA/MERRILL LYNCH	23,100.000	1,121,760		1,077,042	1,085,726	(123,448)			(123,448)	114,765	1,077,042	69,670	(24,952)	44,718	10,800		U
502424-10-4	L-3 COMMUNICATIONS		07/07/2016	JPMORGAN CHASE & CO.	3,050.000	446,722		361,425	364,506						361,425		85,297	85,297	4,270		L
512807-10-8	LAM RESEARCH CORP.		07/08/2016	BANK OF AMERICA/MERRILL LYNCH	3,781.000	316,672		304,563							304,563		12,109	12,109	756		L
524660-10-7	LEGGETT & PLATT INC		08/09/2016	Various	43,836.000	2,322,254		2,166,986							2,166,986		155,268	155,268	8,632		L
525327-10-2	LEIDOS HOLDINGS INC		09/28/2016	GOLDMAN, SACHS & CO.	11,474.000	504,381		459,878							459,878		44,503	44,503	3,672		L
Y5257Y-10-7	LENOVO GROUP LTD	D	09/22/2016	DEUTSCHE BANK AG	82,000.000	55,475		49,361	54,835	(9,299)			(9,299)	(37)	49,361	59	6,056	6,114	2,167		U
G5480U-15-3	LIBERTY LILAC GROUP C	F	07/15/2016	DIRECT	0.180	6		7							7		(1)	(1)			L
539830-10-9	LOCKHEED MARTIN CORP		09/30/2016	Various	17,043.000	4,486,066		3,598,210	591,734	(33,583)			(33,583)		3,598,210		887,856	887,856	56,476		L
548661-10-7	LOWES COS INC USD0.50		09/13/2016	Various	28,721.000	2,217,334		1,794,550	1,419,591	(310,027)			(310,027)		1,794,550		422,784	422,784	16,655		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	3,586.000	267,045		266,870	311,623	(12,694)			(12,694)		266,870		175	175	5,845		L
56585A-10-2	MARATHON PETROLEUM CORP		07/08/2016	BANK OF AMERICA/MERRILL LYNCH	8,405.000	303,010		302,863							302,863		147	147			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	4,510.000	307,834		299,735	302,350						299,735		8,099	8,099	2,481		L
571748-10-2	MARSH + MCLENNAN COS INC		08/08/2016	Various	30,626.000	2,043,423		1,994,797							1,994,797		48,626	48,626	10,413		L
574599-10-6	MASCO CORP		07/07/2016	JPMORGAN CHASE & CO.	24,188.000	749,441		579,385	123,020	(23,366)			(23,366)		579,385		170,056	170,056	5,009		L
57636Q-10-4	MASTERCARD INC CLASS A		09/13/2016	Various	24,184.000	2,282,319		1,972,868	421,569	(174,532)			(174,532)		1,972,868		309,451	309,451	10,013		L
580135-10-1	MCDONALDS CORP		09/13/2016	Various	69,139.000	8,349,859		7,991,310	1,454,658	(175,531)			(175,531)		7,991,310		358,549	358,549	96,141		L
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/13/2016	DEUTSCHE BANK AG	10,607.000	820,296		789,224	837,423	(48,199)			(48,199)		789,224		31,072	31,072	13,614		L
58409L-10-8	MEDEQUITIES RLTY TR INC		09/29/2016	EXCHANGE	670,000.000	8,375,000		8,375,000	10,385,000	(335,000)			(335,000)		8,375,000				482,400		U
58502B-10-6	MEDNAX INC		07/08/2016	GOLDMAN, SACHS & CO.	4,424.000	331,102		304,465							304,465		26,637	26,637			L
G5960L-10-3	MEDTRONIC PLC	E	08/09/2016	Various	27,155.000	2,381,717		2,036,625							2,036,625		345,092	345,092	21,996		L
58933Y-10-5	MERCK & CO. INC.		08/08/2016	Various	39,991.000	2,381,567		2,038,763	475,855	(22,245)			(22,245)		2,038,763		342,804	342,804	39,382		L
552953-10-1	MGM RESORTS INTERNATIONAL		07/07/2016	Various	38,771.000	889,306		731,939							731,939		157,367	157,367			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	09/13/2016	DEUTSCHE BANK AG	12,572.000	597,119		538,892	503,634	35,258			35,258		538,892		58,227	58,227			L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/13/2016	DEUTSCHE BANK AG	12,091.000	202,484		131,829	171,209						131,829		70,654	70,654			L
594918-10-4	MICROSOFT CORP		09/13/2016	Various	158,298.000	8,144,620		7,921,258	425,365	(211,895)			(211,895)		7,921,258		223,361	223,361	116,735		L
60671Q-10-4	MITEL NETWORKS CORP	A	08/24/2016	DIRECT	13,859.000	105,118		108,566							108,566		(3,448)	(3,448)			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	09/13/2016	MORGAN STANLEY	34,000.000	423,600		313,936	362,484	(72,477)			(72,477)	23,929	313,936	33,720	75,945	109,665	5,073		U
J44690-13-9	MITSUI & CO NPV	D	09/13/2016	BANK OF AMERICA/MERRILL LYNCH	58,300.000	787,163		673,077	700,550	(33,533)			(33,533)	28,980	673,077	90,830	23,256	114,087	16,034		U
608190-10-4	MOHAWK INDUSTRIES INC		07/07/2016	JPMORGAN CHASE & CO.	3,456.000	648,599		548,885	117,611	(8,713)			(8,713)		548,885		99,714	99,714			L
609207-10-5	MONDELEZ INTERNATIONAL INC		09/13/2016	DEUTSCHE BANK AG	37,598.000	1,604,911		1,133,075	1,685,894	(552,819)			(552,819)		1,133,075		471,836	471,836	19,175		L
61174X-10-9	MONSTER BEVERAGE CORP		09/13/2016	DEUTSCHE BANK AG	3,335.000	479,953		305,544	496,782	(191,238)			(191,238)		305,544		174,409	174,409			L
620076-30-7	MOTOROLA SOLUTIONS INC		09/13/2016	DEUTSCHE BANK AG	12,235.000	930,904		807,658	837,486	(29,827)			(29,827)		807,658		123,246	123,246	15,049		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
637071-10-1	NATIONAL OILWELL VARCO INC		09/13/2016	DEUTSCHE BANK AG	6,544.000	216,517		203,518	219,159	3,340			3,340		203,518		12,998	12,998	3,337		L
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	09/13/2016	SOCIETE GENERALE	14,537.000	200,979		186,136	200,870	(20,621)			(20,621)	5,887	186,136	(24,385)	39,228	14,843	8,510		U
H57312-64-9	NESTLE SA PAR CHF1	D	09/13/2016	SOCIETE GENERALE	15,186.000	1,212,634		1,128,371	1,130,985	(70,742)			(70,742)	68,128	1,128,371	(34,011)	118,274	84,263	23,015		U
64110L-10-6	NETFLIX INC		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	9,443.000	892,996		863,846	194,103	(5,279)			(5,279)		863,846		29,150	29,150			L
651639-10-6	NEWMONT MINING CORP		09/13/2016	DEUTSCHE BANK AG	12,322.000	480,757		202,723	221,673	(18,950)			(18,950)		202,723		278,034	278,034	924		L
65339F-10-1	NEXTERA ENERGY INC		08/09/2016	Various	23,328.000	2,951,179		2,437,394	987,682	(60,274)			(60,274)		2,437,394		513,785	513,785	36,692		L
J52968-10-4	NIDEC CORPORATION JPY50	D	09/13/2016	MORGAN STANLEY	7,600.000	663,209		491,860	558,304	(125,459)			(125,459)	59,015	491,860	31,817	139,532	171,349	2,520		U
654106-10-3	NIKE INC CL B		09/13/2016	DEUTSCHE BANK AG	30,895.000	1,710,526		1,243,558	1,930,938	(687,379)			(687,379)		1,243,558		466,968	466,968	16,102		L
654111-10-3	NIKON CORP	D	07/15/2016	MORGAN STANLEY	8,600.000	121,594		99,519	116,173	(19,081)			(19,081)	2,427	99,519	11,314	10,761	22,076	754		U
J51699-10-6	NINTENDO CO LTD COM STK	D	07/19/2016	NOMURA SECURITIES INTERNATIONAL INC	1,300.000	371,845		136,674	181,067	(51,382)			(51,382)	6,988	136,674	12,142	223,030	235,171	1,735		U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	09/13/2016	MORGAN STANLEY	18,100.000	815,736		556,085	727,641	(248,470)			(248,470)	76,914	556,085	35,971	223,680	259,651	10,321		L
666807-10-2	NORTHROP GRUMMAN CORP		09/13/2016	Various	2,979.000	645,105		494,028	562,465	(68,437)			(68,437)		494,028		151,078	151,078	5,937		L
K72807-13-2	NOVO-NORDISK B ORD	D	09/13/2016	SOCIETE GENERALE	25,106.000	1,149,032		1,211,949	1,461,453	(517,575)			(517,575)	268,072	1,211,949	(149,454)	86,537	(62,917)	25,904		U
J59399-10-5	NTT DOCOMO, INC	D	09/13/2016	MORGAN STANLEY	33,500.000	840,831		582,013	691,750	(182,857)			(182,857)	73,120	582,013	37,648	221,170	258,819	11,260		U
670346-10-5	NUCOR CORP.		09/13/2016	Various	20,964.000	1,007,078		914,459	588,662	20,721			20,721		914,459		92,619	92,619	18,626		L
681919-10-6	OMNICOM GROUP		09/13/2016	Various	28,820.000	2,387,612		1,997,834	886,206	(161,172)			(161,172)		1,997,834		389,779	389,779	34,635		L
68389X-10-5	ORACLE CORP COM		09/13/2016	Various	57,665.000	2,375,978		2,246,279	210,778	(38,330)			(38,330)		2,246,279		129,698	129,698	14,847		L
Q71610-10-1	ORIGIN ENERGY LTD	D	09/13/2016	MACQUARIE CAPITAL (USA) INC.	49,640.000	190,510		143,003	169,743	(25,025)			(25,025)	(1,715)	143,003	5,768	41,739	47,507	3,246		U
69840W-10-8	PANERA BREAD COMPANY		07/07/2016	JONES TRADING	5,600.000	1,162,376		944,736	1,090,768	(146,032)			(146,032)		944,736		217,640	217,640			L
704326-10-7	PAYCHEX INC		09/13/2016	DEUTSCHE BANK AG	11,030.000	645,318		402,816	583,377	(180,561)			(180,561)		402,816		242,503	242,503	14,339		L
70450Y-10-3	PAYPAL HOLDINGS INC		09/13/2016	DEUTSCHE BANK AG	11,184.000	445,751		324,234	404,861	(80,627)			(80,627)		324,234		121,517	121,517			L
669651-10-0	PEARSON	D	09/13/2016	SOCIETE GENERALE	19,709.000	202,057		224,603	213,801	(4,754)			(4,754)	15,556	224,603	(36,607)	14,060	(22,547)	14,311		U
713448-10-8	PEPSICO INC.		09/13/2016	Various	86,644.000	9,239,004		8,267,812	3,445,841	(456,501)			(456,501)		8,267,812		971,193	971,193	158,300		L
717081-10-3	PFIZER INC		09/13/2016	Various	105,097.000	3,748,798		2,865,679	1,164,598	(319,900)			(319,900)		2,865,684		883,114	883,114	66,279		L
723484-10-1	PINNACLE WEST CAPITAL CORP		08/09/2016	Various	31,015.000	2,443,079		2,221,476							2,221,476		221,603	221,603	9,745		L
723787-10-7	PIONEER NA T RES CO COM		08/18/2016	BARCLAYS	243.000	44,496		25,482							25,482		19,014	19,014	10		L
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	09/13/2016	MORGAN STANLEY	33,000.000	320,740		289,092	303,594	(14,472)			(14,472)	(29)	289,092	(292)	31,940	31,648	11,562		U
693506-10-7	PPG INDUSTRIES INC		09/20/2016	Various	14,414.000	1,459,416		1,407,090	673,261	(58,547)			(58,547)		1,407,090		52,327	52,327	7,711		L
69351T-10-6	PPL CORP		09/13/2016	DEUTSCHE BANK AG	15,645.000	527,960		474,963	533,964	(59,001)			(59,001)		474,963		52,997	52,997	17,796		L
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	C	07/25/2016	DIRECT	0.060			1							1		(1)	(1)			U
74005P-10-4	PRAXAIR INC.		08/16/2016	Various	22,804.000	2,692,314		2,493,955	113,869	(600)			(600)		2,493,955		198,359	198,359	14,580		L
741503-40-3	PRICELINE.COM		09/13/2016	DEUTSCHE BANK AG	158.000	223,715		178,551	201,442	(22,891)			(22,891)		178,551		45,163	45,163			L
742718-10-9	PROCTER & GAMBLE CO		09/13/2016	Various	90,320.000	7,831,128		7,118,456	2,283,117	(276,327)			(276,327)		7,118,456		712,672	712,672	109,664		L
747277-10-1	QLOGIC COR P COM		08/11/2016	GOLDMAN, SACHS & CO.	12,651.000	200,640		129,673	154,342	(24,669)			(24,669)		129,673		70,968	70,968			L
747525-10-3	QUALCOMM INC		09/13/2016	Various	15,770.000	921,232		780,304	788,263	(7,960)			(7,960)		780,304		140,929	140,929	21,476		L
74834L-10-0	QUEST DIAGNOSTICS INC		08/22/2016	JPMORGAN CHASE & CO.	1,151.000	97,812		70,752	81,882	(11,130)			(11,130)		70,752		27,060	27,060	1,358		L
74876Y-10-1	QUINTILES TRANSNATIONAL HOLDINGS I		07/08/2016	CITIGROUP GLOBAL MARKETS	4,505.000	311,892		294,267							294,267		17,626	17,626			L
75281A-10-9	RANGE RESOURCES CORP		09/16/2016	DIRECT	23,246.000	866,859		913,335							913,335		(46,476)	(46,476)			L
755111-50-7	RAYTHEON COMPANY		09/13/2016	Various	20,197.000	2,783,432		2,376,238	185,923	(41,360)			(41,360)		2,376,238		407,194	407,194	30,589		L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	09/13/2016	SOCIETE GENERALE	2,223.000	211,404		189,626	205,796	(38,370)			(38,370)	22,201	189,626	(36,528)	58,306	21,778	4,574		L
G74570-12-1	RELX PLC	D	09/13/2016	SOCIETE GENERALE	41,258.000	769,461		675,330	727,898	(131,113)			(131,113)	78,545	675,330	(130,105)	224,236	94,130	18,938		U
Q81437-10-7	RIO TINTO LTD	D	09/13/2016	MACQUARIE CAPITAL (USA) INC.	18,961.000	686,866		620,661	616,778	(24,571)			(24,571)	39,492	620,661	(13,679)	79,884	66,205	30,226		U
773903-10-9	ROCKWELL AUTOMATION INC		09/13/2016	DEUTSCHE BANK AG	5,449.000	622,137		560,055	559,122	933			933		560,055		62,082	62,082	10,057		L
774341-10-1	ROCKWELL COLLINS INC		07/12/2016	Various	59,325.000	5,073,674		4,977,051	1,645,432	(170,472)			(170,472)		4,977,051		96,623	96,623	25,340		L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	07/14/2016	Various	1,861.000	76,897		62,303	63,931	(8,201)			(8,201)	6,573	62,303	(1,924)	16,519	14,595	1,716		U
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	09/13/2016	SOCIETE GENERALE	33,115.000	314,929		277,105	280,647	(6,250)			(6,250)	6,250	277,105	(34,644)	72,469	37,825			L
G76312-17-5	ROLLS-ROYCE HOLDINGS PREF PLC	D	07/04/2016	TENDER OFFER	11,131,877.000	14,793		17,420							17,420	(2,627)		(2,627)			U
778296-10-3	ROSS STORES, INC.		09/13/2016	DEUTSCHE BANK AG	4,480.000	274,022		145,174	241,069	(95,894)			(95,894)		145,174		128,848	128,848	1,814		L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	09/29/2016	Various	0.910	65,030		79,374							79,374	(14,349)	4	(14,345)			U
F03381-13-8	SAFRAN	D	09/13/2016	SOCIETE GENERALE	4,703.000	339,887		305,833	323,749	(76,315)			(76,315)	58,399	305,833	(37,698)	71,751	34,054	3,475		U
D66992-10-4	SAP AG	D	09/01/2016	UNION BANK OF SWITZERLAND	335.000	29,445		24,995							24,995	(287)	4,737	4,451			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78388J-10-6	SBA COMMUNICATIONS CORP CL A		07/08/2016	CITIGROUP GLOBAL MARKETS	3,050.000	341,587		305,527							305,527		36,060	36,060			L
806857-10-8	SCHLUMBERGER LTD		09/13/2016	Various	6,584.000	513,067		493,313							493,313		19,754	19,754	2,631		L
816851-10-9	SEMPRA ENERGY		07/08/2016	CITIGROUP GLOBAL MARKETS	2,906.000	327,268		307,194							307,194		20,073	20,073	2,194		L
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	09/13/2016	MORGAN STANLEY	11,200.000	476,272		424,026	516,730	(147,324)			(147,324)	54,620	424,026	27,429	24,818	52,247	4,208		U
824348-10-6	SHERWIN WILLIAMS CO		09/13/2016	Various	3,498.000	1,020,437		743,191	587,734	(141,178)			(141,178)		743,191		277,246	277,246	6,928		L
82481R-10-6	SHIRE ADR REPRESENTING PLC	E	07/07/2016	CONVERSION	54.000	10,262		10,262							10,262						L
82669G-10-4	SIGNATURE BK NEW YORK NY		08/18/2016	GOLDMAN, SACHS & CO.	6,313.000	748,513		785,743							785,743		(37,230)	(37,230)			L
828806-10-9	SIMON PPTY GROUP INC		07/08/2016	BANK OF AMERICA/MERRILL LYNCH	1,526.000	331,165		303,267							303,267		27,898	27,898			L
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	09/13/2016	SOCIETE GENERALE	27,891.000	449,413		485,890	496,591	(64,290)			(64,290)	53,589	485,890	(93,611)	57,134	(36,478)	5,245		U
832696-40-5	SMUCKER J M CO COM NEW		09/13/2016	DEUTSCHE BANK AG	3,868.000	527,727		390,762	477,079	(86,317)			(86,317)		390,762		136,965	136,965	8,084		L
833034-10-1	SNAP ON IN C COM		08/08/2016	Various	11,169.000	1,772,352		1,684,783							1,684,783		87,568	87,568	4,503		L
F84941-12-3	SODEXO	D	09/13/2016	SOCIETE GENERALE	6,542.000	752,009		593,656	640,587	(96,932)			(96,932)	50,001	593,656	(24,119)	182,472	158,353	13,732		U
J75963-10-8	SOFTBANK GROUP CORP	D	09/13/2016	MORGAN STANLEY	7,200.000	473,071		330,228	367,437	(64,476)			(64,476)	27,267	330,228	32,498	110,345	142,843	1,287		L
J76379-10-6	SONY CORP NPV	D	09/13/2016	MORGAN STANLEY	6,200.000	201,166		107,139	154,723	(63,939)			(63,939)	16,355	107,139	6,930	87,096	94,027	503		U
842587-10-7	SOUTHERN CO		07/28/2016	Various	10,669.000	573,116		447,031	499,203	(52,171)			(52,171)		447,031		126,085	126,085	11,763		L
844741-10-8	SOUTHWEST AIRLINES CO		08/15/2016	GOLDMAN, SACHS & CO.	19,651.000	723,314		753,002							753,002		(29,688)	(29,688)	467		L
847560-10-9	SPECTRA ENERGY CORP		09/13/2016	DEUTSCHE BANK AG	5,307.000	220,326		139,034	127,050	11,984			11,984		139,034		81,292	81,292	6,448		L
790849-10-3	ST JUDE MEDICAL INC		09/13/2016	DEUTSCHE BANK AG	5,774.000	451,153		325,311	356,660	(7,034)			(7,034)		325,311		125,842	125,842	5,254		L
854502-10-1	STANLEY BLACK & DECKER INC		09/13/2016	Various	25,103.000	3,025,131		2,338,758	585,201	(141,043)			(141,043)		2,338,758		686,373	686,373	26,544		L
855244-10-9	STARBUCKS CORP		09/13/2016	Various	45,033.000	2,501,957		1,844,211	2,377,488	(833,891)			(833,891)		1,844,211		657,746	657,746	19,817		L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/26/2016	Various	22,165.000	1,692,884		1,575,029	1,535,591	166,085			166,085		1,575,029		117,856	117,856	17,307		L
R8413J-10-3	STATOIL ASA CMN STK	D	09/30/2016	Various	0.480	5,650		7,207							7,207	(1,559)	1	(1,558)			U
863667-10-1	STRYKER CORP		08/09/2016	Various	27,061.000	3,176,217		2,621,246	670,004	(2,948)			(2,948)		2,621,246		554,971	554,971	23,306		L
Q8802S-10-3	SUNCORP GROUP LTD	D	09/13/2016	MACQUARIE CAPITAL (USA) INC.	74,920.000	702,836		662,245	661,728	(12,626)			(12,626)	39,330	662,245	(10,856)	51,447	40,591	38,730		U
867914-10-3	SUNTRUST B KS INC COM		09/13/2016	DEUTSCHE BANK AG	19,112.000	836,839		706,859	818,758	(84,257)			(84,257)		706,859		129,980	129,980	14,143		L
H8431B-10-9	SWISS RE LTD	D	09/13/2016	SOCIETE GENERALE	4,238.000	374,120		313,750	415,544	(127,985)			(127,985)	26,191	313,750	(10,250)	70,619	60,369	13,068		L
H84140-11-2	SYNGENTA CHF8.3	D	09/13/2016	SOCIETE GENERALE	1,204.000	531,709		398,990	471,857	(102,609)			(102,609)	29,742	398,990	(13,036)	145,755	132,719	9,012		L
871829-10-7	SYSCO CORP		09/06/2016	Various	169,306.000	8,844,234		7,571,283	665,635	(15,280)			(15,280)		7,571,283		1,272,951	1,272,951	92,174		L
87612E-10-6	TARGET CORP		09/13/2016	DEUTSCHE BANK AG	15,437.000	1,064,157		894,574	1,120,881	(226,306)			(226,306)		894,574		169,583	169,583	26,552		L
H84989-10-4	TE CONNECTIVITY LTD	E	07/08/2016	GOLDMAN, SACHS & CO.	5,091.000	291,110		290,747							290,747		363	363	1,255		L
88031M-10-9	TENARIS SA ADR	F	09/30/2016	ISI GROUP, INC.	1,875.000	53,251		42,091							42,091		11,159	11,159	1,125		L
882508-10-4	TEXAS INST RS INC COM		07/07/2016	BANK OF AMERICA/MERRILL LYNCH	6,334.000	390,975		347,167	347,167						347,167		43,808	43,808	4,814		L
H83949-14-1	THE SWATCH GROUP	D	09/13/2016	SOCIETE GENERALE	4,745.000	1,317,768		1,378,398	1,660,039	209,953			209,953	47,358	1,378,398	1,518	(62,148)	(60,630)	23,567		L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/13/2016	DEUTSCHE BANK AG	1,565.000	227,150		189,631	221,995	(32,364)			(32,364)		189,631		37,519	37,519	704		L
884903-10-5	THOMSON REUTERS CORP	C	09/13/2016	TD SECURITIES	33,322.000	1,349,542		1,235,218	1,257,221	(287,895)			(287,895)	265,892	1,235,218	(151,257)	265,581	114,325	28,986		U
887317-30-3	TIME WARNER INC		09/13/2016	Various	9,223.000	703,385		579,128	596,451	(17,323)			(17,323)		579,128		124,257	124,257	9,332		L
872540-10-9	TJX COMPANIES INC		09/13/2016	Various	24,269.000	1,833,614		1,473,107	974,729	(286,604)			(286,604)		1,473,107		360,507	360,507	12,771		L
J89752-11-7	TOSHIBA CORP NPV	D	09/13/2016	MORGAN STANLEY	290,000.000	933,133		602,267	602,443	(4,996)			(4,996)	4,997	602,267	102,750	228,117	330,866			L
J92676-11-3	TOYOTA MOTOR	D	08/24/2016	Various	5,200.000	313,384		256,656	286,336	(29,641)			(29,641)	11,050	256,656	35,481	21,247	56,728	4,464		L
H8817H-10-0	TRANSOCEAN INC	F	09/13/2016	DEUTSCHE BANK AG	25,765.000	239,790		218,440							218,440		21,350	21,350			L
SB5W3N-D5-3	TRANSOCEAN LTD	D	07/06/2016	EXCHANGE	53,766.000	471,976		473,291	671,403	62,615			62,615	18,983	473,291	(1,315)		(1,315)			U
89417E-10-9	TRAVELERS COS INC		08/08/2016	Various	22,442.000	2,641,348		2,383,711	929,741	(65,691)			(65,691)		2,383,711		257,637	257,637	27,099		L
89969Q-10-4	TUMI HOLDINGS INC		08/02/2016	MERGER	50,536.000	1,351,838		840,414	840,414						840,414		511,424	511,424			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		09/27/2016	Various	57,640.000	1,461,772		1,530,528							1,530,528		(68,756)	(68,756)	4,284		L
G91442-10-6	TYCO INTERNATIONAL PLC	E	09/07/2016	EXCHANGE	48,307.720	1,863,054		1,863,054	1,625,856	249,931			249,931		1,863,054				42,665		L
902494-10-3	TYSON FOODS INC CLASS A		09/13/2016	DEUTSCHE BANK AG	17,827.000	1,307,885		752,118	950,714	(198,595)			(198,595)		752,118		555,767	555,767	8,022		L
904311-10-7	UNDER ARMOUR INC		07/08/2016	CITIGROUP GLOBAL MARKETS	7,811.000	317,860		300,527							300,527		17,334	17,334			L
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	09/13/2016	SOCIETE GENERALE	9,800.000	450,925		395,417	426,947	(108,564)			(108,564)	77,034	395,417	(48,753)	104,260	55,508	8,747		U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	09/13/2016	SOCIETE GENERALE	6,723.000	311,046		272,159	289,988	(35,980)			(35,980)	18,151	272,159	(43,112)	81,999	38,887	7,088		U
V96194-12-7	UNITED OVERSEAS BANK	D	09/30/2016	DISTRIBUTION	0.000	24,911		26,242							26,242	(1,330)		(1,330)			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/13/2016	Various	24,067.000	2,644,654		2,304,658	1,020,230	(1,756)			(1,756)		2,304,658		339,996	339,996	35,291		L
913017-10-9	UNITED TECHNOLOGIES CORP		08/08/2016	Various	17,563.000	1,877,307		1,593,572	165,913	(4,663)			(4,663)		1,593,572		283,735	283,735	17,296		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
91324P-10-2	UNITEDHEALTH GROUP INC		08/09/2016	CITIGROUP GLOBAL MARKETS	9,807.000	1,399,860		1,387,362							1,387,362		12,498	12,498			L
92343V-10-4	VERIZON COMMUNICATIONS		08/09/2016	Various	59,897.000	3,303,272		2,820,797	714,839	(84,039)			(84,039)		2,820,797		482,475	482,475	71,361		L
92553P-20-1	VIACOM INC NEW CL B		09/21/2016	Various	101,486.000	3,673,812		4,195,081	307,218	11,506			11,506		4,195,081		(521,269)	(521,269)	8,957		L
92826C-83-9	VISA INC		07/07/2016	JPMORGAN CHASE & CO.	21,400.000	1,595,753		1,506,284	298,257	(4,853)			(4,853)		1,506,284		89,469	89,469	5,992		L
92927K-10-2	WABCO HOLDINGS INC		07/08/2016	GOLDMAN, SACHS & CO.	2,920.000	258,059		267,384							267,384		(9,325)	(9,325)			L
931427-10-8	WALGREENS BOOTS ALLIANCE		09/13/2016	Various	3,666.000	301,251		228,415	294,807	(82,111)			(82,111)		228,415		72,835	72,835	3,791		L
931142-10-3	WAL-MART STORES		08/08/2016	Various	22,499.000	1,653,420		1,492,879							1,492,879		160,541	160,541	21,761		L
94106L-10-9	WASTE MGMT INC DEL		09/13/2016	Various	47,448.000	3,149,071		2,361,599	1,531,239	(163,728)			(163,728)		2,361,599		787,471	787,471	40,235		L
949746-10-1	WELLS FARGO CO		08/08/2016	CITIGROUP GLOBAL MARKETS	37,834.000	1,834,399		1,771,804							1,771,804		62,595	62,595	14,895		L
958102-10-5	WESTERN DIGITAL CORP.		09/13/2016	DEUTSCHE BANK AG	3,939.000	206,269		143,222							143,222		63,047	63,047	1,970		L
966837-10-6	WHOLE FOODS MKT INC		07/07/2016	CITIGROUP GLOBAL MARKETS	13,460.000	447,079		418,741							418,741		28,339	28,339	3,634		L
Y9586L-10-9	WILMAR INTERNATIONAL	D	09/13/2016	MORGAN STANLEY	370,200.000	850,345		767,652	767,199	(5,581)			(5,581)	6,035	767,652	23,648	59,045	82,693	21,562		U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		07/07/2016	Various	4,004.000	283,301		285,205	290,891	(3,003)			(3,003)		285,205		(1,904)	(1,904)	4,004		L
984121-10-3	XEROX CORP COM		07/08/2016	GOLDMAN, SACHS & CO.	32,404.000	308,319		302,601							302,601		5,718	5,718	2,511		L
G98290-10-2	XL GROUP PLC	R	07/25/2016	Various	17,200.000	565,030		572,932	673,896	(49,192)			(49,192)		572,932		(7,902)	(7,902)	6,880		L
98978V-10-3	ZOETIS INC		09/13/2016	DEUTSCHE BANK AG	11,437.000	575,463		424,041	548,061	(124,021)			(124,021)		424,041		151,422	151,422	3,260		L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	09/13/2016	SOCIETE GENERALE	768.000	202,965		159,160	198,253	(32,932)			(32,932)	22,690	159,160	(12,303)	56,109	43,806			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						496,754,395	XXX	445,664,665	182,704,490	(26,126,935)			(26,126,935)	4,856,945	445,664,682	(2,128,955)	53,218,668	51,089,713	4,821,255	XXX	XXX
464432F-84-2	ISHARES CORE MSCI EAFE ETF	R	09/12/2016	Various	1,072,624.000	58,228,535		55,658,459							55,658,459		2,607,064	2,607,064	1,067,703		L
464286-50-9	ISHARES MSCI CANADA ETF	I	09/12/2016	GOLDMAN, SACHS & CO.	228,869.000	5,759,154		5,609,579							5,609,579		149,575	149,575	44,801		L
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/12/2016	Various	687,819.000	81,562,690		79,695,524							79,695,524		1,867,166	1,867,166	441,383		U
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/12/2016	BANK OF AMERICA/MERRILL LYNCH	111,665.000	13,525,750		12,651,645							12,651,645		874,106	874,106	69,293		L
464287-79-6	ISHARES US ENERGY ETF		07/07/2016	Various	501,185.000	18,805,864		19,074,980							19,074,980		(269,116)	(269,116)	115,883		U
464287-78-8	ISHARES US FINANCIALS ETF TRUST		07/07/2016	Various	203,076.000	17,194,077		17,460,474							17,460,474		(266,397)	(266,397)	71,736		L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/29/2016	Various	1,518,936.000	327,567,283		326,234,086							326,234,086		1,333,197	1,333,197	248,008		L
9299999. Subtotal - Common Stocks - Mutual Funds						522,643,354	XXX	516,384,748							516,384,748		6,295,594	6,295,594	2,058,807	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,019,397,749	XXX	962,049,413	182,704,490	(26,126,935)			(26,126,935)	4,856,945	962,049,430	(2,128,955)	59,514,262	57,385,307	6,880,062	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,019,397,749	XXX	962,049,413	182,704,490	(26,126,935)			(26,126,935)	4,856,945	962,049,430	(2,128,955)	59,514,262	57,385,307	6,880,062	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,019,397,749	XXX	962,049,413	182,704,490	(26,126,935)			(26,126,935)	4,856,945	962,049,430	(2,128,955)	59,514,262	57,385,307	6,880,062	XXX	XXX
9999999 - Totals						6,489,019,150	XXX	6,422,504,652	2,147,234,447	22,074,186	(1,485,039)	2,963,404	17,625,743	4,856,945	6,415,479,745	(2,113,915)	75,690,307	73,576,392	88,153,854	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 78

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(277,041)		(114,167)	(214,995)		(214,995)	(39,440)		39,851			4FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(274,069)		(114,167)	(214,995)		(214,995)	(39,013)		39,424			4FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(76,111)	(117,785)		(117,785)	13,684		(11,539)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(76,111)	(127,981)		(127,981)	3,967		(11,539)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(76,111)	(114,486)		(114,486)	11,873		(11,539)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(76,111)	(122,458)		(122,458)	18,567		(11,539)			1FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2013	12/20/2018		10,000,000	credit event/(1.0000)	427,912		(76,111)	(120,254)		(120,254)	71,241		(61,586)			2FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(38,056)	(98,902)		(98,902)	1,169		14,919			3FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(38,056)	(100,529)		(100,529)	3,067		16,450			3FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(38,056)	(57,001)		(57,001)	3,148		17,484			4FE	0001
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2015	12/20/2016		5,000,000	credit event/(1.0000)	28,121	17,778	(20,278)	(6,839)		(6,839)	(240,226)		(30,806)			2FE	0001
CDS SINGLE SWAP SCDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(174,034)	91,666	(97,917)	(483,746)		(483,746)	(488,453)		10,490			4FE	0001
CDS SINGLE SWAP SCDS (KMI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2015	12/20/2016		7,500,000	credit event/(1.0000)	63,226	30,416	(26,459)	(13,264)		(13,264)	22,669		(69,323)			2FE	0001
CDS SINGLE SWAP SCDS (NUE)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/08/2015	12/20/2017		10,000,000	credit event/(1.0000)	(145,042)	43,889	(31,944)	(108,515)		(108,515)	(69,287)		36,041			2FE	0001
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(114,167)	(410,830)		(410,830)	(66,693)		57,566			3FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2016	06/20/2019		5,000,000	credit event/(5.0000)		862,500	(176,389)	(493,004)		(493,004)	(1,180,056)		(175,447)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/25/2016	12/20/2018		5,000,000	credit event/(1.0000)		204,607	(34,583)	(52,117)		(52,117)	(208,708)		(48,016)			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/26/2016	12/20/2018		5,000,000	credit event/(1.0000)		204,444	(34,444)	(52,117)		(52,117)	(208,733)		(47,828)			1FE	0001
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		18,000,000	credit event/(1.0000)		(307,864)	(120,000)	(323,699)		(323,699)	(86,263)		70,428			2FE	0001
CDS SINGLE SWAP SCDS (LLOYDS)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2016	12/20/2018		25,000,000	credit event/(1.0000)		(212,257)	(166,667)	(255,509)		(255,509)	(91,809)		48,557			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)		1,667,717	(116,181)	(12,660)		(12,660)	(1,456,114)		(224,263)			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		11,700,000	credit event/(1.0000)		369,848	(76,050)	(111,009)		(111,009)	(380,345)		(100,512)			1FE	0001
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)	(76,736)	(150,438)		(150,438)	(15,193)		67,160			4FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(76,111)	(90,403)		(90,403)	41,171		21,398			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(38,056)	(9,756)		(9,756)	79,146		(53,011)			2FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)	(89,593)		(114,167)	(27,908)		(27,908)	(65,332)		13,048			5FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)	211,900		(38,056)	(30,873)		(30,873)	43,164		(30,859)			3FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(38,056)	(46,525)		(46,525)	9,723		24,975			1FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	09/13/2016	06/20/2021		37,500,000	credit event/(5.0000)		(1,382,288)	(88,542)	(1,924,800)		(1,924,800)	(556,206)		13,694			4FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	08/26/2016	06/20/2021		10,000,000	credit event/(5.0000)		(446,000)	329,166	(513,280)		(513,280)	(75,525)		8,245			4FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	09/09/2016	06/20/2021		22,500,000	credit event/(5.0000)		(958,500)	(65,625)	(1,154,880)		(1,154,880)	(206,980)		10,600			4FE	0001
CDS SINGLE SWAP ICE (CDX.NA.HY.26.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	09/09/2016	06/20/2021		50,000,000	credit event/(5.0000)		(2,147,000)	(145,833)	(2,566,400)		(2,566,400)	(443,144)		23,744			4FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(603,455)	(2,163,449)	(2,090,149)	(10,127,959)	XXX	(10,127,959)	(5,594,932)		(353,730)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(603,455)	(2,163,449)	(2,090,149)	(10,127,959)	XXX	(10,127,959)	(5,594,932)		(353,730)			XXX	XXX
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - CDS CS4200321 ON WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (372917AS3)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)	48,609		76,111	14,075		128,694			(7,184)		10,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	416515F*0 - CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (416415HU4, 416415HV2)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		76,111	(15,953)		146,926					10,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C@3 - CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security - (61166WAS0)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)	29,527		38,056	27,542		84,187					5,000,000	2FE	

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CDS SINGLE SWAP CDS (WHR)	963320C#1 - CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security - (745310AD4, 12592BAB0, 156700AW6)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)	29,527		38,056	27,542		84,187					5,000,000	2FE	
CDS CS3529613 ON PFE 100 03/20/2017	717081C80 - CDS CS3529613 ON PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (717081DL4, 677050AE6, 02005NAD2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		76,111	5,354		45,163			(8,554)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	742718G#0 - CDS CS3537285 ON PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (902133AN7, 887317AF2)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		152,222	39,072		90,301			(62,422)		20,000,000	1FE	
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CDS CS3739535 ON CBE-COOPIN 100 09/20/20 due 09/20/2017, CDS attached to Cash Security - (30231GAC6, 24702RAE1)		Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		38,056	8,362		37,237			(6,469)		5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										620,993		494,722	105,992	XXX	616,695			(84,629)		65,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										620,993		494,722	105,992	XXX	616,695			(84,629)		65,000,000	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										17,538	(2,163,449)	(1,595,427)	(10,021,967)	XXX	(9,511,264)	(5,594,932)		(438,358)		65,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										17,538	(2,163,449)	(1,595,427)	(10,021,967)	XXX	(9,511,264)	(5,594,932)		(438,358)		65,000,000	XXX	XXX
BASODA3R8 (0.9826 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2015	11/14/2016		9,582,961	(0.98260 CHF) / 1 USD				(153,487)		(153,487)			(173,762)		16,824		0002
BASODEVG3 (1.4126 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2015	11/23/2016		6,000,000	(1.41259 AUD) / 1 USD				(478,187)		(478,187)			(395,294)		11,539		0002
BASOESEE5 (1.4088 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/15/2016	11/23/2016		3,000,000	(1.40882 AUD) / 1 USD				(230,465)		(230,465)			(230,465)		5,770		0002
BASOEZ251 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		2,525,875	(0.70641 GBP) / 1 USD				154,086		154,086			154,086		19,632		0002
BASOEZ277 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		6,675,525	(0.70641 GBP) / 1 USD				407,226		407,226			407,226		51,885		0002
BASOF7AV6 (0.9618 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/22/2016	11/14/2016		470,441	(0.96175 CHF) / 1 USD				2,597		2,597			2,597		826		0002
BASOFLA03 (0.8395 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2016	04/18/2019		16,259,198	(0.83952 EUR) / 1 USD				182,956		182,956			182,956		129,767		0002
BASOFQZX3 (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2016	04/29/2019		17,285,415	(0.83984 EUR) / 1 USD				178,042		178,042			178,042		138,771		0002
BASOFS7A0 (1,147.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2016	04/27/2017		13,132,171	(1147.50000 KRW)/1 USD				(535,704)		(535,704)			(535,704)		49,686		0002
BASOGGZM8 (0.6742 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/23/2016	06/27/2017		4,000,000	(0.67417 GBP) / 1 USD				473,600		473,600			473,600		17,201		0002

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BAS0GH4R9 (6.691 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2016	12/28/2016		3,000,000	(6.69100 CNH) / 1 USD				6,860		6,860		6,860			7,407		0002
BAS0GHB18 (0.9713 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	11/14/2016		225,215	(0.97133 CHF) / 1 USD				(986)		(986)		(986)			395		0002
BAS0GHDB4 (0.8708 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	04/29/2019		542,914	(0.87077 EUR) / 1 USD				(13,672)		(13,672)		(13,672)			4,359		0002
BAS0GHDD0 (0.7477 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	06/27/2019		7,607,875	(0.74771 GBP) / 1 USD				34,149		34,149		34,149			62,963		0002
BAS0GJAD9 (0.9586 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2016	07/05/2017		3,000,000	(0.95855 CHF) / 1 USD				(16,909)		(16,909)		(16,909)			13,091		0002
BAS0GJAF4 (0.9578 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/30/2016	07/05/2017		4,000,000	(0.95777 CHF) / 1 USD				(19,311)		(19,311)		(19,311)			17,454		0002
BAS0GPLZ4 (32.2 TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	07/11/2016	10/13/2016		5,622,826	(32.20000 TWD) / 1 USD				(167,873)		(167,873)		(167,873)			5,306		0002
BAS0GPM00 (0.9615 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/11/2016	07/05/2017		4,500,000	(0.96152 CHF) / 1 USD				(39,287)		(39,287)		(39,287)			19,636		0002
BAS0H2HC0 (0.9053 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2016	10/24/2016		73,622	(0.90532 EUR) / 1 USD				(1,352)		(1,352)		(1,352)			94		0002
BAS0H2HE6 (6.7105 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2016	10/24/2016		129,583	(6.71046 CNH) / 1 USD				(603)		(603)		(603)			166		0002
BAS0H39R4 (1138 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/26/2016	01/17/2017		1,110,705	(1138.00000 KRW)/1 USD				(35,626)		(35,626)		(35,626)			3,035		0002
BAS0H39V5 (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				(51,320)		(51,320)		(51,320)			43,176		0002
BAS0H65G5 (0.955 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/04/2016	07/05/2017		6,000,000	(0.95504 CHF) / 1 USD				(11,909)		(11,909)		(11,909)			26,182		0002
BAS0H74S8 (0.7655 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2016	11/10/2016		205,786	(0.76550 GBP) / 1 USD				998		998		998			345		0002
BAS0H74U3 (0.8986 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2016	11/10/2016		649,909	(0.89858 EUR) / 1 USD				(7,530)		(7,530)		(7,530)			1,089		0002
BAS0H74Y5 (6.69 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2016	11/10/2016		362,932	(6.68996 CNH) / 1 USD				(154)		(154)		(154)			608		0002
BAS0H8DN7 (1112.5451 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2016	02/21/2017		3,000,000	(1112.54506 KRW)/1 USD				(27,173)		(27,173)		(27,173)			9,422		0002
BAS0H8MW7 (98.7367 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2016	08/22/2017		10,000,000	(98.73670 JPY) / 1 USD				98,417		98,417		98,417			47,253		0002
BAS0H8MX5 (98.7367 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/18/2016	08/22/2017		10,000,000	(98.73450 JPY) / 1 USD				98,635		98,635		98,635			47,253		0002
BAS0H8MZ0 (1.3121 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/18/2016	05/22/2017		20,578,050	(1.31207 AUD) / 1 USD				22,054		22,054		22,054			82,383		0002
BAS0H8NZ9 (0.878 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/18/2016	11/10/2016		1,053,542	(0.87799 EUR) / 1 USD				12,198		12,198		12,198			1,766		0002
BAS0H8PD6 (6.6544 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/18/2016	11/10/2016		2,429,388	(6.65435 CNH) / 1 USD				11,893		11,893		11,893			4,071		0002
BAS0H8PG9 (0.9497 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/18/2016	11/10/2016		1,108,758	(0.94971 CHF) / 1 USD				20,152		20,152		20,152			1,858		0002
BAS0HDME6 (0.8876 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/15/2016	11/10/2016		445,678	(0.88761 EUR) / 1 USD				337		337		337			747		0002
BAS0HFST2 (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				(2,119)		(2,119)		(2,119)			1,705		0002
BAS0HFSU9 1106.85 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2016	01/17/2017		47,142	1106.85000 KRW/(1 USD)				184		184		184			129		0002
BAS0HFT61 0.9649 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2016	11/14/2016		81,495	0.96494 CHF / (1 USD)				(181)		(181)		(181)			143		0002
BAS0HFYY4 (6.717 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2016	12/28/2016		12,436,142	(6.71703 CNH) / 1 USD				(19,737)		(19,737)		(19,737)			30,705		0002
BAS0HFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		272,158	(0.84947 EUR) / 1 USD				(203)		(203)		(203)			2,185		0002
BAS0HGTG7 (0.7702 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2016	11/10/2016		204,519	(0.77024 GBP) / 1 USD				(268)		(268)		(268)			343		0002

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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 Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BASOHGTH5 0.8899 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2016	11/10/2016		1,039,446	0.88989 EUR / (1 USD)				1,884		1,884		1,884			1,742		0002
BASOHGTJ1 0.7701 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2016	11/10/2016		204,565	0.77007 GBP / (1 USD)				222		222		222			343		0002
BASOHGTP7 0.8899 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2016	11/10/2016		656,255	0.88989 EUR / (1 USD)				1,190		1,190		1,190			1,100		0002
BASOHGTQ5 (0.8903 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2016	11/10/2016		1,694,978	(0.89027 EUR) / 1 USD				(3,796)		(3,796)		(3,796)			2,840		0002
BASOHGTS1 (0.9648 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2016	11/10/2016		1,091,471	(0.96475 CHF) / 1 USD				2,881		2,881		2,881			1,829		0002
BASOHGTT9 6.682 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2016	11/10/2016		363,364	6.68200 CNH / (1 USD)				(278)		(278)		(278)			609		0002
BASOHGTU6 0.964 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2016	11/10/2016		1,092,312	0.96401 CHF / (1 USD)				(3,721)		(3,721)		(3,721)			1,830		0002
BASOHGTV4 (6.6873 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2016	11/10/2016		2,780,478	(6.68734 CNH) / 1 USD				(92)		(92)		(92)			4,659		0002
BASOHGTW2 6.682 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2016	11/10/2016		2,419,336	6.68200 CNH / (1 USD)				(1,850)		(1,850)		(1,850)			4,054		0002
1229999. Subtotal - Forwards - Hedging Other													(113,230)	XXX	(113,230)		(50,612)			896,176	XXX	XXX
BASOGJAE7 8.4378 SEK / (1 USD)	81607#AC7 - BASOGJAE7 8.4378 SEK / (1 USD) due 11/07/2016, FX FORWARD attached to Cash Security - (912828S68, 912828S68)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/30/2016	11/07/2016		4,000,000	8.43779 SEK / (1 USD)						(53,766)					6,453		
BASOGPM18 8.5238 SEK / (1 USD)	81607#AC7 - BASOGPM18 8.5238 SEK / (1 USD) due 11/07/2016, FX FORWARD attached to Cash Security - (912828S68, 912828S68)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/11/2016	11/07/2016		4,500,000	8.52379 SEK / (1 USD)						(15,277)					7,260		
BASOH23Z4 8.5693 SEK / (1 USD)	81607#AC7 - BASOH23Z4 8.5693 SEK / (1 USD) due 11/07/2016, FX FORWARD attached to Cash Security - (912828S68)		Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2016	11/07/2016		15,568,335	8.56930 SEK / (1 USD)						29,898					25,116		
BASOH88R4 3.2735 BRL / (1 USD)	05581*AH9 - BASOH88R4 3.2735 BRL / (1 USD) due 11/18/2016, FX FORWARD attached to Cash Security - (912828R77, 912828R77)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/16/2016	11/18/2016		7,066,935	3.27350 BRL / (1 USD)						(38,112)					12,947		
BASOH88T0 3.2735 BRL / (1 USD)	05581*AH9 - BASOH88T0 3.2735 BRL / (1 USD) due 11/18/2016, FX FORWARD attached to Cash Security - (912828R77, 912828R77)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/16/2016	11/18/2016		7,632,338	3.27350 BRL / (1 USD)						(41,162)					13,982		
BASOH8N30 14.0887 ZAR / (1 USD)	98914*AF6 - BASOH8N30 14.0887 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security - (912828R77, 912828R77)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/18/2016	05/22/2017		12,409,657	14.08870 ZAR / (1 USD)						(244,225)					49,681		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BASOH8NB2 14.055 ZAR / (1 USD)	98914*AF6 - BASOH8NB2 14.055 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security - (912828R77, 912828R77)		Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	08/18/2016	05/22/2017		6,090,715	14.05500 ZAR / (1 USD)						(134,064)					24,384		
BASOHDR50 19.9271 MXN / (1 USD)	PENDING - BASOHDR50 19.9271 MXN / (1 USD) due 03/21/2017, FX FORWARD attached to Cash Security - (912828S68, 912828S68)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/16/2016	03/21/2017		14,300,000	19.92707 MXN / (1 USD)						148,431					49,082		
BASOHDR68 19.8767 MXN / (1 USD)	PENDING - BASOHDR68 19.8767 MXN / (1 USD) due 03/21/2017, FX FORWARD attached to Cash Security - (912828S68, 912828S68)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2016	03/21/2017		15,000,000	19.87667 MXN / (1 USD)						117,521					51,485		
1239999. Subtotal - Forwards - Replication														XXX	(230,756)					240,390	XXX	XXX
1269999. Subtotal - Forwards													(113,230)	XXX	(343,986)		(50,612)			1,136,566	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(603,455)	(2,163,449)	(2,090,149)	(10,241,190)	XXX	(10,241,190)	(5,594,932)	(50,612)	(353,730)		896,176	XXX	XXX
1419999. Subtotal - Replication										620,993		494,722	105,992	XXX	385,939			(84,629)		65,240,390	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										17,538	(2,163,449)	(1,595,427)	(10,135,198)	XXX	(9,855,251)	(5,594,932)	(50,612)	(438,358)		66,136,566	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	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.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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 Quarter-end (b)	Value of One (1) Point
ESZ6	11	550	FUTURE S&P500 EMINI DEC 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2016	CME	09/14/2016	2,122.2500	2,160.4000	6,545		20,983				20,983	50,820	100/100	50
FAZ6	113	11,300	FUTURE S&P MID 400 EMINI DEC 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2016	CME	09/14/2016	1,514.0000	1,549.6000	152,550		402,280				402,280	770,660	100/100	100
MFSZ6	236	11,800	FUTURE EMINI MSCI EAFE INDEX DEC 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2016	ICE	09/14/2016	1,668.1000	1,706.7000	178,180		455,480				455,480	1,298,000	100/100	50
RTAZ6	292	29,200	FUTURE RUSSELL 2000 EMINI ICE DEC 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2016	ICE	09/14/2016	1,208.5500	1,248.3000	353,320		1,160,700				1,160,700	1,734,480	100/100	100
SPZ6	133	33,250	FUTURE S&P 500 DEC 16	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2016	CME	09/14/2016	2,122.2500	2,160.4000	395,675		1,268,488				1,268,488	1,745,625	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												1,086,270		3,307,930				3,307,930	5,599,585	XXX	XXX
1329999. Subtotal - Long Futures												1,086,270		3,307,930				3,307,930	5,599,585	XXX	XXX
ESZ6	693	34,650	FUTURE S&P500 EMINI DEC 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2016	CME	09/30/2016	2,119.2200	2,160.4000	(407,652)					(1,426,723)	(1,426,723)	3,201,660	0001	50
MESZ6	1,660	83,000	FUTURE MSCI EMER MKT MINI DEC 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2016	ICE	09/12/2016	892.5000	912.5000	(464,800)					(1,660,000)	(1,660,000)	4,108,500	0001	50
1349999. Subtotal - Short Futures - Hedging Other												(872,452)					(3,086,723)	(3,086,723)	7,310,160	XXX	XXX
1389999. Subtotal - Short Futures												(872,452)					(3,086,723)	(3,086,723)	7,310,160	XXX	XXX
1399999. Subtotal - Hedging Effective												1,086,270		3,307,930				3,307,930	5,599,585	XXX	XXX
1409999. Subtotal - Hedging Other												(872,452)					(3,086,723)	(3,086,723)	7,310,160	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												213,818		3,307,930			(3,086,723)	221,208	12,909,745	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	7,450,000	(2,100,000)	5,350,000
Total Net Cash Deposits	7,450,000	(2,100,000)	5,350,000

(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 as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	8,657,930		8,657,930	1,086,270	(872,452)	1,086,270	12,909,745	12,909,745
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		153,500	(1,087,946)		443,614	(1,071,993)		20,153,256	19,218,810
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(255,509)			(255,509)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y		8,362	(541,895)		37,237	(541,895)		5,000,000	4,466,467
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(97,242)			(97,242)			
GOLDMAN SACHS BANK USA	KD3XUN7O6T14HNAYLU02	Y	Y		1,618,890	(1,655,429)		1,972,978	(1,762,583)	210,394	40,791,070	40,754,531
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			(787,517)			(787,517)			
HSBC	1IE8VN30JCEQV1H4R804	Y	Y			(167,873)			(301,937)		29,690	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		3,218	(1,038,274)		120,739	(1,323,661)		143,136	
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y			(163,126)			(163,126)			
0299999. Total NAIC 1 Designation					1,783,969	(5,794,811)		2,574,568	(6,305,463)	210,394	66,117,151	64,439,807
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		48,537	(13,533)	35,004	48,537	(13,533)	35,004	19,415	19,415
0399999. Total NAIC 2 Designation					48,537	(13,533)	35,004	48,537	(13,533)	35,004	19,415	19,415
0899999. Aggregate Sum of Central Clearing houses						(6,159,360)			(6,159,360)			
0999999 - Gross Totals					10,490,436	(11,967,704)	8,692,934	3,709,375	(13,350,808)	1,331,669	79,046,311	77,368,967
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					10,490,436	(11,967,704)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	912828-RT-9	TREASURY NOTE	475,636	470,000	468,467	11/30/2018	V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Treasury	912828-RT-9	TREASURY NOTE	2,661,539	2,630,000	2,621,419	11/30/2018	V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-N5-5	TREASURY NOTE	3,291,533	3,280,000	3,276,952	12/31/2017	V
JPMORGAN CHASE BANK, N.A. (ICE, CME)		Cash		CASH	5,350,000	5,350,000	5,350,000		I
JPMORGAN CHASE BANK, N.A. (ICE)		Cash		CASH	9,858,376	9,858,376	9,858,376		IV
0199999 - Total					21,637,084	21,588,376	21,575,214	XXX	XXX

Collateral Pledged to Reporting Entity

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
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 Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		18,556,348	18,556,348	10/03/2016
9099999. Total - Cash (Schedule E Part 1 type)				18,556,348	18,556,348	XXX
9999999 - Totals				18,556,348	18,556,348	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (3,317,352) Book/Adjusted Carrying Value $ (3,317,352)
2. Average balance for the year to date Fair Value $ 20,959,723 Book/Adjusted Carrying Value $ 20,959,723
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 18,556,348 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
281020-AF-4	EDISON INTERNATIONAL		1FE	7,153,741	7,175,003	09/15/2017
824348-AP-1	SHERWIN-WILLIAMS CO		1FE	8,384,409	8,396,056	12/15/2017
021441-AE-0	ALTERA CORP		1FE	10,264,690	10,097,209	11/15/2018
02665W-AA-9	AMERICAN HONDA FINANCE CORPORATION		1FE	14,000,532	14,000,000	10/07/2016
097014-AM-6	BOEING CAPITAL CORP		1FE	5,155,360	5,011,829	08/15/2018
141781-BA-1	CARGILL INC		1FE	16,056,768	15,997,299	03/01/2017
17275R-AK-8	CISCO SYSTEMS INC		1FE	15,149,625	14,997,124	03/14/2017
191216-BF-6	COCA-COLA CO		1FE	29,332,775	28,982,301	11/01/2018
19416Q-DU-1	COLGATE-PALMOLIVE CO		1FE	20,203,080	19,990,804	05/01/2017
24422E-QZ-5	JOHN DEERE CAPITAL CORP		1FE	15,246,600	14,976,347	09/18/2017
24422E-SE-0	JOHN DEERE CAPITAL CORP		1FE	14,445,794	14,445,000	10/11/2016
369604-BC-6	GENERAL ELECTRIC CO		1FE	5,241,020	5,108,392	12/06/2017
437076-BB-7	HOME DEPOT INC		1FE	29,631,214	28,983,571	09/10/2018
459200-GJ-4	IBM CORP		1FE	25,562,272	25,100,421	09/14/2017
58933Y-AN-5	MERCK & CO INC		1FE	20,007,240	20,000,000	02/10/2017
774341-AD-3	ROCKWELL COLLINS INC.		1FE	15,009,840	15,000,000	12/15/2016
801060-AB-0	SANOFI		1FE	29,558,823	29,459,582	04/10/2018
880591-EA-6	TENN VALLEY AUTHORITY		1	10,264,702	10,192,465	07/18/2017
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		1FE	10,146,340	9,998,980	10/24/2018
91324P-CF-7	UNITEDHEALTH GROUP INC		1FE	12,034,836	11,993,304	12/15/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				312,849,662	309,905,686	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				312,849,662	309,905,686	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations				312,849,662	309,905,686	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 Bonds				312,849,662	309,905,686	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			4,916	4,916	12/31/2017
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			13,536,030	13,536,030	12/31/2017
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			36,174,728	36,174,728	12/31/2017
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			1,473	1,473	12/31/2017
85749P-10-1	STATE STREET CL INST LIQUID RSV			362	362	12/31/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				49,717,510	49,717,510	XXX
00038B-K4-2	ABB TREASURY CENTER USA INC			18,499,223	18,499,306	10/04/2016
03028T-KU-1	AMERICAN TRANSMISSION CO			11,895,692	11,895,359	10/28/2016
04956L-K3-2	ATMOS ENERGY CORP			4,262,868	4,262,841	10/03/2016
04956L-KQ-1	ATMOS ENERGY CORP			9,497,103	9,496,055	10/24/2016
15200K-K3-4	CENTERPOINT ENERGY RESOURCES CORP			4,999,725	4,999,817	10/03/2016
19422F-KU-9	COLLATERALIZED CP CO LLC			6,427,197	6,426,865	10/28/2016
23102U-K5-0	CUMMINS INC			3,999,788	3,999,800	10/05/2016
29287A-KH-2	ENGIE SA			3,999,176	3,998,800	10/17/2016
37362H-K4-7	GEORGIA TRANSMISSION CORP			8,999,658	8,999,648	10/04/2016
45856W-K7-3	INTERCONTINENTAL EXCHANGE INC			2,801,961	2,802,785	10/07/2016
45856W-KR-9	INTERCONTINENTAL EXCHANGE INC			11,500,736	11,501,415	10/25/2016
60856R-K3-2	MOLEX ELECTRONICS TECH			1,999,880	1,999,913	10/03/2016
60856R-K5-7	MOLEX ELECTRONICS TECH			5,249,470	5,249,551	10/05/2016
65475J-K4-8	NISOURCE FINANCE CORP			999,919	999,921	10/04/2016
65475J-K5-5	NISOURCE FINANCE CORP			5,499,445	5,499,409	10/05/2016
69372A-KR-2	PACCAR FINANCIAL CORP.			2,364,246	2,364,291	10/25/2016
72018T-K4-6	PIEDMONT NATURAL GAS COMPANY INC.			6,499,727	6,499,691	10/04/2016
72018T-K6-1	PIEDMONT NATURAL GAS COMPANY INC.			4,059,740	4,059,696	10/06/2016
7426M4-K7-1	PRIVATE EXPORT FUNDING CORPORATION			3,999,696	3,999,693	10/07/2016
81685L-K6-1	SEMPRA ENERGY GLOBAL ENTERPRISES			1,699,793	1,699,832	10/06/2016
91842L-KB-9	VW CREDIT INC			3,999,072	3,999,111	10/11/2016
03028T-KB-3	AMERICAN TRANSMISSION CO			2,099,738	2,099,726	10/11/2016
28504G-KB-1	ELECTRICITE DE FRANCE			3,766,224	3,766,288	10/11/2016
29287A-KR-0	ENGIE SA			5,498,246	5,497,543	10/25/2016
90220L-K4-9	TYCO INTERNATIONAL HOLDING SARL			2,499,798	2,499,848	10/04/2016
92240E-K5-4	VECTREN UTILITY HOLDINGS INC.			2,999,733	2,999,787	10/05/2016
03040L-K6-5	AMERICAN WATER CAPITAL CORP.			3,499,629	3,499,684	10/06/2016
04956L-K5-7	ATMOS ENERGY CORP			1,299,931	1,299,903	10/05/2016
14912D-L2-3	CATERPILLAR FINANCIAL SERVICES COR			12,589,574	12,589,738	11/02/2016
30040X-K6-2	EVERSOURCE ENERGY			19,997,884	19,998,278	10/06/2016
65475J-K3-0	NISOURCE FINANCE CORP			2,481,851	2,481,887	10/03/2016
68236A-KD-1	ONE GAS INC			3,999,032	3,999,053	10/13/2016
81685L-KD-6	SEMPRA ENERGY GLOBAL ENTERPRISES			15,335,734	15,336,216	10/13/2016
83701L-K6-7	SOUTH CAROLINA FUEL CO			749,909	749,919	10/06/2016
92780J-KL-4	VIRGINIA ELECTRIC AND POWER COMPAN			5,862,730	5,862,802	10/20/2016
00856B-K7-4	AGRIUM INC			569,918	569,931	10/07/2016
03040L-K3-2	AMERICAN WATER CAPITAL CORP.			2,999,844	2,999,883	10/03/2016
03040L-KJ-7	AMERICAN WATER CAPITAL CORP.			2,499,138	2,499,233	10/18/2016
2635J4-K5-0	EI DU PONT DE NEMOURS & CO			1,599,845	1,599,868	10/05/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				213,602,869	213,603,387	XXX
9999999 - Totals				576,170,041	573,226,583	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 305,321,124 Book/Adjusted Carrying Value $ 302,384,381
2. Average balance for the year to date Fair Value $ 327,488,022 Book/Adjusted Carrying Value $ 326,959,776

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America N.A.	New York, New York					(845,321,294)	(839,415,058)	(837,935,063)	XXX
Bank of New York Mellon	New York, New York		0.010	908	372	41,127,538	58,762,057	39,808,768	XXX
Bank of Oklahoma	Tulsa, Oklahoma					1,027,163	564,572	576,667	XXX
CitiBank N.A.	New York, New York		0.050	1		17,569,512	5,067,700	14,466,578	XXX
Fifth Third Bank	Cincinnati, Ohio					2,315,842	1,246,718	902,642	XXX
First Hawaiian Bank	Honolulu, Hawaii					254,781	315,286	390,357	XXX
Manufactureres and Traders Trust Co.	Baltimore, Maryland					1,357,475	674,976	729,699	XXX
Branch Banking and Trust Co.	Richmond, Virginia					27,922,411	1,275,871	2,731,559	XXX
Capital One N.A.	New Orleans, Louisiana					15,309,489	1,485,228	1,210,882	XXX
Huntington National Bank	Columbus, Ohio					589,099	819,514	424,911	XXX
JP Morgan Chase Bank N.A.	New York, New York		0.080	22	8	131,933,384	(247,553)	24,098,556	XXX
KeyBank National Association	Cleveland, Ohio					22,248,653	5,390,167	5,366,531	XXX
HSBC Bank USA	Buffalo, New York					1,483,708	403,350	437,850	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					2,132,576	51,061		XXX
Regions Bank	Birmingham, Alabama					1,979,978	1,512,077	2,915,233	XXX
US Bank N.A.	St. Paul, Minnesota					4,825,334	1,562,898	2,904,281	XXX
Wells Fargo Bank N.A.	Charlotte, North Carolina					(71,434,707)	(68,469,913)	(76,806,687)	XXX
Northrim Bank	Anchorage, Alaska		0.200	117		266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,047	380	(644,412,348)	(828,734,341)	(817,510,527)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	1,047	380	(644,412,348)	(828,734,341)	(817,510,527)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	1,047	380	(644,412,348)	(828,734,341)	(817,510,527)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
PRIVATE EXPORT FUNDING CORPORATION		09/07/2016		10/07/2016	3,999,693		1,227
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					3,999,693		1,227
3199999. Total - U.S. Special Revenues Bonds					3,999,693		1,227
ABB TREASURY CENTER USA INC		09/22/2016		10/04/2016	18,499,306		2,081
AGRIUM INC		09/28/2016		10/07/2016	569,931		35
AMERICAN TRANSMISSION CO		09/13/2016		10/11/2016	2,099,726		494
AMERICAN TRANSMISSION CO		09/23/2016		10/28/2016	11,895,359		1,375
AMERICAN WATER CAPITAL CORP.		08/31/2016		10/03/2016	2,999,883		1,808
AMERICAN WATER CAPITAL CORP.		09/08/2016		10/06/2016	3,499,684		1,453
AMERICAN WATER CAPITAL CORP.		09/13/2016		10/18/2016	2,499,233		813
ATMOS ENERGY CORP		09/30/2016		10/03/2016	4,262,841		1,894
ATMOS ENERGY CORP		09/02/2016		10/05/2016	1,299,903		702
ATMOS ENERGY CORP		09/20/2016		10/24/2016	9,496,055		1,887
CATERPILLAR FINANCIAL SERVICES COR		09/30/2016		11/02/2016	12,589,738		164
CENTERPOINT ENERGY RESOURCES CORP		09/30/2016		10/03/2016	4,999,817		92
COLLATERALIZED CP CO LLC		09/27/2016		10/28/2016	6,426,865		464
CUMMINS INC		09/09/2016		10/05/2016	3,999,800		1,100
EI DU PONT DE NEMOURS & CO		09/22/2016		10/05/2016	1,599,868		296
ELECTRICITE DE FRANCE		09/27/2016		10/11/2016	3,766,288		285
ENGIE SA		09/21/2016		10/17/2016	3,998,800		1,014
ENGIE SA		09/26/2016		10/25/2016	5,497,543		512
EVERSOURCE ENERGY		09/30/2016		10/06/2016	19,998,278		344
GEORGIA TRANSMISSION CORP		09/02/2016		10/04/2016	8,999,648		3,408
INTERCONTINENTAL EXCHANGE INC		09/08/2016		10/07/2016	2,802,785		824
INTERCONTINENTAL EXCHANGE INC		09/26/2016		10/25/2016	11,501,415		1,413
MOLEX ELECTRONICS TECH		09/21/2016		10/03/2016	1,999,913		433
MOLEX ELECTRONICS TECH		09/21/2016		10/05/2016	5,249,551		1,123
NISOURCE FINANCE CORP		09/30/2016		10/03/2016	2,481,887		57
NISOURCE FINANCE CORP		09/28/2016		10/04/2016	999,921		79
NISOURCE FINANCE CORP		09/23/2016		10/05/2016	5,499,409		1,369
ONE GAS INC		09/28/2016		10/13/2016	3,999,053		237
PACCAR FINANCIAL CORP.		09/23/2016		10/25/2016	2,364,291		237
PIEDMONT NATURAL GAS COMPANY INC.		09/27/2016		10/04/2016	6,499,691		412
PIEDMONT NATURAL GAS COMPANY INC.		09/29/2016		10/06/2016	4,059,696		122
SEMPRA ENERGY GLOBAL ENTERPRISES		09/28/2016		10/06/2016	1,699,832		101
SEMPRA ENERGY GLOBAL ENTERPRISES		09/30/2016		10/13/2016	15,336,216		315
SOUTH CAROLINA FUEL CO		09/22/2016		10/06/2016	749,919		146
TYCO INTERNATIONAL HOLDING SARL		09/26/2016		10/04/2016	2,499,848		253
VW CREDIT INC		09/28/2016		10/11/2016	3,999,111		267
VECTREN UTILITY HOLDINGS INC.		09/30/2016		10/05/2016	2,999,787		53
VIRGINIA ELECTRIC AND POWER COMPAN		09/15/2016		10/20/2016	5,862,802		1,851
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					209,603,694		29,511
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					209,603,694		29,511
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					213,603,387		30,738
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					213,603,387		30,738
8699999 - Total Cash Equivalents					213,603,387		30,738