PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 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 8TH day of AUGUST 2016

MIGUEL SAUCEDO
NOTARY
11/04/2016

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

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

MIGUEL SAUCEDO
OFFICIAL SEAL
Notary Public - State of Illinois
My Commission Expires
November 04, 2016

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	24,070,923,948		24,070,923,948	25,036,009,077
2. Stocks:				
2.1 Preferred stocks	55,508,998		55,508,998	68,348,329
2.2 Common stocks	7,879,278,948	4,981,858	7,874,297,090	7,630,304,094
3. Mortgage loans on real estate:				
3.1 First liens	312,854,141		312,854,141	295,717,767
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	254,179,205		254,179,205	264,471,873
4.2 Properties held for the production of income (less $ ..... encumbrances)	75,487,501		75,487,501	77,061,260
4.3 Properties held for sale (less $ ..... encumbrances)	1,538,458		1,538,458	2,000,000
5. Cash ($ (771,054,913)), cash equivalents ($ 1,339,876,740) and short-term investments ($ 362,592,507)	931,414,334		931,414,334	242,676,421
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	8,797,871		8,797,871	12,312,619
8. Other invested assets	3,493,015,616	44,272,897	3,448,742,719	3,253,647,695
9. Receivables for securities	438,853,074		438,853,074	67,580,434
10. Securities lending reinvested collateral assets	28,230,484		28,230,484	21,873,700
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	37,550,082,578	49,254,755	37,500,827,823	36,972,003,268
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	209,634,128		209,634,128	217,491,794
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,213,438,154	9,856,186	1,203,581,968	1,178,785,350
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,307,524,084	2,357,162	3,305,166,922	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	56,463,837		56,463,837	63,916,351
16.2 Funds held by or deposited with reinsured companies	190,954	112,509	78,445	539,028
16.3 Other amounts receivable under reinsurance contracts	117,809		117,809	11
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	95,154,343		95,154,343	
18.2 Net deferred tax asset	1,351,424,869	174,959,630	1,176,465,239	1,194,417,506
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	341,208,776	271,446,534	69,762,242	65,294,001
21. Furniture and equipment, including health care delivery assets ($ .....)	292,629,691	292,629,691		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	196,636,839		196,636,839	171,126,777
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	247,652,025	180,249,733	67,402,292	58,750,224
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	44,862,158,087	980,866,200	43,881,291,887	43,271,169,901
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	44,862,158,087	980,866,200	43,881,291,887	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	62,435,822	4,872	62,430,950	54,496,176
2502. Prepaid assessments	82,390,079	79,473,690	2,916,389	3,056,715
2503. Collateral	1,971,620		1,971,620	864,000
2598. Summary of remaining write-ins for Line 25 from overflow page	100,854,504	100,771,171	83,333	333,333
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	247,652,025	180,249,733	67,402,292	58,750,224

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 4,093,841,732)	12,683,407,994	12,113,006,788
2.	Reinsurance payable on paid losses and loss adjustment expenses	987,412	632,298
3.	Loss adjustment expenses	3,540,376,933	3,392,316,422
4.	Commissions payable, contingent commissions and other similar charges	188,617,472	176,134,068
5.	Other expenses (excluding taxes, licenses and fees)	772,726,531	893,174,398
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	63,841,854	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 $ 167,670,182 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)	9,710,510,689	9,781,900,159
10.	Advance premium	342,021,446	292,057,689
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,078,203	1,089,592
13.	Funds held by company under reinsurance treaties	2,080,520	2,599,527
14.	Amounts withheld or retained by company for account of others	32,425,638	30,516,762
15.	Remittances and items not allocated	30,348,060	16,595,990
16.	Provision for reinsurance (including $ certified)	48,826,953	42,809,269
17.	Net adjustments in assets and liabilities due to foreign exchange rates	4,905	15,532
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	236,330,990	224,950,750
20.	Derivatives	12,752,151	3,274,964
21.	Payable for securities	625,697,972	117,997,778
22.	Payable for securities lending	301,425,067	289,636,140
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	431,866,491	359,288,309
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	29,025,327,281	27,952,897,659
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	29,025,327,281	27,952,897,659
29.	Aggregate write-ins for special surplus funds	39,212,531	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	3,388,286,897	3,369,449,309
35.	Unassigned funds (surplus)	11,424,561,878	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)	14,855,964,606	15,318,272,242
38.	Totals (Page 2, Line 28, Col. 3)	43,881,291,887	43,271,169,901
	DETAILS OF WRITE-INS		
2501.	Accounts payable	235,166,579	185,205,291
2502.	Reserve for uncashed checks	116,691,540	122,342,632
2503.	Commitment to invest in limited partnership - letter of credit	44,276,831	44,276,831
2598.	Summary of remaining write-ins for Line 25 from overflow page	35,731,541	7,463,555
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	431,866,491	359,288,309
2901.	Deferred gain on sale/leaseback	34,477,521	36,439,125
2902.	SCOR retroactive reinsurance account	4,735,010	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)	39,212,531	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 $ 3,150,802,933)	3,291,036,365	3,511,123,341	6,904,393,509
	1.2 Assumed (written $ 11,052,313,135)	10,986,876,968	10,240,170,495	20,957,176,983
	1.3 Ceded (written $ 193,697,634)	197,105,429	216,350,783	416,738,078
	1.4 Net (written $ 14,009,418,434)	14,080,807,904	13,534,943,053	27,444,832,414
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 9,000,840,389):			
	2.1 Direct	1,725,112,638	1,875,845,994	3,486,148,710
	2.2 Assumed	7,419,219,967	6,392,251,313	12,935,915,158
	2.3 Ceded	146,408,607	114,455,338	103,815,764
	2.4 Net	8,997,923,998	8,153,641,970	16,318,248,104
3.	Loss adjustment expenses incurred	1,656,671,959	1,492,685,216	2,918,123,508
4.	Other underwriting expenses incurred	3,537,237,480	3,647,441,471	7,075,191,705
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	14,191,833,437	13,293,768,656	26,311,563,316
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(111,025,533)	241,174,397	1,133,269,097
	INVESTMENT INCOME			
9.	Net investment income earned	524,352,786	591,732,190	1,411,718,053
10.	Net realized capital gains (losses) less capital gains tax of $ (33,015,601)	(69,199,797)	33,565,218	(229,249,572)
11.	Net investment gain (loss) (Lines 9 + 10)	455,152,989	625,297,408	1,182,468,481
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 52,376,620)	(52,376,620)	(44,342,543)	(98,007,245)
13.	Finance and service charges not included in premiums	116,658,812	114,342,285	219,986,007
14.	Aggregate write-ins for miscellaneous income	(4,342,765)	(1,445,923)	(11,462,179)
15.	Total other income (Lines 12 through 14)	59,939,427	68,553,819	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)	404,066,883	935,025,624	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)	404,066,883	935,015,688	2,426,244,225
19.	Federal and foreign income taxes incurred	132,253,389	290,784,945	720,806,343
20.	Net income (Line 18 minus Line 19)(to Line 22)	271,813,494	644,230,743	1,705,437,881
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,318,272,241	16,265,562,743	16,265,562,743
22.	Net income (from Line 20)	271,813,494	644,230,743	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 $ 83,514,352	276,443,441	165,053,441	(199,942,933)
25.	Change in net unrealized foreign exchange capital gain (loss)	35,852,210	(43,222,499)	(48,295,499)
26.	Change in net deferred income tax	7,301,044	32,644,811	65,509,557
27.	Change in nonadmitted assets	23,875,272	(108,588,853)	(300,308,888)
28.	Change in provision for reinsurance	(6,017,684)	(7,254,373)	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	18,837,588	42,102,582	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	(1,089,797,000)	(1,698,455,000)	(2,313,455,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(616,000)	532,379	89,424,000
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(462,307,635)	(972,956,769)	(947,290,501)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,855,964,606	15,292,605,974	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	(4,008,523)	(87,027)	(36,798)
1402.	Allocated share of loss on sale of fixed assets	(1,227,084)	(1,053,338)	(10,101,691)
1403.	Fines and penalties	892,842	(305,558)	(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)	(4,342,765)	(1,445,923)	(11,462,179)
3701.	Transition obligation for postretirement benefits	(616,000)	532,379	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)	(616,000)	532,379	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	14,101,814,345	13,659,707,251	27,658,395,789
2. Net investment income	597,853,069	656,318,189	1,428,731,125
3. Miscellaneous income	59,939,427	68,553,819	110,516,582
4. Total (Lines 1 to 3)	14,759,606,841	14,384,579,259	29,197,643,497
5. Benefit and loss related payments	8,420,070,278	7,637,570,186	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	5,177,236,671	5,200,387,903	9,950,668,958
8. Dividends paid to policyholders		9,936	9,936
9. Federal and foreign income taxes paid (recovered) net of $ (33,015,601) tax on capital gains (losses)	305,598,822	560,877,943	930,963,376
10. Total (Lines 5 through 9)	13,902,905,770	13,398,845,968	26,439,121,213
11. Net cash from operations (Line 4 minus Line 10)	856,701,070	985,733,291	2,758,522,283
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,211,484,240	13,427,289,072	20,968,796,541
12.2 Stocks	1,866,818,650	1,545,037,167	2,850,980,097
12.3 Mortgage loans	2,878,785	39,087,866	86,030,960
12.4 Real estate		2,437	48,950
12.5 Other invested assets	153,506,443	322,411,102	563,048,082
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	179,770	(340,299)	(710,153)
12.7 Miscellaneous proceeds	3,514,748	62,463,846	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,238,382,636	15,395,951,191	24,468,194,477
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,268,311,855	12,363,928,144	20,213,743,021
13.2 Stocks	1,959,553,035	1,436,360,727	3,420,420,697
13.3 Mortgage loans	20,000,000	12,000,000	12,000,000
13.4 Real estate	1,992,037	50,347,236	131,542,307
13.5 Other invested assets	373,602,380	315,703,070	711,823,366
13.6 Miscellaneous applications	23,765,462		24,605,943
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,647,224,769	14,178,339,177	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)	591,157,867	1,217,612,014	(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	18,837,588	42,102,582	43,772,281
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	850,568,254	1,698,455,000	2,313,455,000
16.6 Other cash provided (applied)	72,609,642	(60,838,771)	(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)	(759,121,024)	(1,717,191,189)	(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)	688,737,913	486,154,117	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)	931,414,334	368,449,837	242,676,421

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

20.0001. Unsettled investments acquired	507,700,194		
20.0002. Portfolio investments exchanged	410,367,763		924,533,436
20.0003. Unsettled investments sold	371,272,640		
20.0004. Dividends to parent in the form of non-cash invested assets	239,228,746		
20.0005. Exchange traded funds portfolio exchanged	155,375,167		
20.0006. Other invested assets sold	19,813,143		19,270,514
20.0007. Transfer of assets/liabilities related to commutation	18,073,587		
20.0008. Donations	16,074,286		
20.0009. Stock dividends received	14,651,009		11,697,877
20.0010. Capital contribution to subsidiaries in the form of non-cash invested assets	1,967,802		

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

20.0011. Real estate capital expenditure	19,338		
20.0012. Decrease in commitment on low income housing investments	17,116		38,632
20.0013. Proceeds from bonds sold, matured, or repaid		350,082,161	
20.0014. Proceeds from equities sold		43,738,567	
20.0015. Cost of bonds acquired		346,844,474	
20.0016. Cost of equities acquired		52,487,686	
20.0017. Dividends from subsidiaries in the form of non-cash invested assets			182,801,828
20.0018. Commitment to invest in limited partnership - letter of credit			44,276,831
20.0019. Porfolio other invested assets reclassed to real estate			2,600,000

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, D-G), 10(D-N), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(B-F), 15, 17(A), 18, 19, 21, 23, 24(A-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	June 30, 2016	December 31, 2015
Net Income				
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	Illinois	$ 272	$ 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	$ 272	$ 1,705
Surplus				
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	Illinois	$ 14,856	$ 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	$ 14,856	$ 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				148	2	145
k. Present value of cash flows expected to be collected is less than the amortized cost basis				24	2	19
l. Total 3rd Quarter				$ 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
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)		June 30, 2016	December 31, 2015
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (8)
	2. 12 months or longer	$ (6)	$ (7)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 129	$ 334
	2. 12 months or longer	$ 271	$ 288

5. As of June 30, 2016, the aggregate amount of unrealized losses related to LBASS was $7 million. Of the $7 million of unrealized losses, $6 million were related to 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. Of the $6 million of unrealized losses, $5 million were related to investment grade LBASS. Investment grade is defined as a security having an NAIC designation of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll, Realpoint or Egan Jones; a rating of aaa, aa, a or bbb from A.M. Best; 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.

As of June 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 $458 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 are 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

NOTES TO FINANCIAL STATEMENTS

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 June 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 June 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

b.

(in millions)	June 30, 2016	December 31, 2015
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 305	$ 293

H. Restricted Assets

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

($ in millions)	Gross Restricted June 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	301	-	-	-	301
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	2,113	-	-	-	2,113
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	7	-	-	-	7
n. Other restricted assets	1	-	-	-	1
o. Total restricted assets	$ 2,457	$ -	$ -	$ -	$ 2,457

(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 6/30/2016 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	11	301	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	1,825	288	2,084	4.7	4.7
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	(3)	7	-	-
n. Other restricted assets	1	-	1	-	-
o. Total restricted assets	$ 2,162	$ 295	$ 2,428	5.5 %	5.5 %

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 June 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)	6/30/2016			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	$ 1,504	$ 309	$ 1,813	$ 1,505	$ 382	$ 1,887	$ (1)	$ (73)	$ (74)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,504	$ 309	$ 1,813	$ 1,505	$ 382	$ 1,887	$ (1)	$ (73)	$ (74)
(d) DTAs nonadmitted	175	-	175	233	-	233	(58)	-	(58)
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,329	$ 309	$ 1,638	$ 1,272	$ 382	$ 1,654	$ 57	$ (73)	$ (16)
(f) DTLs	258	204	462	201	259	460	57	(55)	2
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,071	$ 105	$ 1,176	$ 1,071	$ 123	$ 1,194	$ -	$ (18)	$ (18)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	(1) 6/30/2016	(2) 6/30/2015	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 132	$ 291	$ (159)
(b) Foreign	-	-	-
(c) Subtotal	$ 132	$ 291	$ (159)
(d) Federal income tax on net capital gains	(33)	56	(89)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 99	$ 347	$ (248)

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

A.,
B. &
C. The Company paid a total of $1.09 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first six months of 2016. See Note 13, Part 4 for details.

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.

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 June 30, 2016 or December 31, 2015.

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 six months ended June 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	$ -	$ -	$ 2	$ 3	$ -	$ -
b. Interest cost	-	-	4	5	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(7)	2	-	-
f. Prior service cost or credit	-	-	6	6	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 5	$ 16	$ -	$ -

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
September 29	-	200
December 18	-	200
Total	$ 848	$ 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 $1.55 billion and $1.25 billion as of June 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 $1.49 billion and $1.28 billion as of June 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 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.

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

NOTES TO FINANCIAL STATEMENTS

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 the outcome of several Florida state court appeals and 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 parties have completed the originally scheduled briefing. On May 2, 2016, the plaintiff filed a motion requesting leave to file an additional brief, which the court granted. The Florida Supreme Court set this matter for oral argument on September 1, 2016. The Florida Medical Association was granted leave to file an amicus brief in support of the plaintiff.

On February 3, 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 heard oral argument. On July 13, 2016, the court 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.*

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. The plaintiff moved for rehearing and Allstate responded. On June 15, 2016, the court denied the plaintiff's motion. 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.

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

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	
	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015
a. Swaps	$ 310	$ 280	$ 374	$ 165
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 310	$ 280	$ 374	$ 165

Off-balance sheet financial instruments

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

(in millions)	June 30, 2016	December 31, 2015
Commitments to invest in limited partnership interests	$ 1,490	$ 1,282
Private placement commitments	$ 63	$ 68

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

B. Transfer and Servicing of Financial Assets

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.

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 second 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	3	$ 3	$ 3	$ -
Bonds	4	5	$ 8	$ 8	$ -
Bonds	5	1	$ 1	$ 1	$ -
Unaffiliated common stocks	None	208	$ 132	$ 143	$ 10

	2015				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	9	$ 17	$ 17	$ -
Bonds	4	9	$ 8	$ 8	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks	None	242	$ 238	$ 257	$ 19

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

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

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

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

(in millions)	June 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	$ -	$ 1,188	$ 726	$ 1,914
U.S. special revenue and special assessment obligations	-	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	-	1,188	729	1,917
Perpetual preferred stocks				
Industrial and miscellaneous	-	13	3	16
Unaffiliated common stocks				
Industrial and miscellaneous	2,414	-	35	2,449
Mutual funds	520	103	24	647
Total unaffiliated common stocks	2,934	116	62	3,112
Derivative assets				
Credit contracts	-	-	-	-
Foreign currency contracts	-	5	-	5
Total derivative assets	-	5	-	5
Total assets at fair value	$ 2,934	$ 1,309	$ 791	$ 5,034
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (4)	$ -	$ (4)
Foreign currency contracts	-	(9)	-	(9)
Total derivative liabilities	-	(13)	-	(13)
Total liabilities at fair value	$ -	$ (13)	$ -	$ (13)

	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	$ 33	$ (201)	$ (4)	$ 11
U.S. special revenue and special assessment obligations	20	-	(20)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	16	-	-	(15)	2
Unaffiliated common stocks					
Industrial and miscellaneous	35	-	-	(2)	2
Mutual funds	18	-	-	-	1
Total assets and liabilities	$ 1,036	$ 33	$ (221)	$ (21)	$ 16

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2016
Bonds					
Industrial and miscellaneous	$ 136	$ -	$ (101)	$ (92)	$ 726
U.S. special revenue and special assessment obligations	-	-	-	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	3
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	35
Mutual funds	5	-	-	-	24
Total assets and liabilities	$ 141	$ -	$ (101)	$ (92)	$ 791

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	$ 41	$ (358)	$ -	$ 6
U.S. special revenue and special assessment obligations	34	10	(1)	5	2
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	-	-	-	3
Mutual funds	4	-	-	-	-
Total assets and liabilities	$ 1,068	$ 54	$ (377)	$ 5	$ 11

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2015
Bonds					
Industrial and miscellaneous	$ 190	$ -	$ (164)	$ (92)	$ 611
U.S. special revenue and special assessment obligations	-	-	(30)	(1)	19
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	1	-	-	-	28
Mutual funds	9	-	-	-	13
Total assets and liabilities	$ 200	$ -	$ (194)	$ (93)	$ 674

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 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.

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 changes in the NAIC designation that resulted in the asset not being reported and measured at fair value. Transfers out of Level 3 during 2016 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, 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 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)	June 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	$ 22,945	$ 22,495	$ 747	$ 20,860	$ 1,338	$ -
LBASS	$ 1,638	$ 1,576	$ -	$ 1,605	$ 33	$ -
Preferred stocks	$ 82	$ 56	$ -	$ 79	$ 3	$ -
Unaffiliated common stocks	$ 3,096	$ 3,096	$ 2,934	$ 103	$ 59	$ -
Mortgage loans on real estate	$ 319	$ 313	$ -	$ -	$ 319	$ -
Cash equivalents	$ 1,340	$ 1,340	$ 325	$ 1,015	$ -	$ -
Short-term investments	$ 363	$ 363	$ 197	$ 166	$ -	$ -
Derivatives	$ 17	$ 9	$ 2	$ 15	$ -	$ -
Other invested assets:						
Low Income Housing Tax Credit ("LIHTC") property investments	$ 243	$ 239	$ -	$ -	$ 243	$ -
Affiliated surplus notes	$ 25	$ 20	$ -	$ -	$ 25	$ -
Securities lending reinvested collateral	$ 28	$ 28	$ -	$ 28	$ -	$ -

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	$ -
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, including LBASS, is based upon 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. Non-publicly traded bonds in Level 2, including LBASS, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 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. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flow. 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. Cash collateral for futures contracts is also included in the derivatives line and the fair value, which is included in Level 2, is based on carrying value due to its short-term nature.

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

The fair value of 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 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)	June 30, 2016					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 301	$ 301	$ -	$ 301	$ -	$ -
Derivatives	$ 14	$ 13	$ 2	$ 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

On July 1, 2016, the Company declared an ordinary dividend of $215 million to AIH, which was paid in cash on July 20, 2016.

An evaluation of subsequent events was made through August 10, 2016 for the Annual Statement issued on August 12, 2016. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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)	June 30, 2016	December 31, 2015
Balance as of January 1	$ 15,505	$ 14,665
Incurred related to:		
Current year	10,631	19,097
Prior years	24	139
Total incurred	10,655	19,236
Paid related to:		
Current year	5,779	12,436
Prior years	4,157	5,960
Total paid	9,936	18,396
Balance	$ 16,224	$ 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 $1.76 billion and $1.70 billion for the six months ended June 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 $24 million and $139 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 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 $697 million and $677 million was included as a reduction of loss reserves as of June 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:
$6,853,646 PLEDGED AS COLLATERAL; $2,119,073,974 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $34,748,009 ON DEPOSIT WITH STATE AND $839,491 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,258,778,776

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	$ 4,780,567,167
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 477,892,096	$ 511,387,498
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,103,873,909	$ 5,291,954,665
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. $ 305,185,008

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 305,188,645

16.3 Total payable for securities lending reported on the liability page. $ 301,425,067

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	52,457,052	55,446,213	25,840,367	25,589,881	34,605,071	31,482,705
2.	Alaska AK	L	26,173,585	28,716,280	18,453,053	16,483,353	23,376,919	32,013,628
3.	Arizona AZ	L	27,785,821	30,447,299	14,429,209	13,851,970	26,761,316	26,553,658
4.	Arkansas AR	L	22,964,588	24,694,925	12,718,620	12,081,177	17,099,488	16,620,885
5.	California CA	L	329,735,405	386,041,278	198,366,485	205,165,676	430,281,547	446,706,821
6.	Colorado CO	L	40,867,985	39,748,084	21,873,302	23,999,882	29,559,026	40,676,250
7.	Connecticut CT	L	79,182,719	83,022,600	30,432,822	49,432,805	80,336,576	83,566,121
8.	Delaware DE	L	10,264,007	10,720,419	5,567,663	5,974,449	24,808,445	24,702,234
9.	District of Columbia DC	L	7,025,415	7,441,901	2,991,095	2,554,509	3,358,834	4,013,452
10.	Florida FL	L	262,595,053	264,993,680	136,885,144	144,712,461	308,188,123	303,408,368
11.	Georgia GA	L	116,719,508	125,347,548	59,495,803	63,212,570	82,282,496	79,014,687
12.	Hawaii HI	L	43,441,241	41,224,340	22,673,017	24,303,775	30,536,972	30,445,113
13.	Idaho ID	L	7,491,801	8,137,745	3,511,732	4,371,196	6,523,556	7,059,697
14.	Illinois IL	L	119,794,926	131,283,540	67,106,719	66,058,825	265,503,312	281,102,359
15.	Indiana IN	L	35,902,765	38,857,203	18,451,484	15,910,995	28,781,551	29,611,858
16.	Iowa IA	L	4,574,082	4,897,894	1,486,875	2,493,953	2,856,815	3,487,779
17.	Kansas KS	L	11,136,323	12,005,394	5,446,784	4,156,970	5,329,773	5,328,536
18.	Kentucky KY	L	37,249,733	40,032,707	19,195,363	20,381,046	28,882,465	32,182,910
19.	Louisiana LA	L	149,152,403	153,875,134	76,278,088	51,941,857	117,704,464	112,549,839
20.	Maine ME	L	8,829,110	9,658,449	3,765,917	5,145,992	6,098,179	6,997,701
21.	Maryland MD	L	140,421,742	144,969,553	79,797,795	78,622,407	195,448,132	232,835,140
22.	Massachusetts MA	L	34,922,520	43,675,842	26,257,213	33,834,508	61,497,818	61,999,875
23.	Michigan MI	L	51,530,553	57,261,402	58,634,137	60,590,847	2,514,284,276	2,585,025,021
24.	Minnesota MN	L	15,132,060	16,539,881	6,166,698	7,213,644	21,790,939	30,154,518
25.	Mississippi MS	L	34,849,944	37,879,541	16,723,589	17,387,859	39,044,441	42,706,460
26.	Missouri MO	L	15,070,628	16,573,735	8,599,372	6,587,523	13,733,599	12,348,991
27.	Montana MT	L	3,497,172	3,868,206	2,312,094	1,446,819	5,743,477	11,677,099
28.	Nebraska NE	L	6,363,028	6,768,841	4,619,293	2,724,622	4,105,354	4,603,976
29.	Nevada NV	L	17,861,547	19,736,166	9,362,605	8,231,381	18,901,091	17,118,912
30.	New Hampshire NH	L	10,503,703	11,097,542	5,229,937	7,600,644	11,887,039	11,282,982
31.	New Jersey NJ	N		616	14,144,095	15,851,783	602,945,272	631,223,509
32.	New Mexico NM	L	18,477,541	19,908,736	9,302,913	8,634,206	27,180,103	32,281,894
33.	New York NY	L	572,790,644	605,215,063	333,487,522	381,282,380	1,122,729,933	1,242,761,851
34.	North Carolina NC	L	79,614,286	84,058,256	39,740,123	39,928,528	54,256,993	52,017,058
35.	North Dakota ND	L	6,859,949	7,191,468	3,827,368	3,227,712	4,831,698	4,774,257
36.	Ohio OH	L	79,010,621	82,529,942	39,168,865	42,586,780	89,104,995	99,907,657
37.	Oklahoma OK	L	26,712,686	29,067,201	12,955,063	15,099,643	14,307,522	19,223,883
38.	Oregon OR	L	27,447,881	28,914,647	15,230,154	18,293,558	22,270,913	26,282,442
39.	Pennsylvania PA	L	152,083,138	168,061,451	76,905,509	107,878,849	340,091,880	387,778,318
40.	Rhode Island RI	L	20,751,572	22,975,619	8,978,171	14,238,274	21,616,429	22,865,897
41.	South Carolina SC	L	87,432,857	90,591,925	46,395,342	43,297,401	56,795,058	54,123,635
42.	South Dakota SD	L	2,510,687	2,510,105	1,437,882	968,283	2,011,658	2,573,876
43.	Tennessee TN	L	51,218,274	53,740,860	26,282,246	23,551,142	36,332,680	38,610,536
44.	Texas TX	L	51,993,653	52,321,708	80,279,183	34,789,417	117,741,520	94,211,631
45.	Utah UT	L	24,157,591	26,163,669	14,125,343	14,016,474	19,292,112	19,966,180
46.	Vermont VT	L	5,124,110	5,473,964	1,810,375	2,530,921	3,996,346	4,837,627
47.	Virginia VA	L	119,409,805	125,744,028	58,109,250	61,091,889	86,228,305	75,568,394
48.	Washington WA	L	71,562,332	76,596,344	43,922,520	43,644,414	80,940,307	86,625,696
49.	West Virginia WV	L	20,851,211	22,870,367	8,790,408	10,524,914	15,823,398	16,755,419
50.	Wisconsin WI	L	6,554,571	6,748,981	3,953,224	2,658,976	38,452,108	33,767,277
51.	Wyoming WY	L	2,743,105	3,156,215	892,822	1,066,119	1,324,811	1,486,055
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L					1,994,199	2,238,262
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L						
58.	Aggregate Other Alien OT	XXX			39,880		134,606	1,884
59.	Totals	(a) 51	3,150,802,933	3,368,804,509	1,802,450,534	1,867,225,257	7,199,713,936	7,557,160,809
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX			39,880		134,606	1,884
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		134,606	1,884

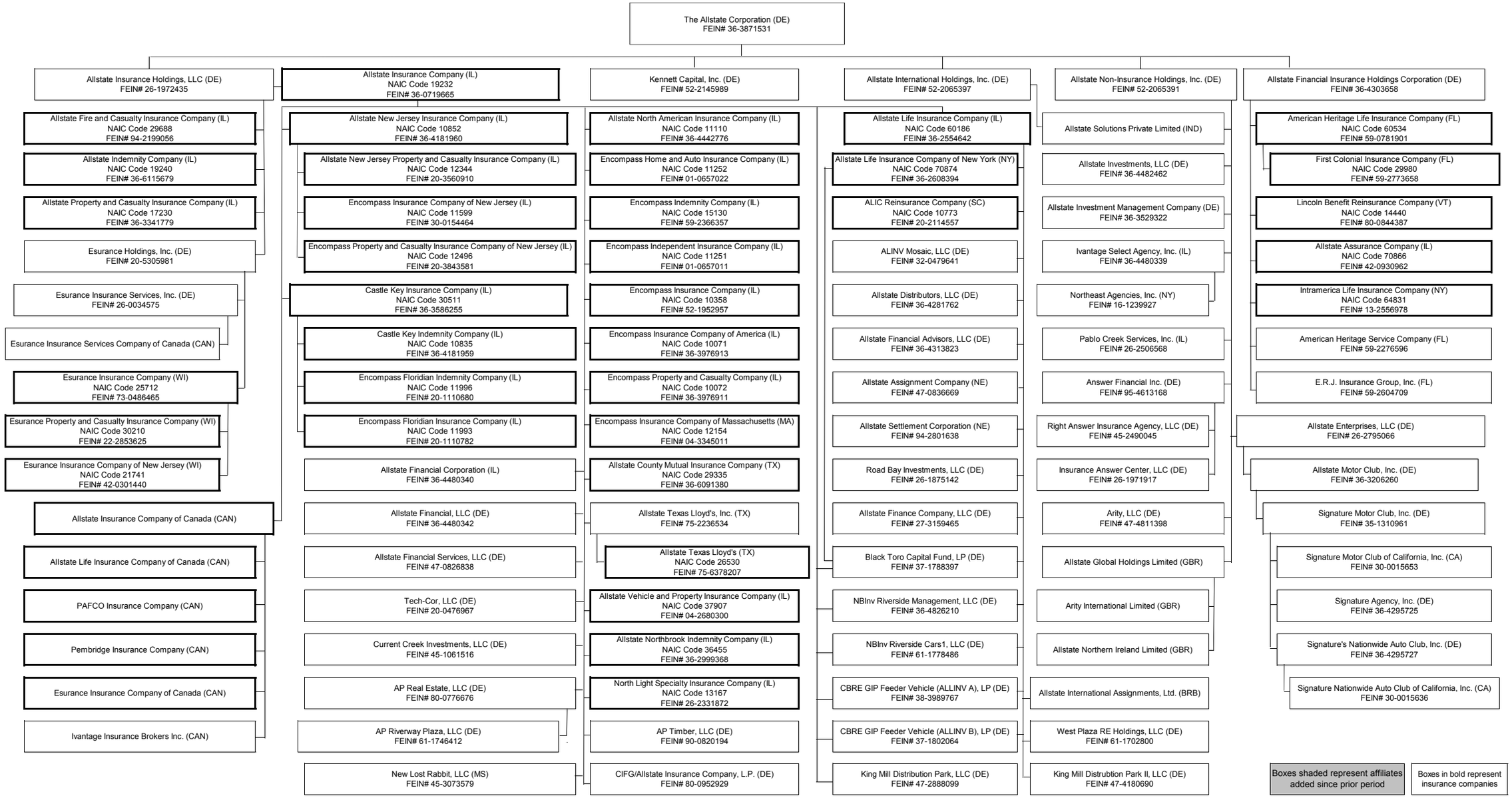
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	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	
							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	134,737	(62,641)	(46.5)	(26.3)
2.	Allied Lines	135,718,403	137,412,584	101.2	54.5
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,128,745,902	467,542,777	41.4	44.0
5.	Commercial multiple peril	132,257,878	94,025,839	71.1	55.7
6.	Mortgage guaranty				
8.	Ocean marine	315,908	86,081	27.2	5.2
9.	Inland marine	29,804,277	8,992,057	30.2	29.0
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	633,830	63,000	9.9	1.4
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		8,286		
17.1	Other liability - occurrence	41,167,676	22,014,356	53.5	29.0
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	548,203	(26,799,616)	(4,888.6)	(304.3)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	897,480,921	593,054,809	66.1	76.3
19.3,19.4	Commercial auto liability	116,487,313	104,165,703	89.4	62.3
21.	Auto physical damage	804,060,775	322,990,403	40.2	41.5
22.	Aircraft (all perils)				
23.	Fidelity	7,574	(4,437)	(58.6)	52.1
24.	Surety	1,468			
26.	Burglary and theft		20,872		
27.	Boiler and machinery	2,472,590	1,601,766	64.8	68.0
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	1,198,910	799	0.1	0.1
35.	Totals	3,291,036,365	1,725,112,639	52.4	53.4
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,198,910	799	0.1	0.1
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)	1,198,910	799	0.1	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	(167,403)	76,354	539,065
2.	Allied Lines	77,243,131	132,150,268	130,631,216
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	562,152,030	1,020,272,411	1,108,097,229
5.	Commercial multiple peril	63,402,255	123,532,018	147,227,046
6.	Mortgage guaranty			
8.	Ocean marine	210,813	346,989	399,800
9.	Inland marine	18,239,843	29,981,028	32,010,895
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	328,395	556,150	607,878
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	21,646,191	40,382,618	42,137,458
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	221,433	462,879	620,567
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	434,626,263	882,836,983	944,228,727
19.3,19.4	Commercial auto liability	62,226,249	121,374,153	119,818,206
21.	Auto physical damage	392,507,395	795,314,326	838,969,029
22.	Aircraft (all perils)			
23.	Fidelity	2,714	6,891	6,933
24.	Surety	1,895	1,895	2,155
26.	Burglary and theft			
27.	Boiler and machinery	1,404,355	2,415,793	2,317,502
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	609,547	1,092,177	1,190,802
35.	Totals	1,634,655,105	3,150,802,933	3,368,804,509
	DETAILS OF WRITE-INS			
3401.	Identity theft	609,547	1,092,177	1,190,802
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)	609,547	1,092,177	1,190,802

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	906,780	45,708	952,488	3,354,636	52,061	1,498,809	4,905,506	130,410	(235,398)	(104,988)
2. 2014	2,184,481	696,951	2,881,432	621,254	44,683	665,937	1,641,145	65,545	528,328	2,235,018	77,918	(58,396)	19,523
3. Subtotals 2014 + Prior	6,315,487	2,528,927	8,844,414	1,528,034	90,391	1,618,425	4,995,781	117,606	2,027,137	7,140,524	208,328	(293,793)	(85,465)
4. 2015	5,412,431	1,248,478	6,660,909	2,178,856	360,056	2,538,912	3,060,344	290,043	881,261	4,231,647	(173,232)	282,881	109,650
5. Subtotals 2015 + Prior	11,727,918	3,777,405	15,505,323	3,706,889	450,447	4,157,336	8,056,125	407,649	2,908,398	11,372,172	35,096	(10,912)	24,185
6. 2016	XXX	XXX	XXX	XXX	5,778,798	5,778,798	XXX	3,599,289	1,252,325	4,851,613	XXX	XXX	XXX
7. Totals	11,727,918	3,777,405	15,505,323	3,706,889	6,229,245	9,936,134	8,056,125	4,006,937	4,160,723	16,223,785	35,096	(10,912)	24,185
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. 0.3	2. (0.3)	3. 0.2
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.2

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. Patent intangible asset	83,333		83,333	333,333
2505. OPEB prepaid benefits	74,652,000	74,652,000		
2506. Advances	26,100,573	26,100,573		
2507. Accounts receivable from sale of securities	18,598	18,598		
2597. Summary of remaining write-ins for Line 25 from overflow page	100,854,504	100,771,171	83,333	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	22,276,931	2,104,904
2505. Deposit for assumed reinsurance from CNA	16,919,332	18,096,568
2506. Derivative cash	1,678,973	1,392,605
2507. Retroactive reinsurance reserve ceded	(5,143,695)	(14,130,522)
2597. Summary of remaining write-ins for Line 25 from overflow page	35,731,541	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		45,024,573
	2.2 Additional investment made after acquisition	2,011,374	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	461,542	600,000
8.	Deduct current year's depreciation	13,877,802	26,522,187
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	331,205,164	343,533,133
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	331,205,164	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	20,000,000	12,000,000
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	22,408	43,574
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(215,244)
7.	Deduct amounts received on disposals	2,878,785	86,030,960
8.	Deduct amortization of premium and mortgage interest points and commitment fees	7,249	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)	312,854,141	295,717,767
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	312,854,141	295,717,767
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	312,854,141	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	168,890,756	300,871,774
	2.2 Additional investment made after acquisition	225,507,905	478,924,781
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	17,804,272	(122,308,296)
6.	Total gain (loss) on disposals	(3,258,813)	1,093,144
7.	Deduct amounts received on disposals	153,311,443	586,531,783
8.	Deduct amortization of premium and depreciation	19,066,914	42,063,543
9.	Total foreign exchange change in book/adjusted carrying value	6,993,378	(10,216,510)
10.	Deduct current year's other than temporary impairment recognized	17,542,898	18,758,351
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,493,015,616	3,266,999,373
12.	Deduct total nonadmitted amounts	44,272,897	13,351,678
13.	Statement value at end of current period (Line 11 minus Line 12)	3,448,742,719	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	10,325,454,284	24,748,809,646
3.	Accrual of discount	15,649,965	26,238,043
4.	Unrealized valuation increase (decrease)	349,969,423	(233,872,615)
5.	Total gain (loss) on disposals	15,310,964	113,886,228
6.	Deduct consideration for bonds and stocks disposed of	11,325,308,554	24,744,310,074
7.	Deduct amortization of premium	56,934,182	117,440,332
8.	Total foreign exchange change in book/adjusted carrying value	34,031,984	(38,630,016)
9.	Deduct current year's other than temporary impairment recognized	91,810,827	263,923,214
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	32,005,711,894	32,739,348,836
11.	Deduct total nonadmitted amounts	4,981,858	4,687,336
12.	Statement value at end of current period (Line 10 minus Line 11)	32,000,730,036	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)	12,393,099,959	13,296,485,472	12,904,892,050	40,054,896	12,393,099,959	12,824,748,277		12,603,061,153
2. NAIC 2 (a)	7,148,364,329	1,577,873,254	1,601,898,322	(20,541,306)	7,148,364,329	7,103,797,954		7,441,791,094
3. NAIC 3 (a)	3,327,075,026	482,081,333	463,064,958	(18,930,884)	3,327,075,026	3,327,160,517		3,423,661,908
4. NAIC 4 (a)	2,048,278,224	466,605,214	365,895,615	15,509,715	2,048,278,224	2,164,497,538		2,101,158,412
5. NAIC 5 (a)	303,548,846	24,693,569	61,191,608	23,462,674	303,548,846	290,513,481		265,114,970
6. NAIC 6 (a)	61,275,234	4,250,000	20,774,010	17,924,203	61,275,234	62,675,427		50,646,017
7. Total Bonds	25,281,641,618	15,851,988,843	15,417,716,564	57,479,297	25,281,641,618	25,773,393,195		25,885,433,554
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	19,541,775		164,318	667,367	19,541,775	20,044,824		19,555,975
10. NAIC 3	32,386,266		135,727	(116,177)	32,386,266	32,134,361		32,388,386
11. NAIC 4								
12. NAIC 5	7,923,568			(4,593,755)	7,923,568	3,329,813		16,403,968
13. NAIC 6								
14. Total Preferred Stock	59,851,609		300,045	(4,042,566)	59,851,609	55,508,998		68,348,329
15. Total Bonds and Preferred Stock	25,341,493,228	15,851,988,843	15,418,016,609	53,436,731	25,341,493,228	25,828,902,193		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 $ 1,596,289,399 ; NAIC 2 $ 105,185,285 ; NAIC 3 $; NAIC 4 $ 994,563 ; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	362,592,507	XXX	363,482,871	258,635	1,389,752

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	936,862,326	909,980,301
3.	Accrual of discount	485,476	211,036
4.	Unrealized valuation increase (decrease)	18,780	(18,780)
5.	Total gain (loss) on disposals	82,686	(68,560)
6.	Deduct consideration received on disposals	763,416,818	817,596,114
7.	Deduct amortization of premium	935,899	115,311
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)	362,592,507	189,495,955
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	362,592,507	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	3,182,500
3.	Unrealized Valuation increase/(decrease)	(6,272,551)
4.	Total gain (loss) on termination recognized	(1,638,715)
5.	Considerations received/(paid) on terminations	(973,986)
6.	Amortization	(373,778)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(5,113,376)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(7,654,280)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(7,654,280)

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)				(3,750,000)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(297,865)			
	3.12 Section 1, Column 15, prior year	2,176,515	(2,474,380)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,379,998)			
	3.14 Section 1, Column 18, prior year	241,910	(1,621,908)	(4,096,288)	
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	(1,677,863)			
	3.24 Section 1, Column 19, prior year	2,418,425	(4,096,288)	(4,096,288)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		3,536,227		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	1,117,802	1,117,802		
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)				3,700,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,700,000

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
55404@AA2	BASOCY1U2 17.0639 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-PRINCIPAL FINANCIAL GROU	1FE	9,000,000	8,997,343	8,312,675	09/17/2015	09/19/2016	BASOCY1U2 17.0639 MXN / (1 USD)		(736,474)	74251V-AG-7	PRINCIPAL FINANCIAL GROU	2FE	8,997,343	9,049,149
963320C@3	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-QUEST DIAGNOSTICS INC	2FE	2,500,000	2,507,895	2,558,457	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	38,107	74834L-AW-0	QUEST DIAGNOSTICS INC	2FE	2,494,124	2,520,350
963320C@3	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-TARGA RESOURCES PARTNERS LP	2FE	2,500,000	2,488,771	2,513,107	02/20/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	38,107	87612B-AR-3	TARGA RESOURCES PARTNERS LP	3FE	2,475,000	2,475,000
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-CENTURYLINK INC	2FE	1,500,000	1,507,079	1,579,114	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	8,263	22,864	156700-AW-6	CENTURYLINK INC	3FE	1,498,817	1,556,250
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-CNH INDUSTRIAL CAPITAL LLC	2FE	1,000,000	983,008	992,743	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	5,508	15,243	12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC	3FE	977,500	977,500
963320C#1	CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security-PUGET ENERGY INC	2FE	2,500,000	2,521,149	2,947,689	02/25/2014	03/20/2019	CDS SINGLE SWAP CDS (WHR)	13,771	38,107	745310-AD-4	PUGET ENERGY INC	2FE	2,507,378	2,909,583
12584#AA3	BASOEQLT8 0.9642 CHF / (1 USD) due 08/22/2016, FX FORWARD attached to Cash Security-LOWE'S COMPANIES INC	1FE	3,000,000	2,999,577	2,994,943	02/11/2016	08/22/2016	BASOEQLT8 0.9642 CHF / (1 USD)		(22,334)	548661-CY-1	LOWE'S COMPANIES INC	1FE	2,999,577	3,017,277
05581*AG1	BASOESZ51 4.2625 BRL / (1 USD) due 08/19/2016, FX FORWARD attached to Cash Security-AMGEN INC	1FE	8,537,414	8,534,630	11,274,707	02/17/2016	08/19/2016	BASOESZ51 4.2625 BRL / (1 USD)		2,666,091	031162-BQ-2	AMGEN INC	2FE	8,534,630	8,608,616
05581*AG1	BASOESZ69 4.253 BRL / (1 USD) due 08/19/2016, FX FORWARD attached to Cash Security-AMGEN INC	1FE	13,764,251	13,759,763	18,137,161	02/17/2016	08/19/2016	BASOESZ69 4.253 BRL / (1 USD)		4,258,116	031162-BQ-2	AMGEN INC	2FE	13,759,763	13,879,045
55404@AF1	BASOEVDV1 18.6035 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-ABB FINANCE USA INC	1FE	5,624,080	5,617,121	5,652,877	02/19/2016	09/19/2016	BASOEVDV1 18.6035 MXN / (1 USD)		4,946	00037B-AA-0	ABB FINANCE USA INC	1FE	5,617,121	5,647,931
55404@AF1	BASOEU7D0 18.637 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-ABB FINANCE USA INC	1FE	3,006,733	3,003,012	3,027,539	02/19/2016	09/19/2016	BASOEU7D0 18.637 MXN / (1 USD)		8,055	00037B-AA-0	ABB FINANCE USA INC	1FE	3,003,012	3,019,484
98914*AE9	BASOEVDY5 15.9635 ZAR / (1 USD) due 08/23/2016, FX FORWARD attached to Cash Security-COLGATE-PALMOLIVE CO	1FE	5,362,546	5,359,035	5,869,905	02/19/2016	08/23/2016	BASOEVDY5 15.9635 ZAR / (1 USD)		424,893	19416Q-DU-1	COLGATE-PALMOLIVE CO	1FE	5,359,035	5,445,011
98917*AE9	BASOETY50 15.962 ZAR / (1 USD) due 08/23/2016, FX FORWARD attached to Cash Security-COLGATE-PALMOLIVE CO	1FE	10,953,260	10,946,090	11,988,455	02/19/2016	08/23/2016	BASOETY50 15.962 ZAR / (1 USD)		866,756	19416Q-DU-1	COLGATE-PALMOLIVE CO	1FE	10,946,090	11,121,699
12584#AB1	BASOFEHB8 0.9486 CHF / (1 USD) due 08/22/2016, FX FORWARD attached to Cash Security-CBS CORP	1FE	6,000,000	5,985,774	5,892,788	04/07/2016	08/22/2016	BASOFEHB8 0.9486 CHF / (1 USD)		(141,082)	124857-AH-6	CBS CORP	2FE	5,985,774	6,033,870
81607#AA1	BASOFMK00 8.0746 SEK / (1 USD) due 07/22/2016, FX FORWARD attached to Cash Security-GENERAL ELECTRIC CO	1FE	5,000,000	5,130,863	5,065,799	04/20/2016	07/22/2016	BASOFMK00 8.0746 SEK / (1 USD)		(231,406)	369604-BC-6	GENERAL ELECTRIC CO	1FE	5,130,863	5,297,205
PENDING	BASOGH507 8.5019 SEK / (1 USD) due 07/22/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	5,000,000	5,017,885	5,048,015	06/24/2016	07/22/2016	BASOGH507 8.5019 SEK / (1 USD)		20,865	912828-R5-1	TREASURY NOTE	1	5,017,885	5,027,150
PENDING	BASOGH515 8.4212 SEK / (1 USD) due 07/22/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	6,000,000	6,021,462	6,000,408	06/24/2016	07/22/2016	BASOGH515 8.4212 SEK / (1 USD)		(32,172)	912828-R5-1	TREASURY NOTE	1	6,021,462	6,032,580
PENDING	BASOGJAE7 8.437797 SEK / 1 USD due 11/07/2016, FX FORWARD attached to Cash Security-TREASURY NOTE	1FE	4,000,000	4,014,308	4,026,883	06/30/2016	11/07/2016	BASOGJAE7 8.437797 SEK / 1 USD		5,163	912828-R5-1	TREASURY NOTE	1	4,014,308	4,021,720

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
55404@AB0	BASOCZ378 17.4687 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-PORT AUTH N Y & N J	1FE	6,700,000	7,553,935	7,355,236	09/23/2015	09/19/2016	BASOCZ378 17.4687 MXN / (1 USD)		(402,560)	73358W-TJ-3	PORT AUTH N Y & N J	1FE	7,553,935	7,757,796
55404@AD6	BASODEC41 17.157 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security-NOBLE HOLDING INTL LTD	1FE	7,000,000	6,999,397	6,383,081	11/18/2015	09/19/2016	BASODEC41 17.157 MXN / (1 USD)		(537,819)	65504L-AH-0	NOBLE HOLDING INTL LTD	2FE	6,999,397	6,920,900
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	3,293,727	3,426,932	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	2,667	22,557	02005N-AD-2	ALLY FINANCIAL INC	3FE	3,291,060	3,404,375
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	5,236,963	5,589,273	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	4,103	34,703	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,232,860	5,554,570
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	1,749,493	1,803,630	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	1,436	12,146	717081-DL-4	PFIZER INC	1FE	1,748,057	1,791,484
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	10,015,828	11,176,945	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	29,940	68,925	887317-AF-2	TIME WARNER INC	2FE	9,985,889	11,108,020
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	10,004,495	10,216,945	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	29,940	68,925	902133-AN-7	TYCO ELECTRONICS GROUP SA	1FE	9,974,555	10,148,020
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	2,028,386	2,080,252	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/20	4,207	5,252	24702R-AE-1	DELL INC	3FE	2,024,178	2,075,000
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	3,006,311	3,231,630	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/20	6,311	7,878	30231G-AC-6	EXXON MOBIL CORP	1FE	3,000,000	3,223,752
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	10,443,582	11,508,380	02/25/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	16,469	139,960	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,427,112	11,368,420
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	4,867,802	5,148,995	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(6,660)	66,935	416415-HU-4	HARTFORD CONN	1FE	4,874,462	5,082,061
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	6,842,794	7,262,914	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(9,293)	93,388	416415-HV-2	HARTFORD CONN	1FE	6,852,087	7,169,527
9999999 - Totals				167,437,477	179,067,478	XXX	XXX	XXX	134,202	6,824,134	XXX	XXX	XXX	167,303,276	172,243,344

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					31	164,257,384
2. Add: Opened or Acquired Transactions	13	124,043,510	7	30,408,556					20	154,452,066
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	21,225	XXX	22,095	XXX		XXX		XXX	43,320
4. Less: Closed or Disposed of Transactions	18	134,766,200	3	14,194,259					21	148,960,459
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		XXX		XXX	2,354,832
7. Ending Inventory	26	151,374,551	30	167,437,478					30	167,437,478

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	(7,654,280)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	3,402,135	
3.	Total (Line 1 plus Line 2)		(4,252,145)
4.	Part D, Section 1, Column 5	8,904,071	
5.	Part D, Section 1, Column 6	(13,156,216)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(964,348)	
8.	Part B, Section 1, Column 13	292,647	
9.	Total (Line 7 plus Line 8)		(671,701)
10.	Part D, Section 1, Column 8	15,846,876	
11.	Part D, Section 1, Column 9	(16,518,578)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	66,180,491	
14.	Part B, Section 1, Column 20	12,746,055	
15.	Part D, Section 1, Column 11	78,926,546	
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	21,175,760,556	44,449,639,496
3.	Accrual of discount	2,441,328	2,225,351
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(5,581)	(2,759)
6.	Deduct consideration received on disposals	20,498,247,433	44,210,512,529
7.	Deduct amortization of premium	651	
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)	1,339,876,740	659,928,522
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,339,876,740	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				1,054,061
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				86,789
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				278,616
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				33,596
0199999. Acquired by Purchase								1,453,061
0399999 - Totals								1,453,061

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

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
123575	ATLANTA	GA		06/15/2016	3.480	20,000,000		29,682,585
0599999. Mortgages in good standing - Commercial mortgages-all other						20,000,000		29,682,585
0899999. Total Mortgages in good standing						20,000,000		29,682,585
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						20,000,000		29,682,585

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		345,990		(92)			(92)		345,897	345,897			
123313	LAKEWOOD	CO		07/07/2011		129,849							129,849	129,849			
123316	PHILADELPHIA	PA		07/26/2011		59,478							59,478	59,478			
123325	CINCINNATI	OH		08/08/2011		66,461							66,461	66,461			
123333	CLEVELAND	OH		09/30/2011		89,407							89,407	89,407			
123346	WINSTON SALEM	NC		10/13/2011		149,617							149,617	149,617			
123351	AUSTIN	TX		11/16/2011		72,601							72,601	72,601			
123359	BURLINGAME	CA		11/04/2011		180,663							180,663	180,663			
123370	MARLTON	NJ		02/23/2012		80,287							80,287	80,287			
123371	STOUGHTON	MA		02/03/2012		47,392							47,392	47,392			
123525	EDINA	MN		04/10/2015		264,793							264,793	264,793			
0299999. Mortgages with partial repayments						1,486,538		(92)			(92)		1,486,446	1,486,446			
0599999 - Totals						1,486,538		(92)			(92)		1,486,446	1,486,446			

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		26,937		2,290,698	1.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									26,937		2,290,698	XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006	3		12,673		346,594	4.400
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013			201,030		2,867,169	11.350
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital		01/02/2008			93,414		513,086	1.100
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International		07/07/2008	3		98,625		341,900	0.510
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		2,538,774		24,811,441	1.010
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			122,212		8,717,954	0.700
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		05/07/2010			471,160		6,594,020	6.030
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			2,329,041		17,376,725	2.760
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	205,687			30,669,313	3.860
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			113,933		9,335,630	3.700
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013 A LP	Boston	MA	Bain Capital Credit, LP		10/17/2012			1,630,000		815,000	1.190
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital		12/04/2015			3,158,657		22,191,466	28.820
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		4,888		315,039	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-S LP	New York	NY	Blackstone Group		04/18/2007	3		2,668		460,377	0.020
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		1,018,197		5,879,617	2.310
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait		04/02/2007			54,424		1,272,895	2.200
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		3,306		300,117	1.300
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		4,943,661		13,069,657	1.810
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015			326,906		12,565,903	7.500
000000-00-0	CHUSA II, INC.	SEOUL	KOR	MBK PARTNERS		04/27/2016		13,327,172				17.690
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011			2,634,672		2,498,007	6.440
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY	IFM INVESTORS		05/03/2016		48,750,000				1.210
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		3,699,842		11,422,642	5.250
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		1,365,654		5,296,888	0.630
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2		2,522,571		14,045,493	0.660
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			144,911		7,140,232	0.650
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS		06/26/2015	3		1,877,608		17,498,374	1.240
000000-00-0	ETHOS PE FUND V	Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3		10,371		3,492,347	5.120
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3		155,074		10,215,333	3.600
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3		32,960		759,942	6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3		9,402		961,663	3.210
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006	3		299,282		1,386,900	0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		110,000		1,903,000	1.120
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			146,867		28,163,052	3.800
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		1,631,250		4,648,389	1.730
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		3,801,000		21,452,596	1.150
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		142,618		224,810	1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		13,558,306		12,160,804	9.140
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013			674,889		994,426	0.940
000000-00-0	INVISION HOSPITALITY LP	ST HELIER	JEY	Invision Capital Partners Hospitality Limited		11/12/2015			23,152		1,859,303	4.090
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014			1,961,387		11,760,784	12.790
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		4,193,164		7,596,887	7.930
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		114,270		177,281	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		582,689		679,247	1.450
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			952,032		2,013,098	2.400
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		7,729,624		21,764,585	1.230
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016			313,080		37,665,580	10.430
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007			28,470		351,387	0.160
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			1,618,337		5,865,951	0.570
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016		37,971,889	34,001			3.160
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		614,988		3,112,059	0.700
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		1,418,161		17,390,853	0.410
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC		06/27/2005			169,058		1,925,000	14.060
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			2,800,933		9,505,076	2.920
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013			97,420		1,333,735	0.150
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		30,537		1,148,490	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		10,989		1,692,464	2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		19,033		3,194,335	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		104,843		13,989,376	0.820
000000-00-0	ONCAP III	Toronto	CAN	ONCAP		07/08/2011	3		142,947		3,168,676	2.080
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015			12,531			8.420

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			799,696		12,034,564	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			21,155		1,092,748	1.180
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013			28,690		15,520,939	0.990
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		29,136		1,036,549	0.120
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		180,518		8,436,606	2.370
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006	3		218,054		1,042,082	0.880
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016		586,719	546,429		13,894,050	4.850
000000-00-0	ROSE DS INVESTMENT LP	EDINBURGH	GBR	Rose DS Investment		04/20/2016		15,470,227				16.940
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor		04/28/2008	3		83,279		1,860,095	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		12/28/2011	3		1,190		132,236	1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3		134,994		10,366,469	6.350
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		5,022		1,729,567	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		3,023,373		18,875,015	0.350
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		2,045,661		5,166,894	4.580
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		4,804,503		16,767,851	2.930
000000-00-0	SUNSTONE PARTNERS I LP	PALO ALTO	CA	Sunstone Partners		01/13/2016			973,482		17,871,249	6.140
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3	2,561,776			43,750,724	0.660
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		71,532		1,514,600	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		94,573		2,730,804	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		1,507,203		12,203,800	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/17/2004	3		1,888		1,613,246	1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3		87,960		902,065	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS		02/13/2015	3		185,063		17,040,618	2.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		638,504		2,160,372	0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		363,351		7,991,175	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		62,930		5,888,478	1.590
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		67,634		504,015	0.450
1599999. Joint Venture Interests - Common Stock - Unaffiliated								118,873,470	88,888,314		671,029,781	XXX
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			3,384,121		73,028,607	99.010
1699999. Joint Venture Interests - Common Stock - Affiliated									3,384,121		73,028,607	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			34,568		657,895	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			39,205		2,638,533	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			115,957		1,472,371	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			292,318		8,895,262	0.380
000000-00-0	BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	New York	NY	Blackstone Group		06/24/2011			103,561			24.060
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			21,346			3.530
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			1,278,525		7,081,340	4.660
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS		05/20/2014			2,819,495		2,423,146	1.010
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015			327,698		4,957,536	16.800
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			122,540		2,621,554	0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group		09/30/2008			23,239		219,629	2.650
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011			544,948		12,401,879	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			17,008		288,284	1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS		10/04/2011			316,071		1,261,917	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			4,191			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			11,450		2,035,759	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			3,343			2.320
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		12/22/2011			6,917		878,400	2.650
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS		03/30/2016			1,069,881		7,263,452	10.680
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			23,279			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			18,392		2,069,069	1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			11,686			4.480
1799999. Joint Venture Interests - Real Estate - Unaffiliated									7,205,619		57,166,025	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			7,851,776		3,000,000	51.010
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			7,851,776		3,000,000	51.010
000000-00-0	King Mill Distribution Park, LLC	McHenry County	GA	CB Richard Ellis		02/09/2015			25,668			92.500
1899999. Joint Venture Interests - Real Estate - Affiliated									15,729,220		6,000,000	XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010			645		282,052	8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			5,964		371,398	8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			6,132		695,657	8.500
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011			(2,131)		519,095	8.330
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									10,610		1,868,202	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
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			3,818		40,355	7.150
4299999. Any Other Class of Assets - Unaffiliated									3,818		40,355	XXX
4499999. Total - Unaffiliated								118,873,470	96,135,298		732,395,060	XXX
4599999. Total - Affiliated									19,113,341		79,028,607	XXX
4699999 - Totals								118,873,470	115,248,638		811,423,667	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
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	06/30/2016	887,659							887,659	684,178	(203,481)		(203,481)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							887,659							887,659	684,178	(203,481)		(203,481)	
000000-00-0	72 CAPITAL INTERNATIONAL LTD	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	05/31/2016	4,776	(306)				(306)		4,470	3,631		(839)	(839)	
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	06/15/2016	2,129,726							2,129,726	2,129,726				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	06/29/2016	2,014,836							2,014,836	2,014,836				
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	06/30/2016	1,016,909							1,016,909	1,016,909				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	05/04/2016	1,928,368							1,928,368	1,928,368				
00219@-10-5	AQR GRP EL FUND, LP	Greenwich	CT	DIRECT	07/08/2013	11/30/2015									(9,621)		(9,621)	(9,621)	
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	06/29/2016	290,193							290,193	290,193				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	06/21/2016	1,313,635							1,313,635	1,313,635				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	06/29/2016	1,776,424							1,776,424	1,776,424				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	Wafra Investment Advisory Group Inc.	03/14/2013	06/07/2016	455,458							455,458	455,458				
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	06/24/2016	2,392,572							2,392,572	2,392,572				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	06/22/2016	4,119							4,119	4,119				
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	05/17/2016	238,897							238,897	238,897				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	06/24/2016	80,070							80,070	80,070				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	06/30/2016	1,531,395							1,531,395	1,531,395				
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	06/29/2016	835,988							835,988	835,988				
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	04/12/2016	101,903							101,903	101,903				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	05/12/2016	289,733							289,733	289,733				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	05/13/2016	892,896							892,896	892,896				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	06/17/2016	351,866							351,866	287,149	(64,717)		(64,717)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS	06/26/2015	06/30/2016	45,114							45,114	44,788	(326)		(326)	
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	06/06/2016	178,799							178,799	178,799				
000000-00-0	FINTAN CAPITAL PARTNERS, LP	Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP	02/28/2008	04/28/2016	17,998	88				88		18,086	10,968		(7,118)	(7,118)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	06/15/2016	1,334,432							1,334,432	1,334,432				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR	09/29/2003	06/24/2016	320,418							320,418	320,418				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/30/2016	221,760							221,760	221,760				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	06/27/2016	395,522							395,522	395,522				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/29/2016	53,460							53,460	53,460				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	05/26/2016	724,067							724,067	724,067				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	04/11/2016	76,775							76,775	76,775				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	05/20/2016	495,597							495,597	495,597				

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	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	05/26/2016	213,145							213,145	213,145				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	04/26/2016	381,159							381,159	381,159				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	06/30/2016	138,328							138,328	138,328				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	06/13/2016	9,194							9,194	9,194				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	06/30/2016	4,986,990							4,986,990	4,986,990				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	04/12/2016	35,428							35,428	35,428				
000000-00-0	MARQUETTE TRANSPORTATION COMPANY HOLDINGS LLC	Denver	CO	KRG Capital Partners	03/19/2007	05/23/2016									228,691		228,691	228,691	
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	06/30/2016								477,419	477,419				
000000-00-0	MP HOLDCO LLC	NEW YORK	NY	BROAD SKY PARTNERS	01/05/2015	06/14/2016	233,223							233,223	233,223				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	04/25/2016	113,615							113,615	113,615				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	06/29/2016	359,723							359,723	359,723				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	06/27/2005	06/21/2016	204,386							204,386	204,386				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	05/26/2016	10,294							10,294	10,294				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	04/15/2016	443,271							443,271	443,271				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	05/13/2016	26,736							26,736	22,347	(4,389)		(4,389)	
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	04/15/2016	13,127							13,127	13,127				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	06/28/2016	170,049							170,049	14,114	(155,935)		(155,935)	
707148-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	06/28/2016	726,448							726,448	726,448				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	05/20/2016	993,967							993,967	993,967				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	06/23/2016	443,325							443,325	443,325				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	05/24/2016	585,395							585,395	585,395				
000000-00-0	SAIF PARTNERS IV	Central	HKG	SAIF Partners	08/27/2010	04/28/2016	862,996							862,996	862,996				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	04/01/2016	69,641							69,641	12,181	(57,460)		(57,460)	
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	06/17/2016	2,164,526							2,164,526	2,164,526				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	06/10/2016	3,668,476							3,668,476	3,668,476				
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	05/05/2016	17,368							17,368	17,368				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	06/10/2016	271,601							271,601	271,601				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	06/30/2016	858,669							858,669	858,669				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	05/09/2016	913,703							913,703	913,703				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	06/16/2016	1,661,823							1,661,823	1,661,823				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/17/2004	05/18/2016	1,053,143							1,053,143	1,053,143				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	05/18/2016	1,143,718							1,143,718	1,143,718				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	06/17/2016	247,131							247,131	247,131				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	06/03/2016	687,959							687,959	687,959				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	06/06/2016	134,542							134,542	134,542				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	06/21/2016	1,064,300							1,064,300	1,064,300				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	05/05/2016	280,635							280,635	280,635				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							46,701,740	(218)				(218)		47,178,942	47,107,228	(282,827)	211,113	(71,714)	
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	05/17/2016	3,867,254							3,867,254	3,867,254				
1699999. Joint Venture Interests - Common Stock - Affiliated							3,867,254							3,867,254	3,867,254				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	06/16/2016	1,262,139							1,262,139	1,262,139				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	04/14/2016	2,164,820							2,164,820	2,164,820				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	06/30/2016	1,823,817							1,823,817	1,823,817				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	04/15/2016	46,298							46,298	46,298				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/31/2016	605,565							605,565	507,746	(97,819)		(97,819)	
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	06/16/2016	66,108							66,108	66,108				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	04/18/2016		3,447,950				3,447,950		3,447,950			(3,447,950)	(3,447,950)	
000000-00-0	LANDMARK FUND IV	Simsbury	CT	LANDMARK PARTNERS	03/27/2002	06/30/2016	40,168							40,168	40,168				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	06/30/2016	1,482,593							1,482,593	1,482,593				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	06/29/2016	1,951,736							1,951,736	1,951,736				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	06/30/2016	4,425,554							4,425,554	4,425,554				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	04/27/2016	505,411							505,411	505,411				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014	04/29/2016	625,000							625,000	625,000				

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	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	06/05/1998	05/05/2016		76,705				76,705		76,705			(76,705)	(76,705)	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	06/29/2016	423,371							423,371	423,371				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	06/24/2016	333,815							333,815	333,815				
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	04/28/2016	21,157							21,157	21,157				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	05/23/2016	791,672							791,672	791,672				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	04/22/2016	794,028							794,028	794,028				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	12/22/2011	06/15/2016	1,044,144							1,044,144	1,044,144				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich	CT	Starwood Capital	01/22/1997	06/30/2016	21,683							21,683	21,683				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							18,429,077	3,524,655				3,524,655		21,953,732	18,331,259	(97,819)	(3,524,655)	(3,622,474)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	04/21/2016								11,519	11,519				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	04/21/2016								11,519	11,519				
1899999. Joint Venture Interests - Real Estate - Affiliated														23,038	23,038				
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	05/20/2016	2,864							2,864	2,864				
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY AICB	Dover	DE	JPM Chase	04/01/2013	05/20/2016	92							92	92				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	05/27/2016	4,002,854							4,002,854	4,002,854				
4299999. Any Other Class of Assets - Unaffiliated							4,005,810							4,005,810	4,005,810				
4499999. Total - Unaffiliated							70,024,287	3,524,437				3,524,437		74,026,144	70,128,475	(584,127)	(3,313,542)	(3,897,669)	
4599999. Total - Affiliated							3,867,254							3,890,293	3,890,293				
4699999 - Totals							73,891,542	3,524,437				3,524,437		77,916,436	74,018,768	(584,127)	(3,313,542)	(3,897,669)	

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-RQ-3	TREASURY BOND		05/13/2016	Various		181,258,203	186,000,000	925,000	1
912810-RS-9	TREASURY BOND		06/24/2016	Various		140,449,609	140,000,000	234,375	1
912828-P2-0	TREASURY NOTE		06/28/2016	JPMORGAN CHASE & CO.		100,218,750	100,000,000	309,066	1
912828-Q3-7	TREASURY NOTE		04/08/2016	Various		170,624,219	170,000,000	52,254	1
912828-R5-1	TREASURY NOTE		06/17/2016	BANK OF AMERICA/MERRILL LYNCH		86,412,785	86,100,000	41,168	1
912828-R8-5	TREASURY NOTE		06/16/2016	GOLDMAN, SACHS & CO.		215,721,188	215,200,000	10,290	1
912828-R9-3	TREASURY NOTE		06/30/2016	Various		400,265,625	400,000,000	3,397	1
0599999. Subtotal - Bonds - U.S. Governments						1,294,950,379	1,297,300,000	1,575,549	XXX
040654-WJ-0	ARIZONA ST TRANSN BRD HWY REV		04/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,784,834	1,410,000	22,521	1FE
419792-JW-7	HAWAII ST		04/01/2016	BANK OF AMERICA/MERRILL LYNCH		2,335,040	2,000,000		1FE
419792-JX-5	HAWAII ST		04/01/2016	BANK OF AMERICA/MERRILL LYNCH		2,391,400	2,000,000		1FE
604129-VS-2	MINNESOTA ST		04/13/2016	FIRST TENNESSEE BANK		2,195,120	2,000,000	20,278	1FE
70914P-SF-0	PENNSYLVANIA ST		04/04/2016	BARCLAYS		4,111,272	3,600,000	63,000	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,817,666	11,010,000	105,799	XXX
608113-CN-4	MOHAVE CNTY ARIZ UNI SCH DIST		06/29/2016	PIPER JAFFRAY INC.		1,846,379	1,525,000		1FE
988713-HQ-9	YUMA CNTY ARIZ UN HIGH SCH DIS		04/21/2016	HUTCHINSON SHOCKEY ERLEY & CO.		1,924,238	1,765,000		1FE
058219-TG-1	BALDWIN PARK CALIF UNI SCH DIS		05/26/2016	MORGAN STANLEY		3,143,247	2,515,000		1FE
058219-TH-9	BALDWIN PARK CALIF UNI SCH DIS		05/26/2016	MORGAN STANLEY		2,039,584	1,615,000		1FE
416415-JN-8	HARTFORD CONN		04/29/2016	SAMUEL A. RAMIREZ & COMPANY, INC.		631,835	550,000		2FE
758449-PV-8	REEDY CREEK IMPT DIST FLA		04/14/2016	FIRST TENNESSEE BANK		2,317,823	2,130,000	40,825	1FE
164231-MZ-2	CHEROKEE CNTY GA SCH SYS		05/20/2016	CITIGROUP GLOBAL MARKETS		2,428,080	2,000,000		1FE
164231-NA-6	CHEROKEE CNTY GA SCH SYS		05/20/2016	CITIGROUP GLOBAL MARKETS		3,095,275	2,500,000		1FE
426362-MG-1	HENRY CNTY GA SCH DIST		05/05/2016	RAYMOND JAMES & ASSOCIATES, INC.		15,088,925	12,090,000		1FE
213185-KP-5	COOK CNTY ILL		06/15/2016	BARCLAYS		1,215,250	1,000,000		1FE
433747-DG-4	HOBART IND BLDG CORP FIRST MTG		06/14/2016	CITY SECURITIES CORPORATION		3,847,312	3,030,000		1FE
318045-NR-8	FINNEY CNTY KANS UNI SCH DIST		04/05/2016	PIPER JAFFRAY INC.		1,118,720	1,000,000		1FE
318045-NS-6	FINNEY CNTY KANS UNI SCH DIST		04/05/2016	PIPER JAFFRAY INC.		894,520	780,000		1FE
516598-CF-4	LAPEER MICH CMNTY SCHS		05/26/2016	STIFEL CAPITAL MARKETS		1,018,639	845,000		1FE
516598-CG-2	LAPEER MICH CMNTY SCHS		05/26/2016	STIFEL CAPITAL MARKETS		1,075,298	880,000		1FE
516598-CH-0	LAPEER MICH CMNTY SCHS		05/26/2016	STIFEL CAPITAL MARKETS		1,230,480	1,000,000		1FE
516598-CJ-6	LAPEER MICH CMNTY SCHS		05/26/2016	STIFEL CAPITAL MARKETS		1,853,790	1,500,000		1FE
345874-RB-9	FOREST LAKE MINN INDPT SCH DIS		05/03/2016	B. C. ZIEGLER AND COMPANY		1,908,385	1,525,000	212	1FE
742633-UM-0	PRIOR LAKE MINN INDPT SCH DIST		04/12/2016	PIPER JAFFRAY INC.		1,207,120	1,000,000		1FE
742633-UN-8	PRIOR LAKE MINN INDPT SCH DIST		04/12/2016	PIPER JAFFRAY INC.		1,232,970	1,000,000		1FE
467486-VK-9	JACKSON CNTY MO REORG SCH DIST		04/08/2016	BAUM, GEORGE K. & COMPANY		1,826,793	1,565,000		1FE
515182-DB-6	LANE CMNTY COLLEGE ORE		06/02/2016	PIPER JAFFRAY INC.		2,663,082	2,320,000		1FE
515182-DC-4	LANE CMNTY COLLEGE ORE		06/02/2016	PIPER JAFFRAY INC.		2,714,788	2,335,000		1FE
018471-LY-6	ALLENTOWN PA SCH DIST		05/26/2016	CITIGROUP GLOBAL MARKETS		2,881,002	2,535,000		1FE
018471-LZ-3	ALLENTOWN PA SCH DIST		05/26/2016	CITIGROUP GLOBAL MARKETS		1,142,620	1,000,000		1FE
074851-PZ-3	BEAVER CNTY PA		04/27/2016	M&T SECURITIES, INC.		266,815	250,000		1FE
074851-QA-7	BEAVER CNTY PA		04/27/2016	M&T SECURITIES, INC.		434,076	400,000		1FE
153300-TV-0	CENTRAL DAUPHIN PA SCH DIST		04/06/2016	RBC DOMINION SECURITIES		470,086	395,000		1FE
153300-TX-6	CENTRAL DAUPHIN PA SCH DIST		04/06/2016	RBC DOMINION SECURITIES		1,349,205	1,100,000		1FE
819215-SN-5	SHALER PA AREA SCH DIST		05/26/2016	PIPER JAFFRAY INC.		4,470,776	3,650,000		1FE
819215-SP-0	SHALER PA AREA SCH DIST		05/26/2016	PIPER JAFFRAY INC.		5,955,466	4,940,000		1FE
592112-QW-9	METROPOLITAN GOVT NASHVILLE &		05/18/2016	PIPER JAFFRAY INC.		2,517,900	2,000,000		1FE
269696-GN-4	EAGLE MTN & SAGINAW TEX INDPT		04/08/2016	HILLTOP SECURITIES INC		1,507,360	1,380,000		1FE
269696-GP-9	EAGLE MTN & SAGINAW TEX INDPT		04/08/2016	HILLTOP SECURITIES INC		1,162,365	1,030,000		1FE
269696-GQ-7	EAGLE MTN & SAGINAW TEX INDPT		04/08/2016	HILLTOP SECURITIES INC		1,410,700	1,215,000		1FE
343487-2L-7	FLOWER MOUND TEX		04/06/2016	PIPER JAFFRAY INC.		715,988	625,000	1,042	1FE
343487-2M-5	FLOWER MOUND TEX		04/06/2016	PIPER JAFFRAY INC.		881,018	750,000	1,250	1FE
516825-HV-1	LAREDO TEX CMNTY COLLEGE DIST		04/21/2016	WELLS FARGO		282,333	250,000		1FE
516825-HW-9	LAREDO TEX CMNTY COLLEGE DIST		04/21/2016	WELLS FARGO		535,988	470,000		1FE
528828-7N-0	LEWISVILLE TEX INDPT SCH DIST		04/22/2016	RAYMOND JAMES & ASSOCIATES, INC.		5,649,400	5,000,000	2,778	1FE
549188-WV-8	LUBBOCK TEX		04/06/2016	CITIGROUP GLOBAL MARKETS		2,284,640	2,000,000		1FE
549188-WW-6	LUBBOCK TEX		04/06/2016	CITIGROUP GLOBAL MARKETS		996,736	850,000		1FE
163192-ET-0	CHELAN CNTY WA SD 228 CASCADE		05/06/2016	D.A. DAVIDSON & CO.		533,105	495,000		1FE
163192-EU-7	CHELAN CNTY WA SD 228 CASCADE		05/06/2016	D.A. DAVIDSON & CO.		590,651	535,000		1FE
163192-EW-3	CHELAN CNTY WA SD 228 CASCADE		05/06/2016	D.A. DAVIDSON & CO.		558,223	465,000		1FE
163192-EX-1	CHELAN CNTY WA SD 228 CASCADE		05/06/2016	D.A. DAVIDSON & CO.		563,505	460,000		1FE
163192-EY-9	CHELAN CNTY WA SD 228 CASCADE		05/06/2016	D.A. DAVIDSON & CO.		623,295	500,000		1FE
163192-FA-0	CHELAN CNTY WA SD 228 CASCADE		05/06/2016	D.A. DAVIDSON & CO.		1,069,042	835,000		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)
163192-EV-5	CHELAN CNTY WASH SCH DIST NO 2		05/06/2016	D.A. DAVIDSON & CO.		742,823	635,000		1FE
388010-EW-6	GRANT CNTY WASH SCH DIST NO 14		05/25/2016	D.A. DAVIDSON & CO.		3,985,197	3,175,000		1FE
495116-JA-4	KING CNTY WASH SCH DIST NO 406		05/19/2016	PIPER JAFFRAY INC.		2,416,874	1,905,000		1FE
498098-QR-6	KITSAP CNTY WASH SCH DIST NO 4		04/22/2016	PIPER JAFFRAY INC.		966,070	875,000		1FE
498098-QS-4	KITSAP CNTY WASH SCH DIST NO 4		04/22/2016	PIPER JAFFRAY INC.		937,000	800,000		1FE
498098-QT-2	KITSAP CNTY WASH SCH DIST NO 4		04/22/2016	PIPER JAFFRAY INC.		479,984	400,000		1FE
66285T-FP-3	NORTH THURSTON PUB SCHS WASH		06/23/2016	PIPER JAFFRAY INC.		2,697,438	2,165,000		1FE
833153-UT-4	SNOHOMISH CNTY WASH SCH DIST N		06/24/2016	D.A. DAVIDSON & CO.		2,407,958	1,905,000		1FE
966493-MW-5	WHITMAN CNTY WASH SCH DIST NO		05/18/2016	D.A. DAVIDSON & CO.		813,511	695,000		1FE
966493-MX-3	WHITMAN CNTY WASH SCH DIST NO		05/18/2016	D.A. DAVIDSON & CO.		780,247	650,000		1FE
966493-MY-1	WHITMAN CNTY WASH SCH DIST NO		05/18/2016	D.A. DAVIDSON & CO.		1,281,640	1,045,000		1FE
966493-MZ-8	WHITMAN CNTY WASH SCH DIST NO		05/18/2016	D.A. DAVIDSON & CO.		518,746	415,000		1FE
966493-NA-2	WHITMAN CNTY WASH SCH DIST NO		05/18/2016	D.A. DAVIDSON & CO.		952,148	750,000		1FE
966493-NB-0	WHITMAN CNTY WASH SCH DIST NO		05/18/2016	D.A. DAVIDSON & CO.		1,298,648	1,010,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						115,453,108	96,025,000	46,106	XXX
75902J-BG-3	REGIONAL PUB TRANSN AUTH ARIZ		04/21/2016	CITIGROUP GLOBAL MARKETS		2,323,800	2,000,000		1FE
87971H-JX-3	TEMPE ARIZ EXCISE TAX REV		05/26/2016	RBC DOMINION SECURITIES		943,459	765,000		1FE
87971H-JY-1	TEMPE ARIZ EXCISE TAX REV		05/26/2016	RBC DOMINION SECURITIES		545,220	435,000		1FE
87971H-JZ-8	TEMPE ARIZ EXCISE TAX REV		05/26/2016	RBC DOMINION SECURITIES		508,088	400,000		1FE
071808-JB-6	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		1,101,740	1,000,000	833	2FE
071808-JC-4	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		878,023	780,000	650	2FE
071808-JD-2	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		1,146,090	1,000,000	833	2FE
071808-JE-0	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		1,161,450	1,000,000	833	2FE
071808-JF-7	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		1,112,726	950,000	792	2FE
071808-JG-5	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		1,611,437	1,360,000	1,133	2FE
071808-JH-3	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		1,195,180	1,000,000	833	2FE
071808-JJ-9	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		1,201,980	1,000,000	833	2FE
071808-JK-6	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		3,437,371	3,490,000	1,745	2FE
071808-JP-5	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		247,892	225,000		2FE
071808-JR-1	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		286,523	250,000		2FE
071808-JT-7	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		322,105	275,000		2FE
071808-JV-2	BAXTER CNTY ARK HOSP REV		06/13/2016	CREWS & ASSOC.		364,530	305,000		2FE
212582-CM-0	CONWAY ARK ELEC REV		05/06/2016	SUNTRUST INVESTMENT SERVICES, INC.		1,179,573	1,120,000	14,933	1FE
212582-CN-8	CONWAY ARK ELEC REV		05/05/2016	SUNTRUST INVESTMENT SERVICES, INC.		899,059	815,000	14,398	1FE
010869-GU-3	ALAMEDA CORRIDOR TRANSN AUTH C		05/12/2016	BANK OF AMERICA/MERRILL LYNCH		1,121,701	925,000		2FE
03672Y-AB-2	ANTELOPE VY-EAST KERN CALIF WT		04/01/2016	WELLS FARGO		960,872	880,000		1FE
03672Y-AC-0	ANTELOPE VY-EAST KERN CALIF WT		04/01/2016	WELLS FARGO		724,230	650,000		1FE
03672Y-AD-8	ANTELOPE VY-EAST KERN CALIF WT		04/01/2016	WELLS FARGO		815,026	720,000		1FE
03672Y-AF-3	ANTELOPE VY-EAST KERN CALIF WT		04/01/2016	WELLS FARGO		934,032	760,000		1FE
03672Y-AG-1	ANTELOPE VY-EAST KERN CALIF WT		04/01/2016	WELLS FARGO		747,684	600,000		1FE
452650-HM-9	IMPERIAL CALIF IRR DIST ELEC R		06/23/2016	CITIGROUP GLOBAL MARKETS		956,745	750,000		1FE
452650-HN-7	IMPERIAL CALIF IRR DIST ELEC R		06/23/2016	CITIGROUP GLOBAL MARKETS		1,294,610	1,000,000		1FE
79730C-GN-8	SAN DIEGO CALIF PUB FACS FING		05/26/2016	JPMORGAN CHASE & CO.		3,095,225	2,500,000		1FE
79730C-GP-3	SAN DIEGO CALIF PUB FACS FING		05/26/2016	JPMORGAN CHASE & CO.		3,141,550	2,500,000		1FE
79730C-GQ-1	SAN DIEGO CALIF PUB FACS FING		05/26/2016	JPMORGAN CHASE & CO.		2,542,940	2,000,000		1FE
899124-KV-2	TULARE CALIF SWR REV		06/23/2016	MORGAN STANLEY		778,071	670,000		1FE
899124-KW-0	TULARE CALIF SWR REV		06/23/2016	MORGAN STANLEY		628,593	535,000		1FE
899124-KX-8	TULARE CALIF SWR REV		06/23/2016	MORGAN STANLEY		837,498	705,000		1FE
899124-KY-6	TULARE CALIF SWR REV		06/23/2016	MORGAN STANLEY		878,715	735,000		1FE
91417K-S2-8	UNIVERSITY COLO ENTERPRISE SYS		05/05/2016	STIFEL CAPITAL MARKETS		1,515,396	1,200,000		1FE
20774Y-A7-2	CONNECTICUT ST HEALTH & EDL FA		04/01/2016	BARCLAYS		871,920	800,000		1FE
20774Y-A8-0	CONNECTICUT ST HEALTH & EDL FA		04/01/2016	BARCLAYS		1,148,100	1,000,000		1FE
20774Y-A9-8	CONNECTICUT ST HEALTH & EDL FA		04/01/2016	BARCLAYS		995,733	850,000		1FE
207758-KW-2	CONNECTICUT ST SPL TAX OBLIG REVENUE TRA		04/14/2016	FIRST TENNESSEE BANK		1,507,752	1,365,000	31,850	1FE
914233-H6-1	UNIVERSITY CONN		04/07/2016	JEFFERIES & COMPANY, INC.		4,165,006	3,435,000		1FE
34073T-FY-8	FLORIDA HIGHER EDL FACS FING A		04/13/2016	MORGAN STANLEY		891,960	725,000		2FE
392274-K7-0	GREATER ORLANDO AVIATION AUTH		06/24/2016	CITIGROUP GLOBAL MARKETS		3,035,475	2,500,000		1FE
392274-K8-8	GREATER ORLANDO AVIATION AUTH		06/24/2016	CITIGROUP GLOBAL MARKETS		3,338,663	2,715,000		1FE
696499-DQ-2	PALM BEACH CNTY FLA ARPT SYS R		06/30/2016	RAYMOND JAMES & ASSOCIATES, INC.		1,735,720	1,400,000		1FE
199144-VW-3	COLUMBUS GA WTR & SEW REV		04/06/2016	STIFEL CAPITAL MARKETS		788,697	650,000		1FE
199144-VX-1	COLUMBUS GA WTR & SEW REV		04/06/2016	STIFEL CAPITAL MARKETS		866,110	700,000		1FE
199144-VY-9	COLUMBUS GA WTR & SEW REV		04/06/2016	STIFEL CAPITAL MARKETS		1,067,039	850,000		1FE

SCHEDULE D - PART 3

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

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097464-YQ-8	BOISE ST UNIV IDAHO REVS FORME		04/14/2016	BARCLAYS		363,613	325,000		1FE
097464-YR-6	BOISE ST UNIV IDAHO REVS FORME		04/14/2016	BARCLAYS		922,608	800,000		1FE
097464-YS-4	BOISE ST UNIV IDAHO REVS FORME		04/14/2016	BARCLAYS		887,543	750,000		1FE
097464-YT-2	BOISE ST UNIV IDAHO REVS FORME		04/14/2016	BARCLAYS		1,691,914	1,400,000		1FE
167562-QA-8	CHICAGO ILL MIDWAY ARPT REV		05/26/2016	BARCLAYS		4,030,768	3,400,000		1FE
167562-QB-6	CHICAGO ILL MIDWAY ARPT REV		05/26/2016	BARCLAYS		9,851,428	8,215,000		1FE
167736-E6-0	CHICAGO ILL WTR REV		05/13/2016	PNC CAPITAL MARKETS LLC		1,083,750	1,000,000		1FE
167736-E7-8	CHICAGO ILL WTR REV		05/13/2016	PNC CAPITAL MARKETS LLC		1,661,460	1,500,000		1FE
45204E-CZ-9	ILLINOIS FIN AUTH REV		06/02/2016	GOLDMAN, SACHS & CO.		1,829,731	1,495,000		1FE
45505K-BE-9	INDIANA ST FIN AUTH WTR UTIL R		06/10/2016	MORGAN STANLEY		1,267,720	1,000,000		1FE
45505K-BF-6	INDIANA ST FIN AUTH WTR UTIL R		06/10/2016	MORGAN STANLEY		1,369,204	1,090,000		1FE
45528U-LU-3	INDIANAPOLIS IND LOC PUB IMPT		04/05/2016	RBC DOMINION SECURITIES		6,055,300	5,000,000	67,361	1FE
46257T-EA-3	IOWA ST SPL OBLIG		06/22/2016	CITIGROUP GLOBAL MARKETS		3,585,183	2,900,000		1FE
46257T-EB-1	IOWA ST SPL OBLIG		06/22/2016	CITIGROUP GLOBAL MARKETS		2,521,060	2,000,000		1FE
46257T-EC-9	IOWA ST SPL OBLIG		06/22/2016	CITIGROUP GLOBAL MARKETS		2,558,520	2,000,000		1FE
546398-5A-2	LOUISIANA PUB FACS AUTH REV		05/04/2016	CITIGROUP GLOBAL MARKETS		341,216	280,000		2FE
546398-5B-0	LOUISIANA PUB FACS AUTH REV		05/04/2016	CITIGROUP GLOBAL MARKETS		491,712	400,000		2FE
57584X-LZ-2	MASSACHUSETTS ST DEV FIN AGY R		04/28/2016	CITIGROUP GLOBAL MARKETS		1,089,140	1,000,000		1FE
57584X-MA-6	MASSACHUSETTS ST DEV FIN AGY R		04/28/2016	CITIGROUP GLOBAL MARKETS		4,754,907	4,290,000		1FE
57584X-MY-4	MASSACHUSETTS ST DEV FIN AGY R		05/12/2016	CAIN BROTHERS & COMPANY LLC		664,212	600,000		2FE
57584X-MZ-1	MASSACHUSETTS ST DEV FIN AGY R		05/12/2016	CAIN BROTHERS & COMPANY LLC		586,950	500,000		2FE
983349-HK-0	WYOMING MICH WTR SUPPLY SYS RE		04/06/2016	HUTCHINSON SHOCKEY ERLEY & CO.		221,376	200,000		1FE
983349-HM-6	WYOMING MICH WTR SUPPLY SYS RE		04/06/2016	HUTCHINSON SHOCKEY ERLEY & CO.		210,450	185,000		1FE
983349-HN-4	WYOMING MICH WTR SUPPLY SYS RE		04/06/2016	HUTCHINSON SHOCKEY ERLEY & CO.		485,476	400,000		1FE
983349-HP-9	WYOMING MICH WTR SUPPLY SYS RE		04/06/2016	HUTCHINSON SHOCKEY ERLEY & CO.		215,521	175,000		1FE
983349-HQ-7	WYOMING MICH WTR SUPPLY SYS RE		04/06/2016	HUTCHINSON SHOCKEY ERLEY & CO.		497,816	400,000		1FE
665444-JV-8	NORTHERN MUN PWR AGY MINN ELEC		04/07/2016	BARCLAYS		2,031,456	1,705,000		1FE
665444-JW-6	NORTHERN MUN PWR AGY MINN ELEC		04/07/2016	BARCLAYS		2,229,546	1,840,000		1FE
665444-JX-4	NORTHERN MUN PWR AGY MINN ELEC		04/07/2016	BARCLAYS		2,366,682	1,930,000		1FE
665444-JY-2	NORTHERN MUN PWR AGY MINN ELEC		04/07/2016	BARCLAYS		2,114,217	1,705,000		1FE
843375-A3-0	SOUTHERN MINN MUN PWR AGY PWR		05/04/2016	MORGAN STANLEY		553,545	500,000	7,111	1FE
60637A-KJ-0	MISSOURI ST HEALTH & EDL FACS		05/06/2016	RBC DOMINION SECURITIES		1,639,974	1,400,000		1FE
60637A-KK-7	MISSOURI ST HEALTH & EDL FACS		05/06/2016	RBC DOMINION SECURITIES		2,097,235	1,750,000		1FE
60637A-KL-5	MISSOURI ST HEALTH & EDL FACS		05/06/2016	RBC DOMINION SECURITIES		2,443,900	2,000,000		1FE
60637A-KM-3	MISSOURI ST HEALTH & EDL FACS		05/06/2016	RBC DOMINION SECURITIES		2,478,280	2,000,000		1FE
60637A-KN-1	MISSOURI ST HEALTH & EDL FACS		05/06/2016	RBC DOMINION SECURITIES		2,699,132	2,150,000		1FE
646066-TW-0	NEW JERSEY ST EDL FACS AUTH RE		06/23/2016	CITIGROUP GLOBAL MARKETS		6,816,704	5,475,000		1FE
59261A-FJ-1	METROPOLITAN TRANSN AUTH N Y R		06/23/2016	MORGAN STANLEY		6,217,350	5,000,000		1FE
64990C-ER-8	NEW YORK ST DORM AUTH REVS NON		06/02/2016	WELLS FARGO		8,260,000	8,260,000		1Z
650035-W7-9	NEW YORK ST URBAN DEV CORP REV		04/19/2016	MORGAN STANLEY		3,136,600	2,500,000	12,153	1FE
89602N-ZU-1	TRIBOROUGH BRIDGE & TUNNEL AUTH		04/14/2016	GOLDMAN, SACHS & CO.		3,550,834	3,325,000	71,118	1FE
67140P-CR-3	OAK ISLAND N C ENTERPRISE SYS		06/17/2016	CREWS & ASSOC.		2,755,102	2,160,000	6,300	1FE
682852-CD-8	ONSLOW N C WTR & SWR AUTH COMB		04/15/2016	PNC CAPITAL MARKETS LLC		1,296,036	1,200,000		1FE
682852-CG-1	ONSLOW N C WTR & SWR AUTH COMB		04/15/2016	PNC CAPITAL MARKETS LLC		1,288,331	1,100,000		1FE
682852-CJ-5	ONSLOW N C WTR & SWR AUTH COMB		04/15/2016	PNC CAPITAL MARKETS LLC		519,214	425,000		1FE
682852-CN-6	ONSLOW N C WTR & SWR AUTH COMB		04/15/2016	PNC CAPITAL MARKETS LLC		762,378	600,000		1FE
490728-YD-8	KENT ST UNIV OHIO UNIV REVS		04/15/2016	KEYCORP		1,182,570	1,000,000		1FE
490728-YE-6	KENT ST UNIV OHIO UNIV REVS		04/15/2016	KEYCORP		2,403,929	2,095,000		1FE
498413-FC-2	KLAMATH FALLS ORE INTERCMNTY H		06/15/2016	PIPER JAFFRAY INC.		548,744	475,000		1FE
498413-FE-8	KLAMATH FALLS ORE INTERCMNTY H		06/15/2016	PIPER JAFFRAY INC.		558,941	480,000		1FE
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A		06/24/2016	BANK OF AMERICA/MERRILL LYNCH		2,408,140	2,000,000		1FE
66353R-BP-8	NORTHAMPTON CNTY PA GEN PURP A		06/24/2016	BANK OF AMERICA/MERRILL LYNCH		2,948,184	2,415,000		1FE
397337-CF-1	GREENWOOD S C MET DIST SWR SYS		04/14/2016	STEPHENS, INC.		397,206	355,000		1FE
397337-CH-7	GREENWOOD S C MET DIST SWR SYS		04/14/2016	STEPHENS, INC.		497,383	410,000		1FE
397337-CJ-3	GREENWOOD S C MET DIST SWR SYS		04/14/2016	STEPHENS, INC.		904,454	735,000		1FE
397337-CK-0	GREENWOOD S C MET DIST SWR SYS		04/14/2016	STEPHENS, INC.		624,050	500,000		1FE
235036-W7-1	DALLAS FORT WORTH TEX INTL ARP		05/19/2016	BARCLAYS		2,032,605	1,700,000	5,431	1FE
414008-BS-0	HARRIS CNTY TEX CULTURAL ED FA		04/27/2016	BANK OF AMERICA/MERRILL LYNCH		1,020,231	900,000		1FE
41422E-FL-2	HARRIS CNTY TEX MET TRAN AUTH		04/14/2016	CABRERA CAPITAL MARKETS, INC		2,588,718	2,115,000		1FE
41422E-FM-0	HARRIS CNTY TEX MET TRAN AUTH		04/14/2016	CABRERA CAPITAL MARKETS, INC		4,175,365	3,355,000		1FE
41422E-FU-2	HARRIS CNTY TEX MET TRAN AUTH		04/14/2016	CABRERA CAPITAL MARKETS, INC		1,201,460	1,000,000		1FE
579160-MB-5	MC ALLEN TEX WTRWKS & SWR SYS		06/09/2016	Estrada Hinojosa		1,685,250	1,390,000		1FE

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

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579160-MC-3	MC ALLEN TEX WTRWKS & SWR SYS		06/09/2016	Estrada Hinojosa		1,799,187	1,460,000		1FE
66285W-RW-8	NORTH TEX TWY AUTH REV		05/05/2016	JPMORGAN CHASE & CO.		1,920,456	1,800,000		1FE
66285W-RX-6	NORTH TEX TWY AUTH REV		05/05/2016	JPMORGAN CHASE & CO.		2,502,802	2,265,000		1FE
66285W-RY-4	NORTH TEX TWY AUTH REV		05/05/2016	JPMORGAN CHASE & CO.		2,362,471	2,075,000		1FE
779244-DN-9	ROUND ROCK TEX UTIL REV		05/18/2016	CITIGROUP GLOBAL MARKETS		1,660,169	1,305,000		1FE
916672-WL-8	UPPER TRINITY REGL WTR DIST TE		04/13/2016	RAYMOND JAMES & ASSOCIATES, INC.		461,892	400,000		1FE
967222-US-7	WICHITA FALLS TEX WTR & SWR RE		06/09/2016	HILLTOP SECURITIES INC		6,815,190	5,535,000		1FE
967222-UU-2	WICHITA FALLS TEX WTR & SWR RE		06/09/2016	HILLTOP SECURITIES INC		5,346,025	4,255,000		1Z
938782-EF-2	WASHINGTON D C MET AREA TRAN A		05/26/2016	BANK OF AMERICA/MERRILL LYNCH		1,058,800	1,000,000		1FE
78955P-CF-0	ST GEORGE UTAH ELEC REV		04/15/2016	BAUM, GEORGE K. & COMPANY		345,621	300,000		1FE
78955P-CJ-2	ST GEORGE UTAH ELEC REV		04/15/2016	BAUM, GEORGE K. & COMPANY		1,228,645	1,010,000		1FE
140442-FF-6	CAPITAL REGION ARPT COMMN VA A		06/02/2016	RAYMOND JAMES & ASSOCIATES, INC.		359,496	300,000		1FE
140442-FG-4	CAPITAL REGION ARPT COMMN VA A		06/02/2016	RAYMOND JAMES & ASSOCIATES, INC.		487,576	400,000		1FE
97712D-PA-8	WISCONSIN ST HEALTH & EDL FACS		04/22/2016	JPMORGAN CHASE & CO.		523,765	460,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						218,395,722	184,110,000	239,142	XXX
00287Y-AU-3	ABBVIE INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH		25,455,630	25,500,000		2FE
00287Y-AV-1	ABBVIE INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH		4,226,838	4,250,000		2Z
00287Y-AW-9	ABBVIE INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH		12,664,320	12,750,000		2FE
00287Y-AX-7	ABBVIE INC		05/09/2016	JPMORGAN CHASE & CO.		29,746,133	29,750,000		2FE
00287Y-AY-5	ABBVIE INC		05/09/2016	JPMORGAN CHASE & CO.		21,168,825	21,250,000		2FE
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		04/12/2016	BABSON CAPITAL MANAGEMENT LLC		1,172,933	1,184,780		5
BA50FP-J5-4	ACCRUENT LLC SECOND LIEN		05/19/2016	BABSON CAPITAL MANAGEMENT LLC		3,712,500	3,750,000		5Z
00507U-AU-5	ACTAVIS FUNDING SCS	E	04/05/2016	Various		3,506,386	3,400,000	10,318	2FE
00772B-AM-3	AERCAP IRELAND CAPITAL LTD	F	04/18/2016	CANTOR FITZGERALD		2,105,000	2,000,000	5,556	3FE
00130H-BW-4	AES CORP		04/26/2016	MORGAN STANLEY		5,031,250	5,000,000	10,694	3FE
00130H-BX-2	AES CORP		05/11/2016	MORGAN STANLEY		3,000,000	3,000,000		3FE
00817Y-AS-7	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		9,992,000	10,000,000		1FE
00817Y-AT-5	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		8,993,250	9,000,000		1FE
00817Y-AU-2	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		27,997,200	28,000,000		1FE
00817Y-AV-0	AETNA INC		06/02/2016	CITIGROUP GLOBAL MARKETS		16,975,180	17,000,000		1FE
00817Y-AW-8	AETNA INC		06/02/2016	UNION BANK OF SWITZERLAND		21,170,525	21,250,000		1Z
00817Y-AX-6	AETNA INC		06/02/2016	UNION BANK OF SWITZERLAND		10,614,375	10,625,000		1FE
00817Y-AY-4	AETNA INC		06/02/2016	UNION BANK OF SWITZERLAND		8,464,725	8,500,000		1FE
02660V-AY-4	AHMA_05-2 RMBS		06/27/2016	SCHEDULED PAY UP			55		1FM
00928Q-AP-6	AIRCASTLE LTD	E	04/14/2016	DEUTSCHE BANK AG		3,583,863	3,505,000	12,170	3FE
009363-AN-2	AIRGAS INC		05/27/2016	BANK OF AMERICA		(40,500)			1FE
009363-AP-7	AIRGAS INC		05/27/2016	Various		(9,563)			1FE
013093-AA-7	ALBERTSONS COMPANIES LLC		05/25/2016	Various		9,298,488	9,275,000		4FE
02005N-AV-2	ALLY FINANCIAL INC		04/26/2016	BAIRD (ROBERT W.) & CO. INC.		2,107,500	2,000,000	8,257	3FE
02005N-BG-4	ALLY FINANCIAL INC		04/06/2016	CITIGROUP GLOBAL MARKETS		5,966,520	6,000,000		3FE
02154C-AE-3	ALTICE FINANCING SA	F	04/18/2016	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		4FE
02155F-AC-9	ALTICE US FINANCE I CORP		06/29/2016	Various		8,011,250	8,000,000	47,438	3FE
02209S-AN-3	ALTRIA GROUP INC ABS		04/13/2016	Various		9,732,051	9,369,000	51,178	1FE
00164V-AD-5	AMC NETWORKS INC		04/27/2016	BANK OF AMERICA/MERRILL LYNCH		5,012,500	5,000,000	22,222	3FE
02343U-AA-3	AMCOR FINANCE (USA) INC	R	04/19/2016	CITIGROUP GLOBAL MARKETS		7,648,088	7,650,000		2FE
02368*-AD-4	AMERICAN ACADEMY HLDGS LLC TLB		05/19/2016	NXT CAPITAL		6,435,000	6,500,000		4Z
02376C-AS-4	AMERICAN AIRLINES		05/18/2016	BARCLAYS BANK		6,451,250	6,500,000		3FE
03027X-AK-6	AMERICAN TOWER CORP		05/10/2016	RBC DOMINION SECURITIES		6,312,495	6,376,000		2FE
030981-AH-7	AMERIGAS PARTNERS L.P.		06/21/2016	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000		3FE
031652-BG-4	AMKOR TECHNOLOGY INC		06/21/2016	OPPENHEIMER & CO., INC.		385,125	390,000	5,732	4FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	R	04/06/2016	RBC DOMINION SECURITIES		11,192,730	10,870,000	60,812	1FE
035287-AG-6	ANIXTER INC		05/24/2016	EXCHANGE		2,000,000	2,000,000	25,361	3FE
038522-AL-2	ARAMARK SERVICES INC		06/29/2016	Various		3,574,830	3,479,000	90,804	3FE
038522-AM-0	ARAMARK SERVICES INC		05/23/2016	WELLS FARGO		2,245,000	2,250,000		4FE
03938L-AP-9	ARCELORMITTAL	F	05/09/2016	CANTOR FITZGERALD		1,097,168	1,209,000	7,254	3FE
03938L-AX-2	ARCELORMITTAL	F	06/16/2016	Various		6,881,995	6,644,000	137,442	3FE
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	F	05/02/2016	CITIGROUP GLOBAL MARKETS		6,007,500	6,000,000		4FE
03969A-AJ-9	ARDAGH PACKAGING FINANCE PLC	F	04/29/2016	CITIGROUP GLOBAL MARKETS		4,200,000	4,200,000		5FE
03969A-AK-6	ARDAGH PACKAGING FINANCE PLC	F	04/29/2016	CITIGROUP GLOBAL MARKETS		2,736,250	2,750,000		4FE
040555-CU-6	ARIZONA PUBLIC SERVICE CO		05/03/2016	BARCLAYS		4,237,803	4,250,000		1Z
044209-AF-1	ASHLAND INC		06/28/2016	CREDIT SUISSE		3,447,180	3,482,000	62,483	3FE
044209-AM-6	ASHLAND INC		04/28/2016	DEUTSCHE BANK AG		3,011,250	3,000,000	96,250	3FE

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045054-AC-7	ASHTEAD CAPITAL INC	R	06/22/2016	STIFEL CAPITAL MARKETS		4,629,250	4,500,000	49,094	3FE
00206R-CT-7	AT&T INC		05/03/2016	MIZUHO SECURITIES USA INC.		40,481,645	37,950,000	404,405	2FE
00216H-AB-8	ATI PHYSICAL THERAPY TL		05/20/2016	BARCLAYS BANK		495,000	500,000		4FE
053332-AT-9	AUTOZONE INC		04/18/2016	BARCLAYS		8,497,790	8,500,000		2FE
053332-AU-6	AUTOZONE INC		04/18/2016	BANK OF AMERICA/MERRILL LYNCH		9,993,000	10,000,000		2FE
058498-AR-7	BALL CORP		04/19/2016	RBC DOMINION SECURITIES		1,057,500	1,000,000	5,139	3FE
06051G-FX-2	BANC OF AMERICA SECURITIES LLC		04/14/2016	BANK OF AMERICA/MERRILL LYNCH		20,365,932	20,400,000		2FE
06051G-FW-4	BANK OF AMERICA CORP		04/14/2016	BANK OF AMERICA/MERRILL LYNCH		4,249,023	4,250,000		2FE
06738E-AP-0	BARCLAYS PLC	F	05/05/2016	BARCLAYS		7,225,422	7,226,000		1Z
07177M-AB-9	BAXALTA INC		06/07/2016	EXCHANGE		4,968,873	5,000,000	91,111	2FE
07177M-AD-5	BAXALTA INC		06/07/2016	EXCHANGE		18,995,016	19,000,000	248,847	2FE
07177M-AG-8	BAXALTA INC		06/07/2016	EXCHANGE		7,196,980	7,200,000	66,000	2FE
07177M-AL-7	BAXALTA INC		06/07/2016	EXCHANGE		4,996,226	5,000,000	82,000	2FE
079860-AA-0	BELLSOUTH LLC		04/19/2016	CREDIT SUISSE		48,924,525	47,500,000		2FE
085790-BA-0	BERRY PLASTICS CORP		06/15/2016	EXCHANGE		5,000,000	5,000,000	50,000	4FE
09628T-AA-7	BLUESCOPE STEEL (FINANCE) LTD	F	04/28/2016	CREDIT SUISSE		2,920,000	2,920,000		3Z
05565E-AD-7	BMW US CAPITAL LLC	R	04/04/2016	JPMORGAN CHASE & CO.		17,992,080	18,000,000		1FE
05565E-AF-2	BMW US CAPITAL LLC	R	04/04/2016	JPMORGAN CHASE & CO.		21,944,780	22,000,000		1FE
05565E-AH-8	BMW US CAPITAL LLC	R	04/04/2016	JPMORGAN CHASE & CO.		16,988,270	17,000,000		1FE
05565A-AR-4	BNP PARIBAS SA	F	05/05/2016	BNP CAPITAL MARKETS		4,242,520	4,250,000		1Z
096630-AE-8	BOARDWALK PIPELINES LP		05/23/2016	Various		10,103,372	10,200,000	2,810	2FE
097751-AS-0	BOMBARDIER INC	A	04/26/2016	GOLDMAN, SACHS & CO.		4,836,000	4,800,000	44,000	4FE
097751-BF-7	BOMBARDIER INC	A	06/21/2016	OPPENHEIMER & CO., INC.		2,500,125	2,825,000	60,586	4FE
097751-BM-2	BOMBARDIER INC	A	06/23/2016	Various		5,667,625	6,325,000	104,786	4FE
BA50G0-NC-8	BOND PHARMACY INC. (ADV INFUSION)		05/25/2016	DIRECT		12,343,750	12,500,000		4Z
103304-BK-6	BOYD GAMING CORP		04/19/2016	WELLS FARGO		3,202,500	3,000,000	89,948	4FE
103304-BL-4	BOYD GAMING CORP		04/13/2016	WELLS FARGO		4,556,838	4,375,000	15,495	4FE
05565Q-DB-1	BP CAPITAL MARKETS PLC	F	05/17/2016	Various		22,023,400	22,000,000	6,931	1FE
07330N-AL-9	BRANCH BANKING AND TRUST COMPANY		05/05/2016	DEUTSCHE BANK AG		4,995,450	5,000,000		1FE
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		06/21/2016	JPMORGAN CHASE & CO.		4,232,533	4,250,000		2FE
128195-AN-4	CALATLANTIC GROUP INC		06/02/2016	Various		7,458,438	7,500,000	2,829	3FE
129500-AB-0	CALERES INC		06/17/2016	GUGGENHEIM SECURITIES, LLC		4,115,563	4,025,000	82,133	4FE
131347-CK-0	CALPINE CORP		05/24/2016	DEUTSCHE BANK AG		2,000,000	2,000,000		3FE
BA50G5-7L-5	CALPINE CORP		06/15/2016	CITIGROUP GLOBAL MARKETS		3,960,000	4,000,000		4FE
1248EP-BM-4	CCO HOLDINGS LLC		05/24/2016	EXCHANGE		27,458,978	27,375,000	432,867	3FE
1248EP-BR-3	CCO HOLDINGS LLC		04/14/2016	BANK OF AMERICA/MERRILL LYNCH		2,198,213	2,190,000		3FE
161175-AT-1	CCO SAFARI II LLC		05/26/2016	EXCHANGE		16,000,000	16,000,000	268,304	2FE
12513G-BA-6	CDW LLC		04/26/2016	CITIGROUP GLOBAL MARKETS		4,200,000	4,000,000	90,444	4FE
15089Q-AD-6	CELANESE US HOLDINGS LLC		04/19/2016	JPMORGAN CHASE & CO.		2,311,875	2,250,000	10,695	2FE
15135U-AG-4	CENOVUS ENERGY INC	A	04/11/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		997,790	1,130,000	5,556	2FE
15135U-AH-2	CENOVUS ENERGY INC	A	04/29/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		1,139,078	1,475,000	8,801	2FE
15135B-AD-3	CENTENE CORP		06/29/2016	Various		6,051,625	5,950,000	28,309	3FE
161175-AR-5	CHARTER COMMUNICATIONS OPERATING L		05/31/2016	EXCHANGE		27,000,000	27,000,000	343,584	2FE
161175-AS-3	CHARTER COMMUNICATIONS OPERATING L		05/26/2016	EXCHANGE		17,750,000	17,750,000	270,723	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		05/01/2016	SCHEDULED PAY UP			7		1FM
BA50GG-ZL-0	CHEFS WAREHOUSE DELAYED TERM LOAN		06/29/2016	JEFFERIES & COMPANY, INC.		35,138	35,493		4FE
BA50GG-ZE-6	CHEFS WAREHOUSE HLDGS TERM LOAN		06/29/2016	JEFFERIES & COMPANY, INC.		765,507	773,239		4FE
163851-AC-2	CHEMOURS CO LLC		04/28/2016	Various		7,785,175	9,025,000	294,817	4FE
163851-AD-0	CHEMOURS COMPANY		05/20/2016	EXCHANGE		7,789,334	9,025,000	8,774	4FE
16412X-AA-3	CHENIERE CORPUS CHRISTI HOLDINGS L		05/12/2016	MORGAN STANLEY		2,250,000	2,250,000		3FE
BA50G6-P5-8	CHG HEALTHCARE SERVICES		06/16/2016	GOLDMAN, SACHS & CO.		646,750	650,000		4FE
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC		04/13/2016	BARCLAYS		2,027,500	2,000,000	21,924	3FE
125577-BC-9	CIT GROUP INC		04/20/2016	OPPENHEIMER & CO., INC.		5,857,500	5,500,000	24,292	3FE
125581-GQ-5	CIT GROUP INC		05/04/2016	OPPENHEIMER & CO., INC.		572,000	550,000	6,417	3FE
125581-GR-3	CIT GROUP INC		04/29/2016	BANK OF AMERICA/MERRILL LYNCH		1,799,200	1,730,000	22,346	3FE
172967-KR-1	CITIGROUP INC		05/11/2016	CITIGROUP GLOBAL MARKETS		4,204,398	4,250,000		2FE
17401Q-AE-1	CITIZENS BANK NA		05/10/2016	MORGAN STANLEY		8,492,095	8,500,000		2Z
184496-AL-1	CLEAN HARBORS INC		06/24/2016	EXCHANGE		1,453,286	1,450,000	4,748	3FE
18551P-AA-7	CLECO CORPORATE HOLDINGS LLC		05/12/2016	MIZUHO SECURITIES USA INC.		17,000,000	17,000,000		2FE
18551P-AB-5	CLECO CORPORATE HOLDINGS LLC		05/12/2016	MIZUHO SECURITIES USA INC.		12,750,000	12,750,000		2FE
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		06/02/2016	CITIGROUP GLOBAL MARKETS		5,231,250	5,250,000	195,708	4FE
125896-BQ-2	CMS ENERGY CORP		05/02/2016	RBC DOMINION SECURITIES		4,233,935	4,250,000		2FE

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198280-AD-1	COLUMBIA PIPELINE GROUP INC		05/16/2016	EXCHANGE		8,986,745	9,000,000	136,125	2FE
203372-AM-9	COMMSCOPE INC		06/10/2016	STIFEL CAPITAL MARKETS		1,318,485	1,299,000		4FE
209115-AC-8	CONSOLIDATED EDISON INC		05/11/2016	BARCLAYS		12,742,223	12,750,000		2FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2016	SCHEDULED PAY UP			107,765		1FM
225310-AK-7	CREDIT ACCEPTANCE CORP		04/18/2016	EXCHANGE		7,479,714	7,500,000	50,703	4FE
22532L-AR-5	CREDIT AGRICOLE SA	F	04/20/2016	CREDIT AGRICOLE		8,461,155	8,500,000		1FE
225433-AL-5	CREDIT SUISSE GROUP FUNDING (GUERN	F	04/13/2016	CREDIT SUISSE		8,499,660	8,500,000		2FE
225433-AQ-4	CREDIT SUISSE GROUP FUNDING (GUERN	F	04/13/2016	CREDIT SUISSE		8,497,960	8,500,000		2Z
225433-AS-0	CREDIT SUISSE GROUP FUNDING (GUERN	F	06/07/2016	CREDIT SUISSE		12,713,535	12,750,000		2Z
228189-AB-2	CROWN AMERICAS LLC		04/19/2016	JPMORGAN CHASE & CO.		2,309,063	2,250,000	27,281	3FE
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		04/26/2016	MORGAN STANLEY		6,106,902	5,950,000	49,451	2FE
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP		04/26/2016	MORGAN STANLEY		12,711,113	12,750,000		2FE
126650-CJ-7	CVS HEALTH CORP		04/14/2016	MIZUHO SECURITIES USA INC.		8,058,915	7,750,000	53,647	2FE
126650-CQ-1	CVS HEALTH CORP		06/13/2016	EXCHANGE		337,000	337,000	534	2FE
126650-CS-7	CVS HEALTH CORP		06/13/2016	EXCHANGE		695	667	1	2FE
126650-CT-5	CVS HEALTH CORP		05/16/2016	BARCLAYS		4,986,050	5,000,000		2FE
126650-CU-2	CVS HEALTH CORP		05/16/2016	BARCLAYS		14,127,308	14,250,000		2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2016	SCHEDULED PAY UP			20,802		1FM
02152A-AU-3	CWALT_07-16CB RMBS		06/25/2016	SCHEDULED PAY UP			1,046,570		1FM
02151L-AA-4	CWALT_07-20 RMBS		06/25/2016	SCHEDULED PAY UP			299,760		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2016	SCHEDULED PAY UP			192,800		1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2016	SCHEDULED PAY UP			56,056		1FM
12543P-AK-9	CWHL_06-21 RMBS		06/01/2016	SCHEDULED PAY UP			124,495		1FM
12666R-AF-7	CWL_06-9 RMBS		06/01/2016	SCHEDULED PAY UP			246,907		1FM
L2287*-AC-1	CYGNUS ISSUANCE S.A	F	05/19/2016	INVESTEC		8,137,722	8,137,722		2FE
995361-9C-8	DAE AVIATION (STANDARD AERO) TL		06/23/2016	RBC DOMINION SECURITIES		2,015,000	2,000,000		4FE
233851-CF-9	DAIMLER FINANCE NORTH AMERICA LLC	R	06/30/2016	JPMORGAN CHASE & CO.		22,965,730	23,000,000		1Z
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC	R	06/30/2016	JPMORGAN CHASE & CO.		14,994,300	15,000,000		1Z
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	E	05/24/2016	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000		4FE
24823U-AH-1	DENBURY RESOURCES INC		05/04/2016	BARCLAYS		775,250	1,400,000	20,504	5FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		06/08/2016	JPMORGAN CHASE & CO.		7,300,000	7,300,000		3FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		06/08/2016	JPMORGAN CHASE & CO.		7,300,000	7,300,000		3FE
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM		05/26/2016	Various		46,796,495	46,750,000		2FE
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/DIAM		05/17/2016	JPMORGAN CHASE & CO.		42,487,675	42,500,000		2FE
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/DIAM		06/01/2016	Various		38,374,823	38,250,000	6,434	2FE
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		05/17/2016	JPMORGAN CHASE & CO.		16,991,840	17,000,000		2FE
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/DIAM		05/19/2016	JPMORGAN CHASE & CO.		10,235,751	10,200,000		2FE
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		05/17/2016	JPMORGAN CHASE & CO.		12,739,800	12,750,000		2FE
253651-AA-1	DIEBOLD INC		04/05/2016	JPMORGAN CHASE & CO.		2,925,000	2,925,000		4Z
25365E-AK-1	DIEBOLD INC. DOLLAR TERM B LOAN		05/24/2016	J. P. MORGAN SECURITIES, INC.		5,507,813	5,500,000		3FE
25470X-AX-3	DISH DBS CORP		06/08/2016	DEUTSCHE BANK AG		730,000	730,000		3Z
25746U-BU-2	DOMINION RESOURCES INC		05/23/2016	CITIGROUP GLOBAL MARKETS		12,762,623	12,750,000	22,985	2FE
26443J-AC-2	DUKE FINANCE DOLLAR TERM B LOAN		06/06/2016	CREDIT SUISSE		900,000	1,000,000		4Z
26441Y-AZ-0	DUKE REALTY LP		06/16/2016	JPMORGAN CHASE & CO.		4,210,475	4,250,000		1Z
26817R-AN-8	DYNEGY INC		05/04/2016	DEUTSCHE BANK AG		1,568,000	1,600,000	2,622	4FE
26817R-AP-3	DYNEGY INC		05/04/2016	CREDIT SUISSE		1,406,500	1,450,000	2,457	4FE
269871-AB-5	EAGLE SPINCO INC		04/26/2016	DEUTSCHE BANK AG		3,003,750	3,000,000	28,521	3FE
26867L-AC-4	EMD FINANCE LLC	R	04/13/2016	BARCLAYS		4,228,972	4,225,000	5,786	2FE
29103D-AA-4	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.		6,997,410	7,000,000		2FE
29103D-AD-8	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.		21,978,660	22,000,000		2FE
29103D-AG-1	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.		8,476,625	8,500,000		2Z
29103D-AK-2	EMERA US FINANCE LP		06/09/2016	JPMORGAN CHASE & CO.		8,439,480	8,500,000		2Z
268698-AB-3	EMI MUSIC PUBLISHING GROUP NORTH A		05/26/2016	GOLDMAN, SACHS & CO.		2,190,000	2,190,000		4FE
292505-AJ-3	ENCANA CORP	A	05/31/2016	GOLDMAN, SACHS & CO.		2,170,375	2,425,000	4,729	2FE
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		05/03/2016	DEUTSCHE BANK AG		963,750	1,000,000	18,115	4FE
29273X-AN-6	ENERGY TRANSFER EQUITY LP TL		05/20/2016	BANK OF AMERICA		446,250	500,000		3FE
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		04/04/2016	JPMORGAN CHASE & CO.		16,982,660	17,000,000		2FE
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		04/04/2016	JPMORGAN CHASE & CO.		8,479,600	8,500,000		2FE
294429-AK-1	EQUIFAX INC		05/05/2016	BANK OF AMERICA/MERRILL LYNCH		12,743,880	12,750,000		2FE
294429-AL-9	EQUIFAX INC		05/05/2016	WELLS FARGO		5,947,858	5,950,000		2Z
29444U-AM-8	EQUINIX INC		06/01/2016	DEUTSCHE BANK AG		4,726,500	4,600,000	44,642	4FE
29444U-AP-1	EQUINIX INC		05/23/2016	CITIGROUP GLOBAL MARKETS		1,052,500	1,000,000	23,160	3FE

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29444U-AQ-9	EQUINIX INC		04/27/2016	JPMORGAN CHASE & CO.		5,300,000	5,000,000	120,764	3FE
26884T-AQ-5	ERAC USA FINANCE LLC		05/23/2016	MITSUBISHI UFJ SECURITIES (USA)		7,489,650	7,500,000		2FE
26884T-AR-3	ERAC USA FINANCE LLC		05/23/2016	RBC DOMINION SECURITIES		4,983,700	5,000,000		2FE
26907Y-AA-2	ESH HOSPITALITY INC		06/02/2016	Various		5,108,750	5,150,000	97,402	4FE
29736R-AH-3	ESTEE LAUDER COMPANIES INC		05/05/2016	JPMORGAN CHASE & CO.		13,496,760	13,500,000		1FE
30161N-AT-8	EXELON CORP		04/04/2016	BARCLAYS		5,098,776	5,100,000		2FE
30161N-AU-5	EXELON CORP		04/04/2016	BARCLAYS		13,491,900	13,500,000		2FE
30161N-AV-3	EXELON CORP		04/04/2016	BARCLAYS		4,228,325	4,250,000		2FE
30161N-AN-1	EXELON CORPORATION		05/20/2016	EXCHANGE		4,990,606	5,000,000	85,035	2FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		05/12/2016	GOLDMAN, SACHS & CO.		659,934	666,600		4FE
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO		06/29/2016	CREDIT SUISSE		24,240,058	24,250,000		2FE
30219G-AP-3	EXPRESS SCRIPTS HOLDING CO		06/29/2016	CITIGROUP GLOBAL MARKETS		16,970,250	17,000,000		2FE
30219G-AQ-1	EXPRESS SCRIPTS HOLDING CO		06/29/2016	BANK OF AMERICA/MERRILL LYNCH		4,995,550	5,000,000		2FE
35104V-AD-4	FCRT_16-1 ABS		06/17/2016	JPMORGAN CHASE & CO.		7,942,574	8,000,000		2AM
315292-AQ-5	FERRELLGAS LP/FERRELLGAS FINANCE C		06/15/2016	JPMORGAN CHASE & CO.		1,321,300	1,460,000	1,369	4FE
315295-AE-5	FERRELLGAS PARTNERS LP		06/16/2016	STIFEL CAPITAL MARKETS		1,567,800	1,560,000	2,243	4FE
31677Q-BG-3	FIFTH THIRD BANK (OHIO)		06/09/2016	DEUTSCHE BANK AG		4,996,250	5,000,000		1FE
32008D-AA-4	FIRST DATA CORP		04/26/2016	Various		5,093,750	5,000,000	107,303	3FE
32007U-BE-8	FIRST DATA CORP 2021B EXT DOL TL		04/26/2016	Various		12,951,920	12,972,833		3FE
32007U-BN-8	FIRST DATA CORP 2022 DOLLAR TL		06/09/2016	CREDIT SUISSE		2,493,750	2,500,000		4FE
302445-AD-3	FLIR SYSTEMS INC		06/01/2016	BANK OF AMERICA/MERRILL LYNCH		12,741,203	12,750,000		2FE
30251G-AS-6	FMG RESOURCES (AUGUST 2006) PTY LT	F	06/16/2016	Various		5,549,463	5,335,000	99,017	3FE
G3930A-AC-2	FORTESCUE METALS GROUP NEW TL	F	06/15/2016	Various		10,066,721	11,031,485		3FE
34959J-AA-6	FORTIVE CORP		06/28/2016	Various		9,107,076	9,100,000	1,265	2FE
34959J-AB-4	FORTIVE CORP		06/29/2016	Various		22,564,997	22,450,000	7,833	2FE
34959J-AC-2	FORTIVE CORP		06/06/2016	MORGAN STANLEY		5,928,818	5,950,000		2FE
34959J-AD-0	FORTIVE CORP		06/06/2016	MORGAN STANLEY		3,392,622	3,400,000		2Z
BA5G67-67-3	FREEDOM SCIENTIFIC 1STLN INCR		05/31/2016	DIRECT		1,732,500	1,750,000		4Z
35802X-AF-0	FRESENIUS MED CARE II		05/09/2016	JEFFERIES & COMPANY, INC.		4,430,000	4,000,000	66,583	3FE
35906A-AT-5	FRONTIER COMMUNICATIONS CORP		06/07/2016	EXCHANGE		2,130,000	2,130,000	43,059	3FE
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		06/29/2016	CITIGROUP GLOBAL MARKETS		21,211,113	21,250,000		3FE
37045X-BK-1	GENERAL MOTORS FINANCIAL COMPANY I		05/04/2016	DEUTSCHE BANK AG		12,717,233	12,750,000		2FE
36162J-AB-2	GEO GROUP INC		04/11/2016	WELLS FARGO		1,100,000	1,100,000		3Z
377373-AD-7	GLAXOSMITHKLINE CAPITAL	F	04/13/2016	Various		10,785,512	10,320,000	130,720	1FE
37943V-BD-4	GLOBAL PAYMENTS HEARTLAND INCR TLB		04/27/2016	BANK OF AMERICA		497,500	500,000		3FE
361841-AG-4	GLP CAPITAL LP FIN II		04/11/2016	JPMORGAN CHASE & CO.		725,000	725,000		3FE
361841-AH-2	GLP CAPITAL LP FIN II		06/24/2016	Various		7,680,038	7,470,000	18,194	3FE
38141G-VT-8	GOLDMAN SACHS & CO		04/20/2016	GOLDMAN, SACHS & CO.		5,933,459	5,950,000		1FE
38141G-VU-5	GOLDMAN SACHS & CO		04/20/2016	GOLDMAN, SACHS & CO.		16,988,950	17,000,000		1FE
382550-BF-7	GOODYEAR TIRE & RUBBER CO		05/10/2016	CITIGROUP GLOBAL MARKETS		5,100,000	5,100,000		3Z
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		05/19/2016	Various		11,238,202	10,888,000	128,231	3FE
389375-AJ-5	GRAY TELEVISION INC		06/07/2016	WELLS FARGO		1,460,000	1,460,000		4FE
398433-AJ-1	GRIFFON CORP		05/13/2016	DEUTSCHE BANK AG		7,900,800	8,000,000	89,833	3FE
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		04/19/2016	DEUTSCHE BANK AG		23,986,520	24,000,000		1FE
40377U-AC-8	GYMBOREE CORP INITIAL TL		05/05/2016	WELLS FARGO		863,333	1,333,333		5Z
410345-AJ-1	HANESBRANDS INC		05/23/2016	Various		4,507,500	4,500,000	7,708	3FE
410345-AL-6	HANESBRANDS INC		05/04/2016	Various		4,021,628	4,000,000	1,219	3FE
181593-AK-0	HARLAND CLARKE HLGS TL-B5		06/24/2016	CREDIT SUISSE		1,940,000	2,000,000		4FE
404119-BS-7	HCA INC		06/28/2016	Various		7,219,875	6,925,000	213,116	4FE
42206J-AN-2	HD SUPPLY INC. TERM LOAN		06/20/2016	DEUTSCHE BANK SECURITIES		2,005,000	2,000,000		3FE
421924-BT-7	HEALTHSOUTH CORP		06/01/2016	Various		3,919,710	3,875,000	36,956	4FE
42704K-AA-4	HERC SPINOFF ESCROW ISSUER LLC/HER		05/25/2016	BANK OF AMERICA/MERRILL LYNCH		5,650,000	5,650,000		4FE
42704K-AB-2	HERC SPINOFF ESCROW ISSUER LLC/HER		05/31/2016	Various		7,157,500	7,150,000		4FE
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO		06/01/2016	GOLDMAN, SACHS & CO.		10,287,200	10,000,000	51,000	2FE
43134L-AG-7	HILEX POLY (NOVOLEX HLDGS-NVLX) TL		05/19/2016	Antares Holdings LP		795,804	799,803		4FE
404280-BA-6	HSBC BANK PLC	F	05/18/2016	HSBC SECURITIES, INC.		16,993,710	17,000,000		1Z
404280-BC-2	HSBC HOLDINGS PLC	F	05/24/2016	HSBC SECURITIES, INC.		4,250,000	4,250,000		1Z
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC		04/13/2016	EXCHANGE		8,006,149	8,750,000	184,358	4FE
44701P-AY-0	HUNTSMAN INTL LLC 2016 TLB		04/14/2016	CITIBANK		995,000	1,000,000		3FE
459200-GJ-4	IBM CORP		04/19/2016	Various		2,339,387	2,195,000	13,207	1FE
96925H-AB-8	IMG WORLDWIDE INC TL		06/24/2016	KKR		2,996,250	3,000,000		4FE
45257#-AA-9	IMPACT CHILDCARE LLC ABS		04/15/2016	SCHEDULED PAY UP		6,749	6,749		5Z

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458140-AQ-3	INTEL CORP		04/22/2016	BANK OF AMERICA/MERRILL LYNCH		19,268,980	18,680,000	111,872	1FE
L5137L-AE-5	INTELSAT JACKSON B-2 TL	E	04/05/2016	CITIBANK		960,000	1,000,000		4FE
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY	E	06/21/2016	Various		3,325,000	3,250,000	58,464	3FE
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP		04/20/2016	BANK OF AMERICA/MERRILL LYNCH		3,829,500	3,600,000	14,100	3FE
46284P-AP-9	IRON MOUNTAIN INC		06/29/2016	BANK OF AMERICA/MERRILL LYNCH		1,696,876	1,699,000	37,992	4FE
46289R-AA-3	IRON MOUNTAIN US HOLDINGS INC		06/16/2016	Various		2,230,000	2,250,000	3,583	3FE
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		04/20/2016	Various		49,994,473	600,000		4
465685-AK-1	ITC HOLDINGS CORP		06/29/2016	JPMORGAN CHASE & CO.		5,941,968	5,950,000		1Z
46611N-AJ-2	J.C. PENNY CORP INC. INITIAL TL		06/28/2016	J. P. MORGAN SECURITIES, INC.		497,500	500,000		4FE
46849L-SP-7	JACKSON NATIONAL LIFE GLOBAL FUNDI		04/25/2016	DEUTSCHE BANK AG		24,982,250	25,000,000		1FE
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		04/01/2016	SCHEDULED PAY UP			161		1FM
46630P-AP-0	JPMMT_07-A2 RMBS		06/01/2016	SCHEDULED PAY UP			3		1FM
46625H-RL-6	JPMORGAN CHASE & CO		05/11/2016	JPMORGAN CHASE & CO.		4,238,695	4,250,000		1FE
46625H-RT-9	JPMORGAN CHASE & CO		05/31/2016	JPMORGAN CHASE & CO.		9,984,100	10,000,000		1FE
483007-AF-7	KAISER ALUMINUM CORP		04/28/2016	JPMORGAN CHASE & CO.		1,100,000	1,100,000		1Z
485170-BA-1	KANSAS CITY SOUTHERN		05/11/2016	BANK OF AMERICA/MERRILL LYNCH		5,919,477	5,950,000		2FE
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		04/07/2016	KEYBANK NATIONAL ASSOCIATION		15,638	15,638		3FE
493738-AC-2	KIA MOTORS CORP	F	04/15/2016	Various		13,499,935	13,500,000		2FE
493738-AD-0	KIA MOTORS CORP	F	04/14/2016	HSBC SECURITIES, INC.		6,759,744	6,800,000		1Z
49460Y-BC-8	KINETIC CONCEPTS INC DOLLAR TL F		06/16/2016	EXCHANGE		2,950,342	2,954,660		3FE
49461B-AF-1	KINETICS CONCEPT / KCI USA		06/17/2016	BANK OF AMERICA/MERRILL LYNCH		3,073,300	2,920,000	84,954	3FE
50077L-AA-4	KRAFT HEINZ FOODS CO		05/10/2016	WELLS FARGO		10,591,425	10,625,000		2FE
50077L-AC-0	KRAFT HEINZ FOODS CO		05/10/2016	BARCLAYS		12,694,155	12,750,000		2Z
50076W-AJ-2	KRATON POLYMERS INITIAL TERM LOAN		06/09/2016	CREDIT SUISSE		1,975,000	2,000,000		4FE
501797-AM-6	L BRANDS INC		06/13/2016	BANK OF AMERICA/MERRILL LYNCH		5,150,000	5,150,000		3FE
512807-AP-3	LAM RESEARCH CORP		05/23/2016	GOLDMAN, SACHS & CO.		8,478,240	8,500,000		2FE
512807-AQ-1	LAM RESEARCH CORP		05/23/2016	CITIGROUP GLOBAL MARKETS		8,474,245	8,500,000		2FE
512807-AR-9	LAM RESEARCH CORP		05/23/2016	JPMORGAN CHASE & CO.		16,985,720	17,000,000		2FE
51509G-AB-9	LANDS END TLB		05/11/2016	BANK OF AMERICA		3,290,000	4,000,000		4FE
526057-BW-3	LENNAR CORP		06/01/2016	WELLS FARGO		2,578,333	2,600,000	74,290	3FE
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		06/29/2016	BARCLAYS		1,296,000	1,280,000	25,351	4FE
527298-BF-9	LEVEL 3 FINANCING INC		06/29/2016	Various		11,812,200	11,655,000	131,431	4FE
527298-BK-8	LEVEL 3 FINANCING INC		06/06/2016	Various		11,920,978	11,750,000	232,917	4FE
527298-BL-6	LEVEL 3 FINANCING INC		04/26/2016	CITIGROUP GLOBAL MARKETS		2,035,000	2,000,000	10,792	4FE
50218K-AB-4	LIFE TIME FITNESS INC CLS DATE TL		06/24/2016	DEUTSCHE BANK SECURITIES		495,000	500,000		4FE
53219L-AP-4	LIFEPOINT HEALTH INC		05/13/2016	Various		5,938,669	5,935,000		3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		05/01/2016	SCHEDULED PAY UP			82		1FM
539830-BF-5	LOCKHEED MARTIN CORP		04/14/2016	Various		6,867,303	6,696,000	67,890	2FE
548661-DM-6	LOWE S COMPANIES INC		04/11/2016	WELLS FARGO		5,972,640	6,000,000		1FE
548661-DN-4	LOWE S COMPANIES INC		04/11/2016	WELLS FARGO		4,226,370	4,250,000		1Z
55181W-AA-2	LYNX I CORP	R	04/19/2016	BANK OF AMERICA/MERRILL LYNCH		1,692,900	1,620,000	1,693	3FE
561233-AD-9	MALLINCKRODT INTERNATIONAL FINANCE	E	06/15/2016	OPPENHEIMER & CO., INC.		776,531	825,000	8,379	4FE
56356X-AC-3	MANITOWOC FOOD SVC TLB		06/27/2016	J. P. MORGAN SECURITIES, INC.		2,008,854	1,979,167		4FE
571903-AR-4	MARRIOTT INTERNATIONAL INC		06/07/2016	DEUTSCHE BANK AG		8,464,895	8,500,000		2Z
571903-AS-2	MARRIOTT INTERNATIONAL INC		06/07/2016	DEUTSCHE BANK AG		17,690,893	17,750,000		2FE
574599-BG-0	MASCO CORP		04/18/2016	BANK OF AMERICA/MERRILL LYNCH		1,938,813	1,675,000	11,934	3FE
57665R-AD-8	MATCH GROUP INC		05/24/2016	JPMORGAN CHASE & CO.		725,000	725,000		1Z
58013M-EX-8	MCDONALDS CORPORATION		04/13/2016	GOLDMAN, SACHS & CO.		8,863,739	8,533,000	84,086	2FE
580645-AN-9	MCGRAW HILL FINANCIAL INC		04/01/2016	MIZUHO SECURITIES USA INC.		3,174,541	3,054,000	14,557	2FE
580638-AC-8	MCGRAW-HILL GLOBAL EDUCATION HOLDI		04/28/2016	CREDIT SUISSE		1,450,000	1,450,000		1Z
582839-AE-6	MEAD JOHNSON NUTRITION C		04/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,643,850	1,500,000	34,504	2FE
582839-AJ-5	MEAD JOHNSON NUTRITION CO		04/15/2016	CREDIT SUISSE		6,184,922	5,995,000	83,430	2FE
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC		04/08/2016	JPMORGAN CHASE & CO.		5,333,300	5,000,000	16,042	2FE
55303W-AA-5	MGM GROWTH PROPERTIES LLC		06/10/2016	Various		3,461,730	3,417,000	7,322	4FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		05/09/2016	BANK OF AMERICA		1,496,250	1,500,000		4FE
552953-CC-3	MGM RESORTS INTERNATIONAL		04/18/2016	JPMORGAN CHASE & CO.		3,796,000	3,650,000	21,900	4FE
552953-CA-7	MGM RESORTS INTL		05/23/2016	BB&T CAPITAL MARKETS		1,078,750	1,000,000	29,628	4FE
61915R-CK-0	MHL_06-1 RMBS		04/25/2016	SCHEDULED PAY UP			167		1FM
595112-BH-5	MICRON TECHNOLOGY INC		04/20/2016	Various		5,906,675	5,888,000		2FE
55314N-AD-6	MKS INSTRUMENTS TL-B		05/09/2016	BARCLAYS BANK		990,000	1,000,000		3Z
60740F-AL-9	MOBILE MINI INC		05/04/2016	DEUTSCHE BANK AG		2,200,000	2,200,000		1Z
60871R-AF-7	MOLSON COORS BREWING CO		06/29/2016	BANK OF AMERICA/MERRILL LYNCH		18,231,724	18,200,000		2FE

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60871R-AG-5	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA/MERRILL LYNCH		29,703,888	29,750,000		2FE
60871R-AH-3	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA/MERRILL LYNCH		16,890,690	17,000,000		2FE
61746B-EA-0	MORGAN STANLEY		04/18/2016	MORGAN STANLEY		16,942,880	17,000,000		1FE
61746B-EB-8	MORGAN STANLEY		04/18/2016	MORGAN STANLEY		8,500,000	8,500,000		1FE
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		06/24/2016	BARCLAYS BANK		4,697,125	4,700,000		4FE
553283-AB-8	MPH ACQUISITION HOLDINGS LLC		05/25/2016	GOLDMAN, SACHS & CO.		230,000	230,000		1Z
55354G-AA-8	MSCI INC		06/21/2016	OPPENHEIMER & CO., INC.		513,750	500,000	2,844	3FE
626717-AD-4	MURPHY OIL CORP		05/04/2016	OPPENHEIMER & CO., INC.		2,247,218	2,565,000	44,905	3FE
626717-AF-9	MURPHY OIL CORP		05/03/2016	WELLS FARGO		3,221,125	3,650,000	58,147	3FE
62854A-AC-8	MYLAN NV	E	05/31/2016	DEUTSCHE BANK AG		21,225,350	21,250,000		2FE
62854A-AD-6	MYLAN NV	E	05/31/2016	DEUTSCHE BANK AG		4,217,318	4,250,000		2FE
62854A-AE-4	MYLAN NV	E	05/31/2016	GOLDMAN, SACHS & CO.		13,984,320	14,000,000		2FE
62854A-AG-9	MYLAN NV	E	05/31/2016	GOLDMAN, SACHS & CO.		6,373,980	6,375,000		2FE
631103-AG-3	NASDAQ INC		06/02/2016	WELLS FARGO		2,123,003	2,125,000		1Z
628782-AJ-3	NBTY INC		04/21/2016	BARCLAYS		2,200,000	2,200,000		5Z
628783-AT-9	NBTY INC. DOLLAR TLB		05/16/2016	BANK OF AMERICA		796,000	800,000		4FE
62886E-AJ-7	NCR CORP		04/28/2016	JPMORGAN CHASE & CO.		10,025,000	10,000,000	150,000	4FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		04/01/2016	SCHEDULED PAY UP			10		6FE
64119D-AB-1	NETSMART TECHNOLOGIES TL		05/12/2016	UNION BANK OF SWITZERLAND		990,000	1,000,000		4FE
649322-AC-8	NEW YORK PRESBYTERIAN HOS		06/21/2016	GOLDMAN, SACHS & CO.		4,249,873	4,250,000		1Z
649322-AD-6	NEW YORK PRESBYTERIAN HOS		06/21/2016	GOLDMAN, SACHS & CO.		4,249,830	4,250,000		1Z
649322-AE-4	NEW YORK PRESBYTERIAN HOS		06/21/2016	GOLDMAN, SACHS & CO.		3,399,796	3,400,000		1Z
64952W-CE-1	NEW YORK LIFE GLOBAL FUNDING		04/07/2016	Various		16,006,134	16,000,000		1FE
650116-AV-8	NEW YORK TRANSN DEV CORP SPL F		05/18/2016	CITIGROUP GLOBAL MARKETS		1,705,995	1,500,000		1Z
651229-AZ-9	NEWELL BRANDS INC		04/29/2016	EXCHANGE		5,128,914	5,000,000	124,306	2FE
62912X-AB-0	NGPL PIPECO LLC		06/28/2016	RBC DOMINION SECURITIES		5,601,063	5,350,000	13,467	3FE
65409M-AL-5	NIELSEN & BAINBRIDGE (NBG HOME) TL		06/28/2016	Antares Holdings LP		6,201,267	6,263,906		4FE
65441C-AB-9	NINE WEST HOLDINGS INC TL		05/09/2016	MORGAN STANLEY DEAN WITTER		4,418,473	7,134,505		4FE
66977W-AP-4	NOVA CHEMICALS CORP	A	04/13/2016	DEUTSCHE BANK AG		978,750	1,000,000	23,194	3FE
67000X-AL-0	NOVELIS INC	A	04/20/2016	CITIGROUP GLOBAL MARKETS		4,760,438	4,650,000	140,630	4FE
67000X-AM-8	NOVELIS INC	A	04/18/2016	Various		6,076,500	5,900,000	175,583	4FE
67001B-AQ-6	NOVELIS INC. INITIAL TERM LOAN	A	04/22/2016	UNION BANK OF SWITZERLAND		917,688	997,487		3FE
629377-BU-5	NRG ENERGY INC		06/28/2016	MORGAN STANLEY		972,500	1,000,000	19,507	4FE
629377-BZ-4	NRG ENERGY INC		05/09/2016	DEUTSCHE BANK AG		1,000,000	1,000,000		4FE
67054L-AC-1	NUMERICABLE GROUP SA	F	04/25/2016	JPMORGAN CHASE & CO.		3,602,875	3,700,000	46,892	4FE
67054K-AA-7	NUMERICABLE SFR SA	F	04/06/2016	JPMORGAN CHASE & CO.		7,250,000	7,250,000		4FE
67053N-AG-9	NUMERICABLE US LLC TLB7	F	04/22/2016	J. P. MORGAN SECURITIES, INC.		3,465,000	3,500,000		4FE
67059G-AJ-2	NUSIL TECHNOLOGY LLC TRANCHE B TL		05/16/2016	CREDIT SUISSE		245,000	250,000		4FE
62947Q-AS-7	NXP BV	F	04/21/2016	BANK OF AMERICA/MERRILL LYNCH		3,075,000	3,000,000	45,031	3FE
677050-AL-0	OGLETHORPE POWER CORP		04/15/2016	MITSUBISHI UFJ SECURITIES (USA)		4,180,725	4,250,000		1FE
68218E-AB-0	ON SEMICONDUCTOR CORP TL		05/20/2016	Various		5,008,750	5,000,000		3FE
683715-AA-4	OPEN TEXT CORP	A	05/19/2016	Various		5,052,168	4,953,000	95,903	3FE
683715-AB-2	OPEN TEXT CORP	A	06/08/2016	Various		5,316,250	5,300,000	2,122	3FE
68389X-BH-7	ORACLE CORPORATION		06/29/2016	BANK OF AMERICA/MERRILL LYNCH		4,249,363	4,250,000		1Z
68389X-BJ-3	ORACLE CORPORATION		06/29/2016	BANK OF AMERICA/MERRILL LYNCH		25,495,410	25,500,000		1FE
68389X-BK-0	ORACLE CORPORATION		06/29/2016	JPMORGAN CHASE & CO.		25,455,630	25,500,000		1FE
68389X-BL-8	ORACLE CORPORATION		06/29/2016	JPMORGAN CHASE & CO.		12,747,833	12,750,000		1FE
68557N-AC-7	ORBITAL ATK INC		05/19/2016	EXCHANGE		5,064,710	5,000,000	36,667	3FE
690732-AD-4	OWENS & MINOR INC		04/18/2016	CREDIT SUISSE		8,255,300	8,000,000	31,000	2FE
701885-AB-1	PARSLEY ENERGY LLC		05/24/2016	CREDIT SUISSE		350,000	350,000		1Z
71376L-AB-6	PERFORMANCE FOOD GROUP INC		05/12/2016	CREDIT SUISSE		1,450,000	1,450,000		4Z
717081-DU-4	PFIZER INC		06/28/2016	Various		9,979,552	9,902,000	11,167	1FE
47009Y-AH-0	PHARMA PRODUCT DEVEL (JAGUAR) INIT		06/08/2016	CREDIT SUISSE		2,722,500	2,750,000		4FE
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC ABS		04/28/2016	JPMORGAN CHASE & CO.		6,808,102	6,376,000		1FE
72147K-AC-2	PILGRIMS PRIDE CORP		04/27/2016	CITIGROUP GLOBAL MARKETS		1,530,000	1,500,000	11,260	4FE
72165N-AV-1	PILOT TRAVEL CENTERS LLC TLB		06/06/2016	BANK OF AMERICA		3,473,794	3,491,250		3FE
73020Q-AD-7	PINNACLE ENTERTAINMENT TLB (PNK)		05/18/2016	J. P. MORGAN SECURITIES, INC.		498,750	500,000		3Z
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		06/15/2016	CITIGROUP GLOBAL MARKETS		2,191,470	2,550,000	43,385	2FE
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		05/26/2016	GOLDMAN, SACHS & CO.		4,042,345	4,250,000	25,252	2FE
726505-AL-4	PLAINS EXPLORATION & PRO		04/21/2016	STIFEL CAPITAL MARKETS		1,790,000	2,000,000	31,875	3FE
726505-AK-6	PLAINS EXPLORATION & PRODUCTION CO		06/14/2016	Various		2,038,375	2,180,000	7,514	3FE
726505-AN-0	PLAINS EXPLORATION & PRODUCTION CO		06/23/2016	Various		4,364,713	4,375,000	29,777	3FE

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69354P-AA-9	PNK ENTERTAINMENT INC		04/26/2016	Various		5,948,028	5,945,000	313	4FE
00190N-AB-5	PODS (APLPD) 1ST LIEN INITIAL TL		05/31/2016	MORGAN STANLEY DEAN WITTER		987,900	1,000,000		4FE
693522-AG-9	PQ CORP		04/26/2016	CITIGROUP GLOBAL MARKETS		2,200,000	2,200,000		1Z
69353F-AM-6	PQ CORPORATION TLB-1		06/22/2016	Various		7,328,250	7,300,000		4FE
74153Q-AG-7	PRIDE INTERNATIONAL INC	R	04/01/2016	BARCLAYS		1,294,300	1,505,000	39,444	3FE
74166N-AA-2	PRIME SECURITY ONE MS IN		05/02/2016	EXCHANGE		382,074	497,000		3FE
74166M-AA-4	PRIME SECURITY SERVICES BORROWER L		04/20/2016	DEUTSCHE BANK AG		5,850,000	5,850,000		4FE
03765V-AF-7	PRIME SECURITY SVC TLB1		05/09/2016	BARCLAYS BANK		1,485,000	1,500,000		3FE
74256L-AR-0	PRINCIPAL LIFE GLOBAL FUNDING II		04/11/2016	CREDIT SUISSE		9,968,800	10,000,000		1FE
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING ABS		04/12/2016	DEUTSCHE BANK AG		10,000,000	10,000,000		1FE
69362B-BB-7	PSEG POWER LLC		06/06/2016	BARCLAYS		16,969,230	17,000,000		2FE
69370C-AA-8	PTC INC		05/04/2016	JPMORGAN CHASE & CO.		1,450,000	1,450,000		1Z
745867-AW-1	PULTEGROUP INC		06/29/2016	Various		6,685,700	6,480,000	99,724	3FE
74909H-AC-3	QUORUM HEALTH GROUP INC		05/04/2016	CREDIT SUISSE		1,960,000	2,000,000		4FE
912920-AK-1	QWEST CORPORATION		06/30/2016	CANTOR FITZGERALD		4,701,750	4,400,000	97,855	3FE
75281A-AQ-2	RANGE RESOURCES CORP		06/29/2016	JPMORGAN CHASE & CO.		1,285,625	1,375,000	21,007	4FE
75281A-AS-8	RANGE RESOURCES CORP		04/12/2016	EXCHANGE		7,696,959	7,750,000	154,273	3FE
755111-BT-7	RAYTHEON COMPANY		04/14/2016	BNP CAPITAL MARKETS		9,043,320	8,500,000	2,951	1FE
7591EP-AK-6	REGIONS FINANCIAL CORPORATION		05/10/2016	DEUTSCHE BANK AG		8,607,865	8,500,000	71,778	2FE
759351-AM-1	REINSURANCE GROUP OF AMERICA INC		06/01/2016	JPMORGAN CHASE & CO.		8,499,660	8,500,000		2Z
76009N-AK-6	RENT-A-CENTER INC		06/09/2016	BANK OF AMERICA/MERRILL LYNCH		1,500,800	1,792,000	10,167	4FE
761713-BF-2	REYNOLDS AMERICAN INC ABS		04/13/2016	Various		7,647,754	7,000,000	98,000	5AM
761735-AT-6	REYNOLDS GROUP ISSUER INC	R	06/29/2016	Various		6,400,000	6,380,000	2,278	4FE
761735-AV-1	REYNOLDS GROUP ISSUER INC	R	06/13/2016	CREDIT SUISSE		915,000	915,000		5FE
783764-AR-4	RYLAND GROUP		05/03/2016	WELLS FARGO		826,000	800,000	4,181	3FE
785592-AP-1	SABINE PASS LIQUEFACTION LLC		06/08/2016	CREDIT SUISSE		6,250,000	6,250,000		3FE
79546V-AL-0	SALLY HOLDINGS LLC/SALLY CAPITAL I		04/27/2016	BANK OF AMERICA/MERRILL LYNCH		8,600,000	8,000,000	186,250	3FE
78403D-AK-6	SBA TOWER TRUST ABS		06/30/2016	BARCLAYS		8,500,000	8,500,000		1FE
810186-AL-0	SCOTTS MIRACLE-GRO CO		04/20/2016	KEYCORP		4,361,000	4,100,000	4,267	4FE
81211K-AU-4	SEALED AIR CORP		06/29/2016	STIFEL CAPITAL MARKETS		1,040,000	1,000,000	13,708	3FE
817565-CB-8	SERVICE CORP INTERNATIONAL		05/23/2016	WELLS FARGO		3,493,413	3,335,000	5,477	3FE
78412F-AP-9	SESI LLC		05/27/2016	STIFEL CAPITAL MARKETS		3,073,938	3,425,000	113,203	4FE
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	F	05/05/2016	BARCLAYS		8,346,830	8,500,000		1FE
822582-BS-0	SHELL INTERNATIONAL FINANCE BV	F	05/05/2016	MORGAN STANLEY		8,453,675	8,500,000		1FE
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	F	05/17/2016	Various		12,442,240	12,500,000	3,194	1FE
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	F	04/25/2016	BANK OF AMERICA/MERRILL LYNCH		19,210,923	19,250,000		2FE
827048-AR-0	SILGAN HOLDINGS INC		04/22/2016	BANK OF AMERICA/MERRILL LYNCH		2,273,440	2,186,000	28,722	3FE
82967N-AN-8	SIRIUS XM RADIO INC		04/29/2016	BANK OF AMERICA/MERRILL LYNCH		5,190,930	4,932,000	67,641	3FE
82967N-AW-8	SIRIUS XM RADIO INC		06/01/2016	BANK OF AMERICA/MERRILL LYNCH		1,985,000	2,000,000	3,882	3FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		06/29/2016	Various		13,303,688	13,350,000	7,719	4FE
842587-CQ-8	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MARKETS		9,998,100	10,000,000		2FE
842587-CU-9	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MARKETS		8,492,775	8,500,000		2Z
842587-CW-5	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MARKETS		4,978,950	5,000,000		2FE
842587-CX-3	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MARKETS		4,227,985	4,250,000		2FE
845467-AH-2	SOUTHWESTERN ENERGY CO		06/09/2016	GOLDMAN, SACHS & CO.		1,308,525	1,460,000	14,799	4FE
845467-AJ-8	SOUTHWESTERN ENERGY CO		06/02/2016	BANK OF AMERICA/MERRILL LYNCH		1,433,250	1,470,000	18,057	4FE
845467-AL-3	SOUTHWESTERN ENERGY CO		06/07/2016	GOLDMAN, SACHS & CO.		1,720,063	1,825,000	34,378	4FE
84762L-AU-9	SPECTRUM BRANDS INC		06/22/2016	OPPENHEIMER & CO., INC.		1,043,750	1,000,000	25,875	3FE
85205T-AG-5	SPIRIT AEROSYSTEMS INC		05/24/2016	BANK OF AMERICA/MERRILL LYNCH		2,973,738	2,976,000		2FE
78466D-AW-4	SS&C EURO HLDGS TL B2		05/24/2016	DEUTSCHE BANK SECURITIES		125,328	124,705		3FE
78466D-AV-6	SS&C TECHNOLOGIES INC TL B1		05/24/2016	DEUTSCHE BANK SECURITIES		879,672	875,295		3FE
855244-AK-5	STARBUCKS CORP		05/11/2016	BANK OF AMERICA/MERRILL LYNCH		4,240,140	4,250,000		1Z
85571N-AB-5	STARZ LLC/STARZ FIN CORP		04/29/2016	BANK OF AMERICA/MERRILL LYNCH		3,063,750	3,000,000	20,417	3FE
85769E-AR-2	STATION CASINOS INC TLB		06/21/2016	J. P. MORGAN SECURITIES, INC.		865,650	870,000		3FE
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		05/04/2016	BANK OF AMERICA/MERRILL LYNCH		2,936,250	3,000,000	32,583	3FE
86765L-AD-9	SUNOCO LP		04/04/2016	CREDIT SUISSE		3,685,000	3,685,000		3FE
86765L-AA-5	SUNOCO LP / SUNOCO FINANCE CORP		04/13/2016	CREDIT SUISSE		1,923,750	1,900,000	5,720	3FE
87612E-BE-5	TARGET CORP		04/04/2016	BARCLAYS		7,999,280	8,000,000		1FE
87612E-BF-2	TARGET CORP		04/04/2016	BARCLAYS		8,450,700	8,500,000		1FE
878742-AY-1	TECK RESOURCES LIMITED	A	05/20/2016	Various		4,566,835	5,911,000	61,395	3FE
878742-BA-2	TECK RESOURCES LTD	A	06/16/2016	Various		7,014,975	6,930,000	7,933	3FE
878742-BC-8	TECK RESOURCES LTD	A	05/26/2016	JPMORGAN CHASE & CO.		2,550,000	2,550,000		3FE

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879369-AE-6	TELEFLEX INCORPORATED		05/11/2016	JPMORGAN CHASE & CO.		1,450,000	1,450,000		3FE
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		04/11/2016	EXCHANGE		17,200,864	16,671,000	513,154	4FE
88033G-CL-2	TENET HEALTHCARE CORPORATION		06/28/2016	EXCHANGE		687,207	690,000	1,035	3FE
880349-AR-6	TENNECO INC		06/06/2016	BANK OF AMERICA/MERRILL LYNCH		3,650,000	3,650,000		3FE
88160Q-AD-5	TESORO LOGISTICS LP		05/09/2016	CITIGROUP GLOBAL MARKETS		726,813	725,000	3,330	3Z
88160Q-AM-5	TESORO LOGISTICS LP		05/09/2016	CITIGROUP GLOBAL MARKETS		725,000	725,000		3Z
587118-AE-0	THE MENS WEARHOUSE INC		06/09/2016	Various		3,200,050	3,780,000	114,851	5FE
883556-BN-1	THERMO FISHER SCIENTIFIC INC		04/04/2016	BANK OF AMERICA/MERRILL LYNCH		12,687,780	12,750,000		2FE
884903-BV-6	THOMSON REUTERS CORP	G	05/02/2016	GOLDMAN, SACHS & CO.		8,463,450	8,500,000		2FE
887317-BA-2	TIME WARNER INC		05/05/2016	CITIGROUP GLOBAL MARKETS		9,129,935	9,250,000		2FE
87264A-AE-5	T-MOBILE USA INC		06/29/2016	CITIGROUP GLOBAL MARKETS		2,117,500	2,000,000	59,625	3FE
87261S-AB-5	TMS INTERNL COR TLB (TUBE CITY)		04/21/2016	J. P. MORGAN SECURITIES, INC.		1,444,015	1,757,027		4FE
89236T-CX-1	TOYOTA MOTOR CREDIT CORP	R	04/05/2016	CITIGROUP GLOBAL MARKETS		9,997,600	10,000,000		1FE
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		04/06/2016	DEUTSCHE BANK SECURITIES		1,482,000	1,500,000		4FE
893647-BA-4	TRANSDIGM INC		06/13/2016	Various		4,488,515	4,500,000	930	4FE
89364M-BF-0	TRANSDIGM INC TRANCHE F TL		06/15/2016	EXCHANGE		2,581,971	2,620,916		4FE
89388X-AC-6	TRANSTAR HOLDING CO TL		06/14/2016	SEAPORT GROUP		529,396	726,857		4FE
89417E-AL-3	TRAVELERS COMPANIES INC		05/04/2016	CITIGROUP GLOBAL MARKETS		2,955,287	2,976,000		1Z
87265H-AE-9	TRI POINTE GROUP INC		06/10/2016	Various		7,188,130	7,208,000	5,681	4FE
962178-AN-9	TRI POINTE HOLDINGS INC		06/23/2016	Various		1,876,375	1,850,000	20,155	4FE
89787R-AE-2	TRUGREEN LIMITED PARTNERSHIP		04/28/2016	J. P. MORGAN SECURITIES, INC.		492,500	500,000		4FE
904311-AA-5	UNDER ARMOUR INC		06/08/2016	JPMORGAN CHASE & CO.		4,232,023	4,250,000		2Z
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		04/29/2016	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		4FE
913903-AR-1	UNIVERSAL HEALTH SERVICES INC		05/19/2016	JPMORGAN CHASE & CO.		2,309,125	2,275,000	36,621	2FE
913903-AT-7	UNIVERSAL HEALTH SERVICES INC		05/19/2016	JPMORGAN CHASE & CO.		2,275,000	2,275,000		2FE
91529Y-AM-8	UNUM GROUP		05/04/2016	JPMORGAN CHASE & CO.		8,481,470	8,500,000		2FE
91159H-HM-5	US BANCORP		04/21/2016	U.S. BANCORP		4,246,728	4,250,000		1FE
90331H-MY-6	US BANK NA/ MINNEAPOLIS MN		04/21/2016	U.S. BANCORP		14,958,300	15,000,000		1FE
90290M-AB-7	US FOODS INC		06/14/2016	Various		3,700,000	3,700,000		4FE
50179U-AB-9	US LBM HOLDINGS INITIAL TL		06/10/2016	CITIBANK		991,250	1,000,000		4FE
90327Q-CX-5	USAA CAPITAL CORP		04/14/2016	BANK OF AMERICA/MERRILL LYNCH		3,081,240	3,000,000	15,925	1FE
90327Q-CY-3	USAA CAPITAL CORP		05/23/2016	DEUTSCHE BANK AG		9,989,100	10,000,000		1FE
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SER E-	G	06/16/2016	BARCLAYS BANK		2,938,513	2,983,261		3FE
91822K-AC-4	VCVH HLDG TL (VERISK)		06/13/2016	UNION BANK OF SWITZERLAND		990,000	1,000,000		4Z
92769X-AF-2	VIRGIN MEDIA SECURED FIN	F	04/19/2016	BANK OF AMERICA/MERRILL LYNCH		2,565,938	2,415,000	34,162	3FE
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC	F	04/26/2016	Various		1,677,000	1,675,000	183	3FE
929089-AC-4	VOYA FINANCIAL INC		06/06/2016	BARCLAYS		2,123,300	2,126,000		2FE
91831A-AB-7	VRX ESCROW CORP	G	06/10/2016	HSBC SECURITIES, INC.		1,586,500	1,900,000	9,302	4FE
91831A-AC-5	VRX ESCROW CORP	G	04/26/2016	CREDIT SUISSE		1,558,625	1,850,000	4,407	4FE
384802-AC-8	W W GRAINGER INC		05/09/2016	MORGAN STANLEY		4,221,185	4,250,000		1FE
931427-AM-0	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH		14,994,450	15,000,000		2FE
931427-AN-8	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH		21,238,100	21,250,000		2FE
931427-AP-3	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH		8,476,625	8,500,000		2FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH		12,717,870	12,750,000		2FE
931427-AR-9	WALGREENS BOOTS ALLIANCE INC		05/26/2016	BANK OF AMERICA/MERRILL LYNCH		4,216,680	4,250,000		2FE
93363T-AH-5	WAMU_06-AR11 RMBS		05/25/2016	SCHEDULED PAY UP			3,485		1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2016	SCHEDULED PAY UP			20,174		1FM
93363D-AE-7	WAMU_06-AR9 RMBS		06/25/2016	SCHEDULED PAY UP			1,576		2FM
94106L-BD-0	WASTE MANAGEMENT INC		05/09/2016	BANK OF AMERICA/MERRILL LYNCH		12,736,995	12,750,000		2FE
947075-AJ-6	WEATHERFORD INTERNATIONAL LTD (BER	E	06/10/2016	DEUTSCHE BANK AG		730,000	730,000		3Z
947075-AK-3	WEATHERFORD INTERNATIONAL LTD (BER	E	06/10/2016	DEUTSCHE BANK AG		730,000	730,000		4FE
94974B-GT-1	WELLS FARGO & CO		06/07/2016	WELLS FARGO		8,490,140	8,500,000		1Z
95081Q-AL-8	WESCO DISTRIBUTION INC		06/02/2016	GOLDMAN, SACHS & CO.		4,500,000	4,500,000		4FE
952355-AQ-8	WEST CORP		06/09/2016	WELLS FARGO		6,600,000	6,600,000		3FE
958102-AJ-4	WESTERN DIGITAL CORP		04/14/2016	CANTOR FITZGERALD		1,126,150	1,115,000	1,371	2FE
95810D-AD-3	WESTERN DIGITAL CORP US TLB		05/17/2016	J. P. MORGAN SECURITIES, INC.		3,430,125	3,500,000		2FE
958254-AF-1	WESTERN GAS PARTNERS LP		06/30/2016	MIZUHO SECURITIES USA INC.		8,482,660	8,500,000		2FE
960410-AC-2	WESTJET AIRLINES LTD	A	06/13/2016	MORGAN STANLEY		28,461,240	28,500,000		2FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		04/01/2016	SCHEDULED PAY UP			176		1FM
97381H-AQ-0	WINDSTREAM SERVICES TLB 6		04/01/2016	MORGAN STANLEY DEAN WITTER		487,500	500,000		1Z
98379E-AB-2	XPO LOGISTICS		06/21/2016	Various		7,066,250	7,000,000		3FE
984851-AD-7	YARA INTERNATIONAL ASA	F	06/01/2016	JPMORGAN CHASE & CO.		6,349,245	6,375,000		1Z

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

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48250N-AA-3	YUM! BRANDS INC		06/02/2016	GOLDMAN, SACHS & CO.		2,200,000	2,200,000		3Z
48250N-AB-1	YUM! BRANDS INC		06/02/2016	GOLDMAN, SACHS & CO.		2,200,000	2,200,000		3Z
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL		06/09/2016	Various		(20,672)			3FE
98932K-AA-0	ZEKELMAN INDUSTRIES INC		06/07/2016	GOLDMAN, SACHS & CO.		910,000	910,000		1Z
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC	R	04/26/2016	BANK OF AMERICA/MERRILL LYNCH		5,181,250	5,000,000		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,210,669,341	3,164,730,431	10,517,963	XXX
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING	F	06/07/2016	CITIGROUP GLOBAL MARKETS		4,250,000	4,250,000		6Z*
172967-KM-2	CITIGROUP INC		04/18/2016	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000		1AM
4899999. Subtotal - Bonds - Hybrid Securities						10,750,000	10,750,000		XXX
8399997. Total - Bonds - Part 3						4,863,036,217	4,763,925,431	12,484,559	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,863,036,217	4,763,925,431	12,484,559	XXX
060505-81-5	BANK OF AMERICA		04/08/2016	DIRECT	16,000.000		1.00		P3LFE
38143Y-66-5	GOLDMAN SACHS SERIES A		02/24/2016	DIRECT	2,928.000		1.00		P3LFE
38144X-60-9	GOLDMAN SACHS SERIES C		02/24/2016	DIRECT	1,220.000		1.00		P3LFE
38144G-80-4	GOLDMAN SACHS SERIES D		02/24/2016	DIRECT	5,852.000		1.00		P3LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
00724F-10-1	ADOBE SYS INC		05/24/2016	WELLS FARGO	14,892.000	1,483,690			L
00817Y-10-8	AETNA INC.		06/08/2016	Various	2,692.000	310,720			L
009158-10-6	AIR PRODUCTS & CHEM		06/27/2016	Various	44,088.000	6,301,611			L
02079K-30-5	ALPHABET INC CLASS A		06/08/2016	Various	479.000	355,008			L
02209S-10-3	ALTRIA GROUP INC.		06/27/2016	Various	126,095.000	7,816,835			L
023135-10-6	AMAZON COM INC		05/24/2016	WELLS FARGO	3,777.000	2,659,763			L
023608-10-2	AMEREN CORP		06/27/2016	Various	18,246.000	941,832			L
025816-10-9	AMERICAN EXPRESS CO		06/30/2016	Various	3,212.000	192,190			L
026874-78-4	AMERICAN INTL GROUP INC		06/08/2016	Various	5,208.000	299,379			L
031162-10-0	AMGEN INC		06/08/2016	Various	1,964.000	303,441			L
032095-10-1	AMPHENOL CORP.		06/27/2016	Various	112,219.000	6,463,396			L
B5064A-10-7	ANHEUSER-BUSCH INBEV NV	D	06/27/2016	Various	40,529.000	5,016,086			U
03662Q-10-5	ANSYS INC		04/28/2016	Various	2,113.000	185,302			L
03674X-10-6	ANTERO RESOURCES CORP		05/12/2016	STOCK DIV.	96,683.000	2,736,129			L
036752-10-3	ANTHEM INC		06/08/2016	Various	2,308.000	301,806			L
G0408V-10-2	AON PLC	E	06/27/2016	Various	9,121.000	946,000			U
037833-10-0	APPLE INC.		06/08/2016	Various	59,805.000	5,826,880			L
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	04/08/2016	DIRECT	69,531.000	174,498			U
G0483X-12-2	ARM HOLDINGS PLC	D	04/04/2016	CITIGROUP GLOBAL MARKETS	16,301.000	239,898			U
04238R-10-6	ARMSTRONG FLOORING INC		04/04/2016	DISTRIBUTION	22,916.500	269,198			L
00206R-10-2	AT&T INC		06/27/2016	Various	26,877.000	1,108,049			L
053484-10-1	AVALONBAY CMNTYS INC		06/27/2016	Various	33,487.000	6,284,259			L
073302-10-1	B/E AEROSPACE INC		06/08/2016	Various	6,385.000	306,040			L
056752-10-8	BAIDU INC SPON ADR	F	06/15/2016	Various	735.000	119,301			L
060505-10-4	BANK AMER CORP COM		06/23/2016	Various	667,103.000	9,382,988			L
067383-10-9	BARD (C.R.) INC.		06/27/2016	Various	4,364.000	979,074			L
07177M-10-3	BAXALTA INC		05/25/2016	EXCHANGE	6,690.000	305,800			L
071813-10-9	BAXTER INTL INC		06/27/2016	Various	22,339.000	969,697			L
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	04/05/2016	STOCK DIV.	10,397.790	86,083			U
075887-10-9	BECTON DICKINSON		06/27/2016	Various	48,448.000	7,793,155			L
S51074-01-1	BEIERSDORF AG	D	06/17/2016	Various	586.000	51,836			U
081437-10-5	BEMIS CO INC		06/27/2016	Various	17,286.000	856,160			L
101121-10-1	BOSTON PPTYS INC		06/08/2016	Various	2,386.000	301,615			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		05/24/2016	WELLS FARGO	54,667.000	1,231,648			L
Y09827-10-9	BROADCOM LTD	F	04/04/2016	CREDIT SUISSE	1,743.000	275,394			L
SBYNDN-00-7	BROOKFIELD BUSINESS PARTNERS LIMIT	C	06/20/2016	DISTRIBUTION	1,654.900	40,701			U
12673P-10-5	CA INC		06/27/2016	Various	186,216.000	5,985,903			L
13057Q-20-6	CALIFORNIA RESOURCES CORP		06/06/2016	EXCHANGE	6,115.000	60,001			L
12504L-10-9	CBRE GROUP INC		06/08/2016	Various	10,336.000	308,367			L
136385-10-1	CDN NAT RES COM NPV	C	04/04/2016	CREDIT SUISSE	4,165.000	107,042			U

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

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12514G-10-8	CDW CORP/DE		06/16/2016	STOCK DIV.	7,014.000	296,026			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		05/18/2016	MERGER	9,084.200	2,043,091			L
16411R-20-8	CHENIERE ENERGY INC		06/08/2016	Various	9,101.000	311,859			L
H1467J-10-4	CHUBB LTD	E	06/27/2016	Various	7,869.000	971,422			L
125509-10-9	CIGNA CORP		06/30/2016	Various	31,335.000	3,987,448			L
172908-10-5	CINTAS COR P COM		06/28/2016	Various	9,912.000	923,469			L
172967-42-4	CITIGROUP INC		06/23/2016	Various	169,143.000	7,527,823			L
189054-10-9	CLOROX CO		06/27/2016	Various	18,905.000	2,459,963			L
191216-10-0	COCA COLA CO.		06/08/2016	Various	6,781.000	303,637			L
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	F	05/31/2016	MERGER	68,129.000	2,574,595			L
194162-10-3	COLGATE PALMOLIVE CO		06/08/2016	Various	4,229.000	301,589			L
19624R-10-6	COLONY FINANCIAL INC		06/30/2016	Various	29,583.000	454,545			L
20030N-10-1	COMCAST CORP NEW CL A		06/08/2016	Various	4,828.000	302,655			L
D172W1-27-9	COMMERZBANK AG	D	04/04/2016	CITIGROUP GLOBAL MARKETS	15,910.000	137,651			U
SBLNN3-L4-1	COMPASS GROUP PLC	D	04/04/2016	CITIGROUP GLOBAL MARKETS	2,834.000	50,208			U
22160K-10-5	COSTCO WHS L CORP NEW COM		05/18/2016	Various	533.000	78,318			L
22576C-10-1	CRESCENT POINT ENERGY	C	04/04/2016	CREDIT SUISSE	7,223.000	95,009			U
126650-10-0	CVS HEALTH CORPORATION		06/27/2016	Various	65,571.000	6,330,228			L
J11508-12-4	DAIWA HOUSE INDS JPY50	D	04/04/2016	JPMORGAN CHASE & CO.	31,200.000	864,357			U
235851-10-2	DANAHER CO RP COM		06/27/2016	Various	8,464.000	830,521			L
T24091-11-7	DAVIDE CAMPARI-MILANO SPA	D	06/27/2016	Various	118,968.000	1,143,828			U
G27823-10-6	DELPHI AUTOMOTIVE PLC		06/08/2016	GOLDMAN, SACHS & CO.	4,435.000	303,023			L
247361-70-2	DELTA AIR LINES, INC.		05/24/2016	CITIGROUP GLOBAL MARKETS	4,588.000	200,287			L
23331S-10-0	DHI GROUP INC		05/17/2016	STOCK DIV.	22,093.000	150,453			L
G42089-11-3	DIAGEO	D	05/31/2016	JPMORGAN CHASE & CO.	26,157.000	712,055			U
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	05/12/2016	Various	10,988.000	337,011			U
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	04/04/2016	CITIGROUP GLOBAL MARKETS	1,088.000	69,518			U
278642-10-3	EBAY INC		06/08/2016	Various	12,463.000	300,880			L
28035Q-10-2	EDGEWELL PERSONAL CARE		06/08/2016	Various	3,799.000	305,290			L
E41222-11-3	ENDESA SA EUR1.2	D	04/08/2016	Various	14,155.000	270,329			U
T3643A-14-5	ENI SPA	D	04/04/2016	CITIGROUP GLOBAL MARKETS	55,577.000	805,128			U
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	04/28/2016	Various	7,640.000	235,386			L
30303M-10-2	FACEBOOK INC		06/08/2016	Various	6,249.000	722,297			L
337738-10-8	FISERV INC COM		05/24/2016	WELLS FARGO	14,693.000	1,533,508			L
N3465M-10-8	GEMALTO NV	D	06/27/2016	Various	8,093.000	510,607			U
370023-10-3	GENERAL GROWTH PROPERTIES		06/08/2016	Various	11,209.000	303,685			L
37045V-10-0	GENERAL MOTORS CO		06/08/2016	Various	9,707.000	296,220			L
375558-10-3	GILEAD SCIENCES INC		04/29/2016	BARCLAYS	3,397.000	301,564			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		06/23/2016	Various	15,543.000	2,350,672			L
38983D-30-0	GREAT AJAX CORP		06/10/2016	FBR CAPITAL MARKETS LT INC	99,990.000	1,324,868			L
413086-10-9	HARMAN INTERNATIONAL		06/24/2016	Various	5,086.000	368,535			L
427866-10-8	HERSHEY COMPANY		06/28/2016	Various	84,277.000	7,667,892			L
436440-10-1	HOLOGIC, INC.		06/08/2016	Various	8,948.000	302,483			L
438516-10-6	HONEYWELL INTERNATIONAL INC		06/27/2016	Various	8,415.000	954,222			L
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/10/2016	STOCK DIV.	93,148.000	168,450			U
452308-10-9	ILLINOIS TOOL WKS INC		06/27/2016	Various	9,317.000	950,867			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/27/2016	Various	5,470.000	803,927			L
46113M-10-8	INTERVAL LEISURE GROUP		05/13/2016	DISTRIBUTION	9,551.880	126,648			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	04/04/2016	CITIGROUP GLOBAL MARKETS	37,931.000	100,839			U
S67438-82-0	JAPAN EXCHANGE GROUP INC	D	03/31/2016	MORGAN STANLEY	1,600.000	24,972			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	D	06/27/2016	Various	56,000.000	2,350,215			U
478160-10-4	JOHNSON & JOHNSON		06/27/2016	Various	41,980.000	4,868,671			L
48020Q-10-7	JONES LANG LASALLE INC.		06/08/2016	Various	2,626.000	309,009			L
46625H-10-0	JP MORGAN CHASE & CO		06/23/2016	Various	414,263.000	26,116,755			L
48203R-10-4	JUNIPER NETWORKS INC		06/08/2016	Various	13,117.000	303,687			L
B5337G-16-2	KBC GROUP NV	D	04/04/2016	CITIGROUP GLOBAL MARKETS	1,979.000	103,156			U
512807-10-8	LAM RESEARCH CORP.		06/08/2016	Various	3,781.000	304,563			L
524660-10-7	LEGGETT & PLATT INC		06/28/2016	Various	120,725.000	6,046,787			L
G5485F-16-9	LI & FUNG LTD CMN STK	D	05/23/2016	CITIGROUP GLOBAL MARKETS	72,000.000	39,237			U
G5480U-15-3	LIBERTY LILAC GROUP C	F	06/21/2016	DISTRIBUTION	7,666.180	321,814			L
53578A-10-8	LINKEDIN CORP		04/04/2016	CREDIT SUISSE	1,043.000	120,300			L
539830-10-9	LOCKHEED MARTIN CORP		06/28/2016	Various	4,322.000	1,034,646			L

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56585A-10-2	MARATHON PETROLEUM CORP		06/08/2016	Various	8,405.000	302,863			L
571748-10-2	MARSH + MCLENNAN COS INC		06/27/2016	Various	97,956.000	6,407,921			L
57636Q-10-4	MASTERCARD INC CLASS A		06/27/2016	Various	11,571.000	1,075,442			L
580135-10-1	MCDONALDS CORP		06/27/2016	Various	9,002.000	1,075,544			L
58502B-10-6	MEDNAX INC		06/08/2016	Various	4,424.000	304,465			L
G5960L-10-3	MEDTRONIC PLC	E	06/27/2016	Various	11,245.000	939,506			L
58933Y-10-5	MERCK & CO. INC.		06/27/2016	Various	14,646.000	826,688			L
SBYTP3-L5-9	MGM GROWTH PROPERTIES CLASS A		04/20/2016	BANK OF AMERICA/MERRILL LYNCH	17,700.000	371,700			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	06/30/2016	Various	2,080.000	198,515			U
60871R-20-9	MOLSON COORS BREWING CO. CL B		06/27/2016	MORGAN STANLEY	26,335.000	2,550,031			L
617446-44-8	MORGAN STANLEY		06/23/2016	Various	52,260.000	1,400,387			L
J46840-10-4	MURATA MANUFACTURING CO LTD	D	05/18/2016	JPMORGAN CHASE & CO.	400.000	46,253			U
65339F-10-1	NEXTERA ENERGY INC		06/27/2016	Various	10,948.000	1,362,387			L
J51699-10-6	NINTENDO CO LTD COM STK	D	04/28/2016	JPMORGAN CHASE & CO.	1,300.000	182,731			U
654902-20-4	NOKIA CORPORATION ADR	F	06/08/2016	Various	80,609.000	438,145			L
670346-10-5	NUCOR CORP.		06/08/2016	Various	6,357.000	310,339			L
681919-10-6	OMNICOM GROUP		06/27/2016	Various	11,251.000	895,525			L
68389X-10-5	ORACLE CORP COM		06/27/2016	Various	185,674.000	7,565,113			L
693718-10-8	PACCAR INC		06/08/2016	Various	5,527.000	304,962			L
70450Y-10-3	PAYPAL HOLDINGS INC		06/29/2016	GOLDMAN, SACHS & CO.	44,236.000	1,566,109			L
713448-10-8	PEPSICO INC.		06/27/2016	Various	9,175.000	939,899			L
717081-10-3	PFIZER INC		06/27/2016	Various	240,585.000	8,032,375			L
718172-10-9	PHILIP MORRIS INTL.		06/27/2016	MORGAN STANLEY	10,000.000	976,129			L
723484-10-1	PINNACLE WEST CAPITAL CORP		06/27/2016	Various	106,790.000	7,742,045			L
693506-10-7	PPG INDUSTRIES INC		06/08/2016	Various	2,782.000	302,930			L
SBN320-L4-2	PRAIRIESKY ROYALTY LTD	C	06/01/2016	DISTRIBUTION	1,671.060	23,260			U
74005P-10-4	PRAXAIR INC.		06/27/2016	Various	56,256.000	6,201,073			L
742718-10-9	PROCTER & GAMBLE CO		06/27/2016	Various	10,709.000	882,429			L
74876Y-10-1	QUINTILES TRANSNATIONAL HOLDINGS I		06/08/2016	Various	4,505.000	301,018			L
755111-50-7	RAYTHEON COMPANY		06/27/2016	Various	7,267.000	983,964			L
E8471S-13-0	REPSOL YPF SA EUR1	D	06/16/2016	Various	23,919.130	257,235			U
767754-10-4	RITE AID CORP.		06/30/2016	Various	651,746.000	4,999,068			L
774341-10-1	ROCKWELL COLLINS INC		06/27/2016	Various	12,943.000	1,100,803			L
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	04/04/2016	CITIGROUP GLOBAL MARKETS	19,777.000	184,997			L
G76312-17-5	ROLLS-ROYCE HOLDINGS PREF PLC	D	05/02/2016	DISTRIBUTION	11,131,877.000	17,420			U
SBX8ZX-20-1	ROYAL UNIBREW ORD	D	05/31/2016	JPMORGAN CHASE & CO.	38,304.000	1,770,054			U
78409V-10-4	S&P GLOBAL INC		04/28/2016	EXCHANGE	23,085.000	2,058,471			L
G77395-10-4	SABMILLER ORD USD0.10	D	05/31/2016	Various	24,537.000	1,533,426			U
78573M-10-4	SABRE CORPORATION		06/08/2016	Various	10,720.000	303,077			L
D66992-10-4	SAP AG	D	05/18/2016	BARCLAYS	335.000	25,912			U
78388J-10-6	SBA COMMUNICATIONS CORP CL A		06/08/2016	Various	3,050.000	305,527			L
806857-10-8	SCHLUMBERGER LTD		06/08/2016	Various	21,748.010	1,588,959			L
816851-10-9	SEMPRA ENERGY		06/08/2016	Various	2,906.000	307,194			L
82481R-10-6	SHIRE ADR REPRESENTING PLC	E	06/03/2016	MERGER	14,790.800	2,810,844			L
G8124V-10-8	SHIRE PLC COM		06/03/2016	MERGER	21,977.470	1,419,489			L
828806-10-9	SIMON PPTY GROUP INC		06/08/2016	Various	1,526.000	303,267			L
833034-10-1	SNAP ON IN C COM		06/28/2016	Various	4,761.000	715,410			L
844741-10-8	SOUTHWEST AIRLINES CO		06/08/2016	Various	7,008.000	301,699			L
854502-10-1	STANLEY BLACK & DECKER INC		06/28/2016	Various	7,995.000	864,112			L
855244-10-9	STARBUCKS CORP		06/08/2016	Various	5,428.000	300,614			L
863667-10-1	STRYKER CORP		06/28/2016	Various	9,509.000	1,089,487			L
H8398N-10-4	SWISSCOM	D	06/27/2016	Various	782.000	368,771			U
871829-10-7	SYSCO CORP		06/27/2016	Various	23,256.000	1,148,460			L
J80733-10-8	TAKARA HOLDINGS INC	D	05/31/2016	BANK OF AMERICA/MERRILL LYNCH	103,300.000	914,410			U
H84989-10-4	TE CONNECTIVITY LTD	E	06/08/2016	Various	5,091.000	306,397			L
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	06/27/2016	Various	23,300.000	111,701			U
88031M-10-9	TENARIS SA ADR	F	05/20/2016	NOMURA SECURITIES INTERNATIONAL INC	737.000	19,413			L
89417E-10-9	TRAVELERS COS INC		06/27/2016	Various	7,783.000	866,955			L
SB61JC-67-1	TREASURY WINE ESTATES LTD	D	06/27/2016	Various	395,617.000	2,941,905			U
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		06/08/2016	Various	10,486.000	302,670			L
904311-10-7	UNDER ARMOUR INC		06/08/2016	Various	7,811.000	300,527			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/27/2016	Various	9,052.000	938,994			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
913017-10-9	UNITED TECHNOLOGIES CORP		06/27/2016	Various	7,486.000	741,571			L
91704F-10-4	URBAN EDGE PROPERTIES ORD		04/04/2016	CREDIT SUISSE	5,684.000	146,300			L
91913Y-10-0	VALERO ENERGY CORP		06/08/2016	Various	5,458.000	300,102			L
92220P-10-5	VARIAN MEDICAL SYST		04/25/2016	BARCLAYS	304.000	25,812			L
92343V-10-4	VERIZON COMMUNICATIONS		06/27/2016	Various	18,044.000	972,198			L
92553P-20-1	VIACOM INC NEW CL B		06/22/2016	Various	94,022.000	4,151,394			L
92826C-83-9	VISA INC		05/24/2016	WELLS FARGO	17,500.000	1,389,150			L
92927K-10-2	WABCO HOLDINGS INC		06/08/2016	Various	2,920.000	307,198			L
931427-10-8	WALGREENS BOOTS ALLIANCE		06/08/2016	Various	3,896.000	303,313			L
931142-10-3	WAL-MART STORES		06/27/2016	Various	9,590.000	685,558			L
94106L-10-9	WASTE MGMT INC DEL		06/27/2016	Various	16,175.000	1,024,742			L
949746-10-1	WELLS FARGO CO		06/27/2016	Various	22,224.000	1,047,074			L
958102-10-5	WESTERN DIGITAL CORP.		05/13/2016	MERGER	4,008.000	145,731			L
97650W-10-8	WINTRUST FINANCIAL CORP		04/13/2016	BANK OF AMERICA/MERRILL LYNCH	1,518.000	69,935			L
984121-10-3	XEROX CORP COM		06/08/2016	Various	32,404.000	310,650			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						272,393,214	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		06/30/2016	DISTRIBUTION	0.000	8,885			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						8,885	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	F	06/01/2016	Various	20,932.330	409,234			U
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	F	06/01/2016	Various	66,818.930	1,137,999			U
46432F-84-2	ISHARES CORE MSCI EAFE ETF	R	04/27/2016	CITIGROUP GLOBAL MARKETS	1,072,624.000	58,967,826			L
464286-50-9	ISHARES MSCI CANADA ETF	I	04/25/2016	CITIGROUP GLOBAL MARKETS	228,869.000	5,704,079			L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	04/04/2016	CREDIT SUISSE	5,180.000	256,590			L
464286-60-8	ISHARES MSCI EUROZONE ETF		06/23/2016	Various	392,396.000	13,433,729			L
464286-80-6	ISHARES MSCI GERMANY ETF	R	06/23/2016	Various	525,577.000	13,438,275			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		04/25/2016	CITIGROUP GLOBAL MARKETS	687,819.000	79,695,524			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/25/2016	Various	115,163.000	13,039,643			L
464287-79-6	ISHARES US ENERGY ETF		06/08/2016	Various	1,332,714.000	49,229,224			L
464287-78-8	ISHARES US FINANCIALS ETF TRUST		05/27/2016	Various	401,786.000	35,020,718			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/29/2016	Various	452,592.000	94,354,725			L
9299999. Subtotal - Common Stocks - Mutual Funds						364,687,566	XXX		XXX
9799997. Total - Common Stocks - Part 3						637,089,664	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						637,089,664	XXX		XXX
9899999. Total - Preferred and Common Stocks						637,089,664	XXX		XXX
9999999 - Totals						5,500,125,881	XXX	12,484,559	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 40

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		06/01/2016	SCHEDULED REDEMPTION		174	174	177	176		(1)		(1)		174				6	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2016	SCHEDULED REDEMPTION		39,733	39,733	40,583	39,961		(228)		(228)		39,733				935	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		06/01/2016	SCHEDULED REDEMPTION		22,178	22,178	23,589	23,511		(1,333)		(1,333)		22,178				409	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		06/01/2016	SCHEDULED REDEMPTION		18,279	18,279	19,558	18,914		(634)		(634)		18,279				433	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2016	SCHEDULED REDEMPTION		75,422	75,422	80,930	80,489		(5,067)		(5,067)		75,422				1,806	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2016	SCHEDULED REDEMPTION		5,160	5,160	5,487	5,467		(307)		(307)		5,160				97	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2016	SCHEDULED REDEMPTION		14,565	14,565	15,487	15,351		(786)		(786)		14,565				274	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		04/15/2016	SCHEDULED REDEMPTION		101,758	101,758	101,758	101,758						101,758				1,401	10/15/2022	1
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	05/06/2016	SCHEDULED REDEMPTION		422,376	422,376	422,376	422,376						422,376				7,552	02/06/2022	1
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	04/10/2016	SCHEDULED REDEMPTION		225,437	225,437	225,437	225,437						225,437				3,998	04/10/2022	1
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2016	SCHEDULED REDEMPTION		102,256	102,256	102,256	102,256						102,256				1,398	08/01/2023	1
797224-AB-8	SAN CLEMENTE LEASING LLC		06/07/2016	SCHEDULED REDEMPTION		211,348	211,348	211,348	211,348						211,348				3,540	06/07/2022	1
912810-RQ-3	TREASURY BOND		05/13/2016	Various		181,686,367	186,000,000	181,258,203			553		553		181,258,756		427,611	427,611	951,442	02/15/2046	1
912810-RS-9	TREASURY BOND		06/27/2016	Various		141,053,906	140,000,000	140,449,609			373		373		140,449,982		603,924	603,924	269,701	05/15/2046	1
912828-M2-3	TREASURY FLOATING RATE NOTE		04/21/2016	GOLDMAN, SACHS & CO.		80,053,054	80,000,000	79,963,977	50,005,103		5,189		5,189		79,968,714		84,340	84,340	161,971	10/31/2017	1
912828-WV-8	TREASURY FLOATING RATE NOTE		04/21/2016	WELLS FARGO		7,425,618	7,425,000	7,424,389	7,424,737		140		140		7,424,877		741	741	11,514	07/31/2016	1
912828-XN-5	TREASURY FLOATING RATE NOTE		04/21/2016	JPMORGAN CHASE & CO.		19,992,784	20,000,000	19,984,809	19,986,985		2,538		2,538		19,989,524		3,260	3,260	31,685	07/31/2017	1
912828-Q3-7	TREASURY NOTE		05/17/2016	Various		170,096,289	170,000,000	170,624,219			(11,873)		(11,873)		170,612,345		(516,056)	(516,056)	255,464	03/31/2021	1
912828-R9-3	TREASURY NOTE		06/30/2016	BANK OF AMERICA/MERRILL LYNCH		200,156,250	200,000,000	200,164,063			(222)		(222)		200,163,840		(7,590)	(7,590)	3,397	06/30/2018	1
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2016	SCHEDULED REDEMPTION		166,068	166,068	166,068	166,068						166,068				3,109	02/26/2022	1
912810-DW-5	US TREASURY N/B		05/15/2016	MATURED		13,130,000	13,130,000	14,191,369	13,163,598		(33,598)		(33,598)		13,130,000				475,963	05/15/2016	1
912828-VL-1	US TREASURY N/B		05/11/2016	BARCLAYS		100,062,500	100,000,000	100,304,688	100,157,540		(106,052)		(106,052)		100,051,488		11,013	11,013	515,110	07/15/2016	1
0599999. Subtotal - Bonds - U.S. Governments						915,061,524	917,959,756	915,780,380	192,151,075		(151,309)		(151,309)		914,454,281		607,243	607,243	2,701,206	XXX	XXX
91086Q-AU-2	UNITED MEXICAN STATES	F	06/15/2016	BARCLAYS		3,078,330	3,000,000	2,910,000	2,986,128		6,169		6,169		2,992,298		86,032	86,032	157,031	01/15/2017	2FE
1099999. Subtotal - Bonds - All Other Governments						3,078,330	3,000,000	2,910,000	2,986,128		6,169		6,169		2,992,298		86,032	86,032	157,031	XXX	XXX
041042-ZK-1	ARKANSAS ST		04/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		358,446	300,000	342,141	338,815		(1,341)		(1,341)		337,474		20,972	20,972	4,833	06/01/2024	1FE
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR		04/01/2016	CALLED @ 100.000		165,000	165,000	151,437	160,126		337		337		160,463		4,537	4,537	4,538	04/01/2019	1FE
20772J-GR-7	CONNECTICUT ST G O - REF - 2012 SER C		04/14/2016	UNION BANK OF SWITZERLAND		5,935,301	5,450,000	6,347,343	5,907,766		(55,695)		(55,695)		5,852,071		83,230	83,230	104,042	06/01/2018	1FE
677521-EL-6	OHIO ST G O COMMON SCHOOLS 2010 C		04/01/2016	NORTH LIGHT SPECIALTY INSURANCE COMPANY		2,700,077	2,500,000	2,911,525	2,719,970		(19,893)		(19,893)		2,700,077				68,056	09/15/2018	1FE
68609B-GM-3	OREGON ST FOR PREVIOUS ISSUES		04/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		349,515	300,000	352,005	344,568		(2,855)		(2,855)		341,713		7,802	7,802	6,792	05/01/2020	1FE
68609B-GN-1	OREGON ST FOR PREVIOUS ISSUES		04/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,600	100,000	119,440	117,145		(856)		(856)		116,289		3,311	3,311	2,222	05/01/2021	1FE
70914P-SF-0	PENNSYLVANIA ST		06/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		115,796	100,000	114,202			(822)		(822)		113,380		2,416	2,416	2,986	06/01/2020	1FE
76222R-SL-7	RHODE ISLAND ST & PROVIDENCE P		06/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		115,868	100,000	116,344	115,014		(1,436)		(1,436)		113,578		2,290	2,290	4,375	08/01/2020	1FE
76222R-SM-5	RHODE ISLAND ST & PROVIDENCE P		05/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		119,349	100,000	117,453	116,289		(1,119)		(1,119)		115,170		4,179	4,179	4,125	08/01/2021	1FE
76222R-ST-0	RHODE ISLAND ST & PROVIDENCE P		06/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		675,354	600,000	685,614	676,798		(9,681)		(9,681)		667,116		8,238	8,238	26,500	08/01/2019	1FE
882723-K5-7	TEXAS ST		06/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,278	100,000	118,718			(666)		(666)		118,052		2,226	2,226	972	08/01/2021	1FE
882723-K7-3	TEXAS ST		05/05/2016	CITIGROUP GLOBAL MARKETS		2,901,809	2,325,000	2,853,798			(3,986)		(3,986)		2,849,812		51,998	51,998	6,781	08/01/2023	1FE
882723-K8-1	TEXAS ST		05/05/2016	CITIGROUP GLOBAL MARKETS		2,950,332	2,325,000	2,891,045			(3,697)		(3,697)		2,887,347		62,985	62,985	6,781	08/01/2024	1FE
882723-K9-9	TEXAS ST		05/05/2016	PIPER JAFFRAY INC.		2,990,624	2,325,000	2,924,408			(3,440)		(3,440)		2,920,968		69,656	69,656	6,781	08/01/2025	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						19,617,350	16,790,000	20,045,472	10,496,492		(105,149)		(105,149)		19,293,513		323,837	323,837	249,784	XXX	XXX
567313-EY-3	MARICOPA CNTY ARIZ UNI SCH DIS		05/17/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,312,885	1,150,000	1,281,158	1,266,056		(6,383)		(6,383)		1,259,674		53,211	53,211	37,650	07/01/2021	1FE
567389-UX-7	MARICOPA CNTY ARIZ UNI SCH DIS		05/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,197,710	1,000,000	1,199,450	1,176,584		(10,958)		(10,958)		1,165,627		32,083	32,083	42,778	07/01/2021	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)
712838-SD-4	PEORIA ARIZ		04/27/2016	Various		1,494,428	1,175,000	1,444,439	1,443,168		(8,834)		(8,834)		1,434,335		60,093	60,093	20,594	07/15/2024	1FE
988713-HQ-9	YUMA CNTY ARIZ UN HIGH SCH DIS		06/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,089,750	1,000,000	1,090,220			(3,565)		(3,565)		1,086,655		3,095	3,095	5,111	07/01/2019	1FE
671556-KH-0	OAK PARK CALIF UNI SCH DIST		06/29/2016	HILLTOP SECURITIES INC		206,057	165,000	198,177	197,867		(2,052)		(2,052)		195,815		10,242	10,242	4,858	08/01/2023	1FE
797782-KF-5	SAN GABRIEL CALIF UNI SCH DIST		06/29/2016	HILLTOP SECURITIES INC		178,235	140,000	169,382	168,803		(1,559)		(1,559)		167,244		10,991	10,991	4,919	08/01/2024	1FE
797782-KG-3	SAN GABRIEL CALIF UNI SCH DIST		06/17/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		649,015	500,000	608,270	606,392		(4,701)		(4,701)		601,691		47,324	47,324	16,667	08/01/2025	1FE
29747M-AU-2	ESTES VY COLO REC & PK DIST		05/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		107,675	100,000	108,221			(833)		(833)		107,388		287	287	1,144	12/01/2018	1FE
29747M-AV-0	ESTES VY COLO REC & PK DIST		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		110,354	100,000	110,802			(956)		(956)		109,846		508	508	1,367	12/01/2019	1FE
29747M-AX-6	ESTES VY COLO REC & PK DIST		05/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		344,715	300,000	345,000			(2,095)		(2,095)		342,905		1,810	1,810	3,356	12/01/2021	1FE
29747M-AZ-1	ESTES VY COLO REC & PK DIST		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		297,043	250,000	292,755			(1,762)		(1,762)		290,993		6,050	6,050	3,417	12/01/2023	1FE
29747M-BA-5	ESTES VY COLO REC & PK DIST		06/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		189,450	150,000	186,791			(1,491)		(1,491)		185,299		4,151	4,151	2,708	12/01/2024	1FE
517210-WB-2	LARIMER WELD & BOULDER CNTY CO SCH DIST#		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		110,441	100,000	122,342	110,080		(1,581)		(1,581)		108,500		1,941	1,941	2,583	12/15/2018	1FE
108151-2G-5	BRIDGEPORT CONN		06/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		163,508	150,000	167,360	162,895		(1,573)		(1,573)		161,321		2,186	2,186	4,983	08/15/2019	1FE
108151-3H-2	BRIDGEPORT CONN		06/17/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		230,340	200,000	234,968	227,265		(2,774)		(2,774)		224,491		5,849	5,849	9,750	07/01/2020	1FE
416415-FY-8	HARTFORD CONN		06/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		179,231	150,000	177,278	174,436		(1,019)		(1,019)		173,418		5,813	5,813	4,965	10/01/2031	1FE
416415-HR-1	HARTFORD CONN		04/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		142,476	120,000	139,326	138,716		(954)		(954)		137,762		4,714	4,714	2,933	07/15/2021	1FE
642713-5L-1	NEW BRITAIN CONN		06/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,959	100,000	116,636	114,601		(1,318)		(1,318)		113,283		3,676	3,676	4,111	03/01/2021	2FE
240451-YB-4	DE KALB CNTY GA		04/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,198,330	1,000,000	1,184,110							1,184,110		14,220	14,220		12/01/2021	1FE
240451-YC-2	DE KALB CNTY GA		05/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		123,195	100,000	120,343			(169)		(169)		120,174		3,021	3,021	292	12/01/2022	1FE
240493-BH-8	DEKALB CNTY GA PUB SAFETY & JU		06/29/2016	FIRST TENNESSEE BANK		240,272	200,000	236,760	236,258		(2,986)		(2,986)		233,272		7,000	7,000	5,972	12/01/2021	1FE
438670-X8-9	HONOLULU HAWAII CITY & CNTY		05/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,019,538	2,500,000	2,988,450	2,935,086		(27,312)		(27,312)		2,907,775		111,763	111,763	78,625	10/01/2021	1FE
005158-UM-0	ADA & CANYON CNTYS IDAHO JT SC		04/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		3,007,975	2,500,000	2,970,075			(3,284)		(3,284)		2,966,791		41,184	41,184	20,486	08/15/2021	1FE
005158-VH-0	ADA & CANYON CNTYS IDAHO JT SC		04/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		351,606	300,000	348,948	343,677		(2,606)		(2,606)		341,071		10,535	10,535	13,042	08/15/2020	1FE
005158-VJ-6	ADA & CANYON CNTYS IDAHO JT SC		04/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		3,820,128	3,175,000	3,744,405	3,693,716		(25,082)		(25,082)		3,668,633		151,495	151,495	138,024	08/15/2021	1FE
098419-LB-8	BONNEVILLE & BINGHAM CNTYS IDA		04/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		2,506,644	1,990,000	2,480,535			(4,825)		(4,825)		2,475,710		30,934	30,934	7,739	09/15/2023	1FE
138789-MT-6	CANYON CNTY IDAHO SCH DIST NO		04/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		1,153,750	1,000,000	1,130,270			(64)		(64)		1,130,206		23,544	23,544	111	09/15/2021	1FE
138789-MU-3	CANYON CNTY IDAHO SCH DIST NO		04/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		1,172,590	1,000,000	1,141,320			(58)		(58)		1,141,262		31,328	31,328	111	09/15/2022	1FE
138789-MV-1	CANYON CNTY IDAHO SCH DIST NO		04/11/2016	HUTCHINSON SHOCKEY ERLEY & CO.		1,259,620	1,000,000	1,219,050			(77)		(77)		1,218,973		40,647	40,647	139	09/15/2023	1FE
46263R-MH-5	IPS MULTI-SCH BLDG CORP IND		04/05/2016	LOOP CAPITAL MARKETS		2,661,362	2,355,000	2,705,448	2,648,433		(21,868)		(21,868)		2,626,565		34,797	34,797	86,023	07/15/2019	1FE
815670-ME-1	SEDGWICK CNTY KANS UNI SCH DIS		04/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		568,935	500,000	567,080	566,981		(5,366)		(5,366)		561,615		7,320	7,320	7,639	09/01/2019	1FE
546282-L5-1	LOUISIANA LOC GOVT ENVIRONMENT		04/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		299,788	250,000	296,060	291,649		(1,756)		(1,756)		289,893		9,895	9,895	4,340	12/01/2021	1FE
825434-4B-6	SHREVEPORT LA		04/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		298,370	250,000	297,660	289,840		(1,756)		(1,756)		288,084		10,286	10,286	7,465	09/01/2021	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)
957178-SG-2	WESTBROOK ME		06/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		233,746	200,000	232,868	232,325		(2,886)		(2,886)		229,439		4,307	4,307	5,250	10/15/2020	1FE
182252-UQ-7	CLARKSTON MICH CMNTY SCHS		04/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,230,470	1,000,000	1,185,720	1,185,720		(4,140)		(4,140)		1,181,580		48,890	48,890	8,750	05/01/2023	1FE
216876-KJ-0	COOPERSVILLE AREA MICH PUB SCH		04/01/2016	NORTH LIGHT SPECIALTY INSURANCE COMPANY		2,774,908	2,425,000	2,816,419	2,791,208		(16,300)		(16,300)		2,774,908				50,521	05/01/2021	1FE
562281-JA-4	MANCHESTER MICH CMNTY SCHS		04/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,163,710	1,000,000	1,139,830			(2,117)		(2,117)		1,137,713		25,997	25,997	4,667	05/01/2023	1FE
574446-FW-5	MARYSVILLE MICH PUB SCHS DIST		06/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,726	100,000	114,177			(458)		(458)		113,719		1,007	1,007	667	05/01/2020	1FE
690411-KG-7	OVID ELSIE MICH AREA SCHS		04/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		887,880	750,000	858,390			(2,449)		(2,449)		855,941		31,939	31,939	14,167	05/01/2024	1FE
691610-CB-3	OXFORD MICH CMNTY SCHS		06/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,726	100,000	115,355	114,086		(1,382)		(1,382)		112,704		2,022	2,022	4,222	05/01/2020	1FE
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06		05/01/2016	CALLED @ 100.000		6,735,000	6,735,000	6,776,353	6,736,754		(1,754)		(1,754)		6,735,000				151,538	05/01/2024	1FE
264471-KP-7	DULUTH MINN INDPT SCH DIST NO		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		165,713	150,000	165,954	163,676		(1,535)		(1,535)		162,141		3,571	3,571	5,333	02/01/2020	1FE
48068T-BH-6	JOPLIN MO SCHS		06/01/2016	JANNEY MONTGOMERY SCOTT LLC		1,152,790	1,000,000	1,136,960			(2,088)		(2,088)		1,134,872		17,918	17,918	4,444	03/01/2024	1FE
476576-HZ-9	JERSEY CITY N J		06/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,380	100,000	115,958	112,759		(1,398)		(1,398)		111,360		2,020	2,020	2,625	12/01/2019	1FE
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2016	CALLED @ 100.000		200,000	200,000	200,000	200,000						200,000				6,350	06/15/2017	1
64966L-5B-3	NEW YORK N Y		04/04/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		127,640	100,000	124,695			(179)		(179)		124,516		3,124	3,124	375	08/01/2025	1FE
77355P-TW-3	ROCKLAND CNTY N Y		04/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		225,121	200,000	220,890	220,342		(1,203)		(1,203)		219,140		5,981	5,981	3,600	01/01/2021	1FE
986082-KH-7	YONKERS NY GO - REF 2012 SER A		04/01/2016	NORTH LIGHT SPECIALTY INSURANCE COMPANY		2,177,141	2,080,000	2,311,733	2,187,712		(10,572)		(10,572)		2,177,141				62,400	07/01/2018	1FE
07539P-CL-1	BEAVERCREEK OHIO CITY SCH DIST		06/15/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		201,301	160,000	199,701	196,293		(2,004)		(2,004)		194,289		7,012	7,012	4,422	12/01/2023	1FE
07539P-CM-9	BEAVERCREEK OHIO CITY SCH DIST		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		805,200	630,000	793,718	781,311		(6,221)		(6,221)		775,090		30,110	30,110	15,232	12/01/2024	1FE
198112-CW-2	COLUMBIA MULTNOMAH & WASHINGTO		05/31/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		121,477	100,000	119,814	118,148		(1,117)		(1,117)		117,031		4,446	4,446	2,333	06/15/2022	1FE
569280-CU-2	MARION CNTY ORE SCH DIST NO 10		04/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,258,859	1,080,000	1,259,204	1,244,828		(10,178)		(10,178)		1,234,650		24,209	24,209	17,700	06/15/2020	1FE
087401-JQ-9	BETHLEHEM PA AUTH WTR REV		05/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		312,012	275,000	317,416	307,328		(2,804)		(2,804)		304,524		7,488	7,488	6,531	11/15/2019	1FE
132033-GH-8	CAMBRIA CNTY PA		06/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,715	100,000	114,545	111,357		(1,167)		(1,167)		110,190		4,525	4,525	4,556	08/01/2020	1FE
132033-GJ-4	CAMBRIA CNTY PA		04/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		262,285	225,000	259,036	252,766		(1,251)		(1,251)		251,515		10,769	10,769	7,719	08/01/2021	1FE
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B		06/01/2016	MATURED		5,075,000	5,075,000	5,469,226	5,101,360		(26,360)		(26,360)		5,075,000				126,875	06/01/2016	1FE
763682-ZS-3	RICHLAND CNTY SC SCH DIST #2		04/01/2016	NORTH LIGHT SPECIALTY INSURANCE COMPANY		2,332,262	2,135,000	2,524,851	2,343,666		(11,404)		(11,404)		2,332,262				44,479	05/01/2020	1FE
248775-2N-7	DENTON CNTY TEX		05/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		275,268	250,000	273,923			(586)		(586)		273,337		1,931	1,931	917	07/15/2019	1FE
248775-2P-2	DENTON CNTY TEX		06/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,147	100,000	115,792			(545)		(545)		115,247		900	900	806	07/15/2020	1FE
269696-GN-4	EAGLE MTN & SAGINAW TEX INDPT		06/07/2016	RBC DOMINION SECURITIES		1,504,559	1,380,000	1,507,360			(3,288)		(3,288)		1,504,072		486	486	4,025	08/15/2018	1FE
269696-GP-9	EAGLE MTN & SAGINAW TEX INDPT		06/07/2016	RBC DOMINION SECURITIES		1,161,500	1,030,000	1,162,365			(2,347)		(2,347)		1,160,018		1,482	1,482	3,004	08/15/2019	1FE
283770-GS-8	EL PASO TEX INDPT SCH DIST		06/09/2016	RBC DOMINION SECURITIES		462,304	410,000	476,486	462,877		(6,472)		(6,472)		456,405		5,899	5,899	17,026	08/15/2019	1FE
528828-7N-0	LEWISVILLE TEX INDPT SCH DIST		05/26/2016	SAMUEL A. RAMIREZ & COMPANY, INC.		1,127,990	1,000,000	1,129,880			(1,317)		(1,317)		1,128,563		(573)	(573)	2,222	08/15/2019	1FE

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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)
549188-WW-6	LUBBOCK TEX		05/17/2016	SAMUEL A. RAMIREZ & COMPANY, INC.		1,005,380	850,000	996,736			(1,895)		(1,895)		994,840		10,540	10,540	2,715	02/15/2021	1FE
163192-EU-7	CHELAN CNTY WA SD 228 CASCADE		05/31/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		221,008	200,000	220,804			(33)		(33)		220,771		237	237	44	12/01/2019	1FE
495260-B7-5	KING CNTY WASH SCH DIST NO 414		04/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,354,845	1,220,000	1,371,158	1,348,030		(12,130)		(12,130)		1,335,901		18,944	18,944	22,228	12/01/2018	1FE
833221-WE-0	SNOHOMISH CNTY WASH SCH DIST N		04/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		160,006	125,000	157,416			(325)		(325)		157,091		2,915	2,915	590	12/01/2024	1FE
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		06/21/2016	CALLED @ 100.000		1,200,000	1,200,000	1,224,414	1,200,949		(949)		(949)		1,200,000				39,000	04/01/2018	1FE
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		06/21/2016	CALLED @ 100.000		1,075,000	1,075,000	1,092,533	1,075,683		(683)		(683)		1,075,000				34,938	04/01/2019	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						67,366,441	59,730,000	67,724,765	45,281,684		(293,154)		(293,154)		66,306,350		1,060,091	1,060,091	1,226,174	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2016	SCHEDULED REDEMPTION		126	126	130	129		(3)		(3)		126				4	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2016	SCHEDULED REDEMPTION		376	376	385	384		(8)		(8)		376				11	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2016	SCHEDULED REDEMPTION		66	66	68	69		(3)		(3)		66				2	01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2016	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2016	SCHEDULED REDEMPTION		12	12	12	13						12					06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2016	SCHEDULED REDEMPTION		854	854	884	902		(49)		(49)		854				24	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2016	SCHEDULED REDEMPTION		628	628	649	664		(36)		(36)		628				19	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2016	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2016	SCHEDULED REDEMPTION		281	281	291	292		(11)		(11)		281				9	08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2016	SCHEDULED REDEMPTION		477	477	494	492		(15)		(15)		477				13	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2016	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2016	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11					12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		05/01/2016	SCHEDULED REDEMPTION		19,455	19,455	20,130	20,354		(899)		(899)		19,455				526	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2016	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2016	SCHEDULED REDEMPTION		248	248	252	252		(4)		(4)		248				7	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2016	SCHEDULED REDEMPTION		63	63	65	64		(1)		(1)		63				2	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2016	SCHEDULED REDEMPTION		1,813	1,813	1,853	1,846		(32)		(32)		1,813				60	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2016	SCHEDULED REDEMPTION		3,157	3,157	3,029	3,057		101		101		3,157				98	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2016	SCHEDULED REDEMPTION		1,971	1,971	2,012	2,004		(33)		(33)		1,971				65	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2016	SCHEDULED REDEMPTION		2,185	2,185	2,229	2,218		(32)		(32)		2,185				76	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2016	SCHEDULED REDEMPTION		184	184	188	188		(4)		(4)		184				5	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2016	SCHEDULED REDEMPTION		1,597	1,597	1,636	1,675		(78)		(78)		1,597				55	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2016	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2016	SCHEDULED REDEMPTION		897	897	919	925		(28)		(28)		897				25	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2016	SCHEDULED REDEMPTION		969	969	993	993		(24)		(24)		969				27	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2016	SCHEDULED REDEMPTION		28	28	28	29		(2)		(2)		28				1	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2016	SCHEDULED REDEMPTION		6	6	6	7						6					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2016	SCHEDULED REDEMPTION		482	482	494	512		(30)		(30)		482				17	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2016	SCHEDULED REDEMPTION		240	240	249	265		(25)		(25)		240				8	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2016	SCHEDULED REDEMPTION		104	104	106	109		(5)		(5)		104				3	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2016	SCHEDULED REDEMPTION		90	90	93	93		(3)		(3)		90				3	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2016	SCHEDULED REDEMPTION		210	210	217	218		(8)		(8)		210				6	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2016	SCHEDULED REDEMPTION		270	270	276	276		(6)		(6)		270				8	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2016	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				2	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2016	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2016	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2016	SCHEDULED REDEMPTION		132	132	135	137		(5)		(5)		132				4	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2016	SCHEDULED REDEMPTION		38	38	38	39		(1)		(1)		38				1	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2016	SCHEDULED REDEMPTION		21	21	20	20		1		1		21				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2016	SCHEDULED REDEMPTION		103	103	99	99		3		3		103				3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2016	SCHEDULED REDEMPTION		19	19	19	19						19				1	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2016	SCHEDULED REDEMPTION		559	559	556	549		9		9		559				17	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2016	SCHEDULED REDEMPTION		49	49	49	48		1		1		49				2	09/01/2029	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)
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2016	SCHEDULED REDEMPTION		55	55	56	59		(4)		(4)		55				2	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2016	SCHEDULED REDEMPTION		59	59	60	62		(4)		(4)		59				2	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2016	SCHEDULED REDEMPTION		48	48	46	45		3		3		48				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2016	SCHEDULED REDEMPTION		84	84	86	90		(5)		(5)		84				3	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2016	SCHEDULED REDEMPTION		1,144	1,144	1,170	1,171		(28)		(28)		1,144				33	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2016	SCHEDULED REDEMPTION		19	19	19	18		1		1		19				1	02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2016	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2016	SCHEDULED REDEMPTION		45	45	44	44						45				1	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2016	SCHEDULED REDEMPTION		757	757	775	788		(31)		(31)		757				25	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2016	SCHEDULED REDEMPTION		119	119	118	118		1		1		119				4	03/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2016	SCHEDULED REDEMPTION		11	11	11	11						11					10/01/2031	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2016	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2016	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				2	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2016	SCHEDULED REDEMPTION		253	253	262	270		(16)		(16)		253				8	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2016	SCHEDULED REDEMPTION		135	135	140	141		(6)		(6)		135				4	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2016	SCHEDULED REDEMPTION		43	43	45	48		(5)		(5)		43				1	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2016	SCHEDULED REDEMPTION		35	35	37	38		(2)		(2)		35				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2016	SCHEDULED REDEMPTION		208	208	215	214		(7)		(7)		208				7	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2016	SCHEDULED REDEMPTION		1,664	1,664	1,724	1,808		(143)		(143)		1,664				54	06/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2016	SCHEDULED REDEMPTION		795	795	823	836		(41)		(41)		795				24	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2016	SCHEDULED REDEMPTION		71	71	74	77		(5)		(5)		71				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2016	SCHEDULED REDEMPTION		331	331	342	344		(13)		(13)		331				10	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2016	SCHEDULED REDEMPTION		30	30	30	30						30				1	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2016	SCHEDULED REDEMPTION		49	49	48	48		1		1		49				1	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2016	SCHEDULED REDEMPTION		349	349	347	346		3		3		349				11	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2016	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2016	SCHEDULED REDEMPTION		146	146	151	152		(5)		(5)		146				5	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2016	SCHEDULED REDEMPTION		481	481	489	492		(11)		(11)		481				11	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2016	SCHEDULED REDEMPTION		768	768	785	783		(14)		(14)		768				25	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2016	SCHEDULED REDEMPTION		1,147	1,147	1,171	1,163		(16)		(16)		1,147				38	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2016	SCHEDULED REDEMPTION		1,184	1,184	1,206	1,202		(18)		(18)		1,184				39	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2016	SCHEDULED REDEMPTION		359	359	365	363		(5)		(5)		359				12	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2016	SCHEDULED REDEMPTION		131	131	135	136		(5)		(5)		131				4	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2016	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2016	SCHEDULED REDEMPTION		165,627	165,627	171,463	171,189		(5,562)		(5,562)		165,627				2,242	04/01/2032	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2016	SCHEDULED REDEMPTION		19,041	19,041	19,844	19,258		(217)		(217)		19,041				517	08/01/2018	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		06/01/2016	SCHEDULED REDEMPTION		5,697	5,697	5,978	5,780		(83)		(83)		5,697				144	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		06/01/2016	SCHEDULED REDEMPTION		21,376	21,376	22,431	21,728		(352)		(352)		21,376				564	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		06/01/2016	SCHEDULED REDEMPTION		2,441	2,441	2,561	2,479		(39)		(39)		2,441				65	06/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2016	SCHEDULED REDEMPTION		269	269	272	274		(5)		(5)		269				9	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2016	SCHEDULED REDEMPTION		8	8	8	8						8					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2016	SCHEDULED REDEMPTION		88	88	91	97		(9)		(9)		88				3	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2016	SCHEDULED REDEMPTION		1,519	1,519	1,571	1,675		(157)		(157)		1,519				49	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2016	SCHEDULED REDEMPTION		612	612	633	679		(68)		(68)		612				20	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2016	SCHEDULED REDEMPTION		313	313	324	326		(12)		(12)		313				10	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2016	SCHEDULED REDEMPTION		183	183	187	188		(4)		(4)		183				6	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2016	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2016	SCHEDULED REDEMPTION		93	93	95	95		(1)		(1)		93				3	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		06/01/2016	SCHEDULED REDEMPTION		77,242	77,242	83,246	79,450		(2,208)		(2,208)		77,242				2,010	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2016	SCHEDULED REDEMPTION		17,341	17,341	18,186	18,087		(746)		(746)		17,341				453	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2016	SCHEDULED REDEMPTION		17,267	17,267	18,004	17,970		(703)		(703)		17,267				453	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2016	SCHEDULED REDEMPTION		12,088	12,088	12,593	12,535		(447)		(447)		12,088				311	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2016	SCHEDULED REDEMPTION		15,823	15,823	16,447	16,417		(594)		(594)		15,823				368	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2016	SCHEDULED REDEMPTION		10,146	10,146	10,583	10,543		(397)		(397)		10,146				267	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2016	SCHEDULED REDEMPTION		73,116	73,116	75,997	76,236		(3,121)		(3,121)		73,116				1,693	02/01/2023	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)
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2016	SCHEDULED REDEMPTION		14,680	14,680	15,210	15,350		(670)		(670)		14,680				341	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2016	SCHEDULED REDEMPTION		6,942	6,942	7,202	7,268		(326)		(326)		6,942				162	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2016	SCHEDULED REDEMPTION		28,520	28,520	29,577	29,606		(1,086)		(1,086)		28,520				683	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2016	SCHEDULED REDEMPTION		29,151	29,151	30,178	30,344		(1,192)		(1,192)		29,151				689	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2016	SCHEDULED REDEMPTION		14,728	14,728	15,272	15,457		(729)		(729)		14,728				341	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2016	SCHEDULED REDEMPTION		20,857	20,857	21,665	21,786		(929)		(929)		20,857				488	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2016	SCHEDULED REDEMPTION		23,496	23,496	24,422	24,702		(1,206)		(1,206)		23,496				547	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2016	SCHEDULED REDEMPTION		11,471	11,471	11,894	11,850		(379)		(379)		11,471				270	12/01/2022	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		06/01/2016	SCHEDULED REDEMPTION		10,683	10,683	11,211	10,824		(140)		(140)		10,683				282	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2016	SCHEDULED REDEMPTION		46,053	46,053	47,868	48,293		(2,239)		(2,239)		46,053				1,071	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2016	SCHEDULED REDEMPTION		13,118	13,118	13,673	13,613		(495)		(495)		13,118				346	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2016	SCHEDULED REDEMPTION		6,131	6,131	6,434	6,384		(253)		(253)		6,131				159	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2016	SCHEDULED REDEMPTION		45,527	45,527	47,775	46,891		(1,364)		(1,364)		45,527				1,090	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		06/01/2016	SCHEDULED REDEMPTION		7,000	7,000	7,247	7,094		(93)		(93)		7,000				160	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2016	SCHEDULED REDEMPTION		6,420	6,420	6,673	6,590		(170)		(170)		6,420				152	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2016	SCHEDULED REDEMPTION		34,581	34,581	35,800	36,311		(1,729)		(1,729)		34,581				818	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2016	SCHEDULED REDEMPTION		80,177	80,177	84,136	83,169		(2,992)		(2,992)		80,177				2,058	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2016	SCHEDULED REDEMPTION		8,818	8,818	9,253	9,493		(675)		(675)		8,818				230	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2016	SCHEDULED REDEMPTION		2,743	2,743	2,840	2,937		(194)		(194)		2,743				64	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2016	SCHEDULED REDEMPTION		8,579	8,579	8,884	9,082		(503)		(503)		8,579				208	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		06/01/2016	SCHEDULED REDEMPTION		491	491	515	504		(13)		(13)		491				13	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		06/01/2016	SCHEDULED REDEMPTION		1,653	1,653	1,711	1,706		(53)		(53)		1,653				39	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		06/01/2016	SCHEDULED REDEMPTION		3,865	3,865	4,001	3,935		(70)		(70)		3,865				91	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		06/01/2016	SCHEDULED REDEMPTION		1,881	1,881	1,974	1,965		(84)		(84)		1,881				49	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		06/01/2016	SCHEDULED REDEMPTION		4,967	4,967	5,213	5,126		(159)		(159)		4,967				129	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2016	SCHEDULED REDEMPTION		11,316	11,316	11,875	11,744		(428)		(428)		11,316				294	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2016	SCHEDULED REDEMPTION		322,433	322,433	337,144	334,547		(12,114)		(12,114)		322,433				4,370	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2016	SCHEDULED REDEMPTION		229,268	229,268	239,469	238,387		(9,119)		(9,119)		229,268				3,271	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2016	SCHEDULED REDEMPTION		238,021	238,021	248,677	247,174		(9,153)		(9,153)		238,021				3,354	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2016	SCHEDULED REDEMPTION		4,426	4,426	4,324	4,362		64		64		4,426				113	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2016	SCHEDULED REDEMPTION		1,776	1,776	1,735	1,748		28		28		1,776				50	08/01/2028	1
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2016	SCHEDULED REDEMPTION		24	24	25	24						24				1	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2016	SCHEDULED REDEMPTION		38	38	39	39		(2)		(2)		38				2	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2016	SCHEDULED REDEMPTION		69	69	71	70		(1)		(1)		69				3	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2016	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2016	SCHEDULED REDEMPTION		64	64	66	65		(2)		(2)		64				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2016	SCHEDULED REDEMPTION		379	379	397	383		(3)		(3)		379				15	04/01/2017	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2016	SCHEDULED REDEMPTION		1,418	1,418	1,457	1,456		(37)		(37)		1,418				56	12/01/2024	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2016	SCHEDULED REDEMPTION		361	361	374	365		(4)		(4)		361				11	06/01/2019	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2016	SCHEDULED REDEMPTION		241	241	250	263		(22)		(22)		241				9	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2016	SCHEDULED REDEMPTION		1,158	1,158	1,202	1,279		(121)		(121)		1,158				38	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2016	SCHEDULED REDEMPTION		1,097	1,097	1,139	1,212		(114)		(114)		1,097				40	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2016	SCHEDULED REDEMPTION		18	18	18	19		(2)		(2)		18				1	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2016	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		05/01/2016	Various		126	126	129	126						126				1	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		05/01/2016	SCHEDULED REDEMPTION		70	70	73	70						70				1	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		05/01/2016	SCHEDULED REDEMPTION		115	115	119	115						115				1	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2016	SCHEDULED REDEMPTION		202	202	209	219		(17)		(17)		202				7	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2016	SCHEDULED REDEMPTION		18	18	19	21		(3)		(3)		18				1	09/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2016	SCHEDULED REDEMPTION		71	71	73	71						71				2	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2016	SCHEDULED REDEMPTION		1,824	1,824	1,880	1,872		(48)		(48)		1,824				51	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2016	SCHEDULED REDEMPTION		1,206	1,206	1,243	1,239		(33)		(33)		1,206				35	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2016	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				3	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2016	SCHEDULED REDEMPTION		675	675	696	693		(18)		(18)		675				19	08/01/2022	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2016	SCHEDULED REDEMPTION		6,711	6,711	7,000	6,784		(73)		(73)		6,711				193	12/01/2017	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2016	SCHEDULED REDEMPTION		4,976	4,976	5,190	5,034		(58)		(58)		4,976				141	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2016	SCHEDULED REDEMPTION		5,607	5,607	5,848	5,669		(62)		(62)		5,607				159	03/01/2018	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)
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2016	SCHEDULED REDEMPTION		208	208	191	194		14		14		208				4	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2016	SCHEDULED REDEMPTION		4,286	4,286	4,440	4,440		(154)		(154)		4,286				101	10/01/2023	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2016	SCHEDULED REDEMPTION		532	532	546	546		(14)		(14)		532				20	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2016	SCHEDULED REDEMPTION		1,086	1,086	1,142	1,119		(34)		(34)		1,086				46	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2016	SCHEDULED REDEMPTION		198	198	204	202		(4)		(4)		198				7	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2016	SCHEDULED REDEMPTION		235	235	243	249		(14)		(14)		235				9	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2016	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				1	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2016	SCHEDULED REDEMPTION		144	144	148	148		(4)		(4)		144				5	10/01/2025	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2016	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2016	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	01/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2016	SCHEDULED REDEMPTION		46	46	48	48		(2)		(2)		46				2	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2016	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2016	SCHEDULED REDEMPTION		994	994	1,029	1,024		(29)		(29)		994				38	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2016	SCHEDULED REDEMPTION		40	40	42	41		(1)		(1)		40				1	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2016	SCHEDULED REDEMPTION		611	611	630	627		(15)		(15)		611				17	01/01/2023	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2016	SCHEDULED REDEMPTION		875	875	897	880		(5)		(5)		875				21	07/01/2026	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2016	SCHEDULED REDEMPTION		892	892	914	910		(19)		(19)		892				32	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2016	SCHEDULED REDEMPTION		42	42	42	42		1		1		42				2	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2016	SCHEDULED REDEMPTION		79	79	82	84		(5)		(5)		79				3	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2016	SCHEDULED REDEMPTION		35	35	34	34						35				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2016	SCHEDULED REDEMPTION		190	190	197	201		(12)		(12)		190				7	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2016	SCHEDULED REDEMPTION		53	53	55	57		(4)		(4)		53				2	09/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2016	SCHEDULED REDEMPTION		51	51	53	56		(5)		(5)		51				2	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2016	SCHEDULED REDEMPTION		26	26	26	26						26				1	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2016	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2016	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2016	SCHEDULED REDEMPTION		37	37	38	40		(4)		(4)		37				1	11/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2016	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					01/01/2030	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2016	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2016	SCHEDULED REDEMPTION		59	59	61	64		(5)		(5)		59				2	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2016	SCHEDULED REDEMPTION		65	65	67	71		(6)		(6)		65				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2016	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2016	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				2	02/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2016	SCHEDULED REDEMPTION		223	223	232	242		(19)		(19)		223				9	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2016	SCHEDULED REDEMPTION		139	139	144	145		(7)		(7)		139				5	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2016	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	03/01/2030	1
31384U-KN-3	FED NATL MTG ASSOC #534101		05/01/2016	SCHEDULED REDEMPTION		1,263	1,263	1,311	1,407		(145)		(145)		1,263				42	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2016	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				2	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2016	SCHEDULED REDEMPTION		71	71	74	80		(8)		(8)		71				3	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2016	SCHEDULED REDEMPTION		293	293	303	319		(26)		(26)		293				10	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2016	SCHEDULED REDEMPTION		34	34	35	38		(4)		(4)		34				1	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2016	SCHEDULED REDEMPTION		222	222	230	249		(28)		(28)		222				8	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2016	SCHEDULED REDEMPTION		180	180	187	197		(17)		(17)		180				6	01/01/2031	1
31384W-JP-6	FED NATL MTG ASSOC #535870		04/01/2016	MATURED		4	4	4	4						4					04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2016	SCHEDULED REDEMPTION		930	930	966	1,026		(96)		(96)		930				37	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2016	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23				1	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		04/01/2016	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2016	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2016	SCHEDULED REDEMPTION		73	73	77	83		(10)		(10)		73				3	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2016	SCHEDULED REDEMPTION		33	33	34	38		(5)		(5)		33				1	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2016	SCHEDULED REDEMPTION		40	40	42	45		(5)		(5)		40				2	05/01/2030	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2016	SCHEDULED REDEMPTION		53	53	55	61		(7)		(7)		53				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2016	SCHEDULED REDEMPTION		51	51	53	58		(7)		(7)		51				2	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2016	SCHEDULED REDEMPTION		33	33	34	37		(4)		(4)		33				1	04/01/2030	1

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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)
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2016	SCHEDULED REDEMPTION		36	36	37	41		(5)		(5)		36				1	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2016	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2016	SCHEDULED REDEMPTION		34	34	35	38		(4)		(4)		34				1	06/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2016	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23				1	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2016	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2016	SCHEDULED REDEMPTION		45	45	47	51		(6)		(6)		45				2	07/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2016	SCHEDULED REDEMPTION		19	19	19	21		(3)		(3)		19				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2016	SCHEDULED REDEMPTION		228	228	237	245		(17)		(17)		228				9	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2016	SCHEDULED REDEMPTION		27	27	29	32		(5)		(5)		27				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2016	SCHEDULED REDEMPTION		34	34	35	37		(3)		(3)		34				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2016	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		05/01/2016	SCHEDULED REDEMPTION		86	86	88	86						86				1	06/01/2016	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2016	SCHEDULED REDEMPTION		406	406	418	442		(36)		(36)		406				14	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2016	SCHEDULED REDEMPTION		274	274	286	275		(1)		(1)		274				4	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2016	SCHEDULED REDEMPTION		78	78	81	78						78				2	08/01/2016	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2016	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2016	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2016	SCHEDULED REDEMPTION		143	143	149	144		(1)		(1)		143				4	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2016	SCHEDULED REDEMPTION																09/01/2016	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2016	SCHEDULED REDEMPTION		161	161	168	162		(1)		(1)		161				5	05/01/2017	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2016	SCHEDULED REDEMPTION		1,956	1,956	2,035	1,974		(18)		(18)		1,956				55	07/01/2017	1
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2016	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					07/01/2030	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2016	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2016	SCHEDULED REDEMPTION		3	3	3	4						3					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		04/01/2016	SCHEDULED REDEMPTION		2,945	2,945	3,057	3,146		(201)		(201)		2,945				78	03/01/2031	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2016	SCHEDULED REDEMPTION		846	846	878	930		(85)		(85)		846				31	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2016	SCHEDULED REDEMPTION		273	273	276	280		(6)		(6)		273				10	10/01/2023	1
31385W-TM-1	FED NATL MTG ASSOC #555056		06/01/2016	SCHEDULED REDEMPTION		23	23	24	23						23				1	11/01/2017	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2016	SCHEDULED REDEMPTION		7,487	7,487	7,800	7,555		(67)		(67)		7,487				212	11/01/2017	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2016	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	08/01/2030	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2016	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2016	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2016	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2016	SCHEDULED REDEMPTION		917	917	971	1,043		(126)		(126)		917				37	12/01/2030	1
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2016	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2016	SCHEDULED REDEMPTION		61	61	63	69		(8)		(8)		61				4	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2016	SCHEDULED REDEMPTION		4	4	5	5		(1)		(1)		4					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2016	SCHEDULED REDEMPTION		183	183	190	201		(18)		(18)		183				7	03/01/2031	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2016	SCHEDULED REDEMPTION		195	195	202	213		(18)		(18)		195				7	01/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2016	SCHEDULED REDEMPTION		12	12	13	14		(2)		(2)		12				1	02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2016	SCHEDULED REDEMPTION		80	80	83	87		(8)		(8)		80				3	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2016	SCHEDULED REDEMPTION		450	450	468	473		(22)		(22)		450				17	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		04/01/2016	SCHEDULED REDEMPTION		42	42	43	42						42					06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2016	SCHEDULED REDEMPTION		1,989	1,989	2,040	1,994		(5)		(5)		1,989				46	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2016	SCHEDULED REDEMPTION		289	289	300	300		(11)		(11)		289				11	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2016	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	01/01/2031	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2016	SCHEDULED REDEMPTION		483	483	497	494		(11)		(11)		483				14	04/01/2021	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2016	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		05/01/2016	Various		6	6	6	6						6					05/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2016	SCHEDULED REDEMPTION		28	28	30	31		(3)		(3)		28				1	02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2016	SCHEDULED REDEMPTION		285	285	300	318		(32)		(32)		285				11	03/01/2031	1
31387B-T8-6	FED NATL MTG ASSOC #579375		04/01/2016	MATURED		54	54	55	54						54				1	04/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2016	Various		36	36	37	36						36					06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2016	SCHEDULED REDEMPTION		370	370	378	371		(1)		(1)		370				12	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2016	SCHEDULED REDEMPTION		16	16	16	16						16					09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2016	SCHEDULED REDEMPTION		100	100	104	101		(1)		(1)		100				3	10/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		05/01/2016	Various		7	7	7	7						7					05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		05/01/2016	Various		1,457	1,457	1,513	1,460		(3)		(3)		1,457				25	05/01/2016	1
31387E-E2-9	FED NATL MTG ASSOC #581653		05/01/2016	SCHEDULED REDEMPTION		126	126	129	126						126				1	06/01/2016	1

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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)
31387E-NM-5	FED NATL MTG ASSOC #581896		05/01/2016	SCHEDULED REDEMPTION		34	34	35	34						34					07/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		05/01/2016	SCHEDULED REDEMPTION		16	16	17	16						16					07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2016	SCHEDULED REDEMPTION		19	19	20	19						19				1	07/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		05/01/2016	SCHEDULED REDEMPTION		482	482	487	482						482				4	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		05/01/2016	SCHEDULED REDEMPTION		323	323	329	323						323				3	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2016	SCHEDULED REDEMPTION		51	51	52	51						51				1	07/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2016	SCHEDULED REDEMPTION		466	466	485	468		(2)		(2)		466				13	09/01/2016	1
31387R-AU-2	FED NATL MTG ASSOC #591419		04/01/2016	SCHEDULED REDEMPTION		166	166	169	166						166				1	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2016	SCHEDULED REDEMPTION		20	20	21	20						20					08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2016	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	09/01/2031	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2016	SCHEDULED REDEMPTION		363	363	370	364		(1)		(1)		363				10	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2016	SCHEDULED REDEMPTION		718	718	736	719		(2)		(2)		718				15	08/01/2016	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2016	Various		1,368	1,368	1,397	1,371		(2)		(2)		1,368				30	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2016	SCHEDULED REDEMPTION		142	142	151	169		(27)		(27)		142				6	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2016	SCHEDULED REDEMPTION		1,256	1,256	1,282	1,259		(3)		(3)		1,256				39	08/01/2016	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2016	SCHEDULED REDEMPTION		315	315	322	316		(1)		(1)		315				4	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2016	SCHEDULED REDEMPTION		519	519	530	520		(1)		(1)		519				11	07/01/2016	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2016	SCHEDULED REDEMPTION		48	48	49	48						48				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2016	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2016	SCHEDULED REDEMPTION		18	18	19	19						18					07/01/2016	1
31388A-W2-6	FED NATL MTG ASSOC #599265		05/01/2016	SCHEDULED REDEMPTION		94	94	96	94						94				1	08/01/2016	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2016	SCHEDULED REDEMPTION		556	556	568	557		(1)		(1)		556				17	08/01/2016	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2016	SCHEDULED REDEMPTION		409	409	426	410		(1)		(1)		409				9	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2016	SCHEDULED REDEMPTION		351	351	358	352		(1)		(1)		351				10	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2016	SCHEDULED REDEMPTION		84	84	87	91		(7)		(7)		84				3	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		04/01/2016	SCHEDULED REDEMPTION		12	12	12	12						12					10/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2016	SCHEDULED REDEMPTION		253	253	258	253						253				8	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2016	SCHEDULED REDEMPTION		45	45	47	49		(5)		(5)		45				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2016	SCHEDULED REDEMPTION		551	551	563	553		(1)		(1)		551				14	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2016	SCHEDULED REDEMPTION		573	573	585	574		(1)		(1)		573				14	08/01/2016	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2016	SCHEDULED REDEMPTION		68	68	70	69						68				2	10/01/2016	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2016	SCHEDULED REDEMPTION		63	63	65	63						63				2	11/01/2016	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2016	SCHEDULED REDEMPTION		1,213	1,213	1,232	1,214		(1)		(1)		1,213				27	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2016	SCHEDULED REDEMPTION		133	133	136	133						133				4	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2016	SCHEDULED REDEMPTION		75	75	77	75						75				2	09/01/2016	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2016	SCHEDULED REDEMPTION		1,066	1,066	1,088	1,068		(3)		(3)		1,066				26	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2016	SCHEDULED REDEMPTION		434	434	443	435		(1)		(1)		434				13	11/01/2016	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2016	SCHEDULED REDEMPTION		1,130	1,130	1,154	1,135		(4)		(4)		1,130				35	11/01/2016	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2016	SCHEDULED REDEMPTION		60	60	62	60						60				2	11/01/2016	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2016	SCHEDULED REDEMPTION		60	60	64	69		(9)		(9)		60				3	07/01/2031	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2016	SCHEDULED REDEMPTION		46	46	47	46						46				1	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2016	SCHEDULED REDEMPTION		2,001	2,001	2,043	2,007		(6)		(6)		2,001				62	11/01/2016	1
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2016	SCHEDULED REDEMPTION		306	306	318	308		(2)		(2)		306				9	01/01/2017	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2016	SCHEDULED REDEMPTION		856	856	873	859		(3)		(3)		856				25	12/01/2016	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2016	SCHEDULED REDEMPTION		1,788	1,788	1,788	1,788						1,788				51	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2016	SCHEDULED REDEMPTION		86	86	89	95		(9)		(9)		86				3	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		06/01/2016	SCHEDULED REDEMPTION		60	60	62	60						60				2	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2016	SCHEDULED REDEMPTION		131	131	135	132						131				4	01/01/2017	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2016	SCHEDULED REDEMPTION		212	212	220	213		(2)		(2)		212				6	04/01/2017	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2016	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					03/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2016	SCHEDULED REDEMPTION		257	257	267	260		(2)		(2)		257				7	04/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2016	SCHEDULED REDEMPTION		1,075	1,075	1,075	1,075						1,075				30	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2016	SCHEDULED REDEMPTION		863	863	896	920		(57)		(57)		863				31	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2016	SCHEDULED REDEMPTION		189	189	196	201		(13)		(13)		189				7	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2016	SCHEDULED REDEMPTION		527	527	547	561		(34)		(34)		527				19	03/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2016	SCHEDULED REDEMPTION		408	408	424	412		(4)		(4)		408				11	01/01/2018	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2016	SCHEDULED REDEMPTION		31	31	33	34		(3)		(3)		31				1	04/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2016	SCHEDULED REDEMPTION		577	577	602	582		(5)		(5)		577				17	05/01/2017	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)
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2016	SCHEDULED REDEMPTION		536	536	566	570		(34)		(34)		536				19	07/01/2032	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2016	SCHEDULED REDEMPTION		13,149	13,149	13,443	13,210		(61)		(61)		13,149				342	10/01/2017	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2016	SCHEDULED REDEMPTION		3,998	3,998	4,066	4,082		(83)		(83)		3,998				51	11/01/2032	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2016	SCHEDULED REDEMPTION		6,782	6,782	7,073	6,840		(59)		(59)		6,782				192	02/01/2018	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2016	SCHEDULED REDEMPTION		314	314	327	316		(2)		(2)		314				9	09/01/2017	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2016	SCHEDULED REDEMPTION		1,559	1,559	1,623	1,675		(116)		(116)		1,559				48	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2016	SCHEDULED REDEMPTION		15,003	15,003	15,003	15,003						15,003				354	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2016	SCHEDULED REDEMPTION		6,940	6,940	6,940	6,940						6,940				163	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2016	SCHEDULED REDEMPTION		36,277	36,277	36,277	36,277						36,277				762	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2016	SCHEDULED REDEMPTION		9,400	9,400	9,400	9,400						9,400				222	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2016	SCHEDULED REDEMPTION		65,854	65,854	65,854	65,854						65,854				1,392	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2016	SCHEDULED REDEMPTION		4,583	4,583	4,583	4,583						4,583				109	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2016	SCHEDULED REDEMPTION		132	132	129	129		3		3		132				3	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2016	SCHEDULED REDEMPTION		143,801	143,801	143,801	143,801						143,801				3,573	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2016	SCHEDULED REDEMPTION		455	455	469	463		(8)		(8)		455				13	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2016	SCHEDULED REDEMPTION		86,340	86,340	90,225	89,570		(3,230)		(3,230)		86,340				2,048	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2016	SCHEDULED REDEMPTION		4,211	4,211	4,211	4,211						4,211				99	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2016	SCHEDULED REDEMPTION		3,009	3,009	3,009	3,009						3,009				71	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2016	SCHEDULED REDEMPTION		1,899	1,899	1,899	1,899						1,899				45	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2016	SCHEDULED REDEMPTION		5,371	5,371	5,371	5,371						5,371				127	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2016	SCHEDULED REDEMPTION		510	510	496	497		13		13		510				12	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2016	SCHEDULED REDEMPTION		28,540	28,540	29,608	29,128		(588)		(588)		28,540				701	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2016	SCHEDULED REDEMPTION		2,596	2,596	2,596	2,596						2,596				61	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2016	SCHEDULED REDEMPTION		18,438	18,438	19,203	19,269		(831)		(831)		18,438				470	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2016	SCHEDULED REDEMPTION		40,927	40,927	42,775	42,624		(1,697)		(1,697)		40,927				985	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2016	SCHEDULED REDEMPTION		58,843	58,843	60,926	60,974		(2,130)		(2,130)		58,843				1,436	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2016	SCHEDULED REDEMPTION		33,103	33,103	34,329	34,294		(1,191)		(1,191)		33,103				783	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2016	SCHEDULED REDEMPTION		9,903	9,903	10,314	10,297		(394)		(394)		9,903				261	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2016	SCHEDULED REDEMPTION		18,702	18,702	19,402	19,358		(656)		(656)		18,702				446	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2016	SCHEDULED REDEMPTION		63,833	63,833	69,388	67,901		(4,068)		(4,068)		63,833				1,490	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2016	SCHEDULED REDEMPTION		11,023	11,023	11,489	11,474		(451)		(451)		11,023				288	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2016	SCHEDULED REDEMPTION		5,082	5,082	5,262	5,274		(192)		(192)		5,082				120	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2016	SCHEDULED REDEMPTION		293	293	299	301		(8)		(8)		293				7	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2016	SCHEDULED REDEMPTION		6,014	6,014	6,233	6,186		(172)		(172)		6,014				142	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2016	SCHEDULED REDEMPTION		35,147	35,147	36,605	36,376		(1,229)		(1,229)		35,147				904	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2016	SCHEDULED REDEMPTION		17,579	17,579	18,322	18,335		(756)		(756)		17,579				450	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2016	SCHEDULED REDEMPTION		272,438	272,438	285,038	284,109		(11,671)		(11,671)		272,438				3,851	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2016	SCHEDULED REDEMPTION		237,403	237,403	248,318	246,055		(8,652)		(8,652)		237,403				3,449	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2016	SCHEDULED REDEMPTION		230,701	230,701	241,308	240,114		(9,413)		(9,413)		230,701				3,374	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2016	SCHEDULED REDEMPTION		109,918	109,918	115,929	115,197		(5,279)		(5,279)		109,918				1,809	06/01/2032	1
31393V-P9-6	FHR 2628 LE RMBS		06/01/2016	SCHEDULED REDEMPTION		1,315	1,315	1,232	1,302		13		13		1,315				20	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		06/01/2016	SCHEDULED REDEMPTION		176,622	176,622	167,459	175,385		1,237		1,237		176,622				3,760	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		06/01/2016	SCHEDULED REDEMPTION		96,867	96,867	102,095	99,701		(2,834)		(2,834)		96,867				1,600	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2016	SCHEDULED REDEMPTION		54,107	54,107	55,037	55,583		(1,476)		(1,476)		54,107				1,182	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2016	SCHEDULED REDEMPTION		81,604	81,604	87,200	87,812		(6,208)		(6,208)		81,604				1,529	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		06/01/2016	SCHEDULED REDEMPTION		23,718	23,718	25,346	24,855		(1,137)		(1,137)		23,718				433	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2016	SCHEDULED REDEMPTION		24,750	24,750	27,666	28,873		(4,123)		(4,123)		24,750				581	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2016	SCHEDULED REDEMPTION		33,664	33,664	36,253	36,872		(3,208)		(3,208)		33,664				638	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2016	SCHEDULED REDEMPTION		48,901	48,901	52,557	52,953		(4,053)		(4,053)		48,901				985	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2016	SCHEDULED REDEMPTION		136,815	136,815	147,181	146,356		(9,541)		(9,541)		136,815				2,223	04/16/2041	1
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		06/23/2016	Various		372,388	720,000	634,572	634,572		(1,276)		(1,276)		633,296		(260,908)	(260,908)	27,000	05/01/2038	5
040507-PA-7	ARIZONA HEALTH FACS AUTH REV		06/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,392	100,000	115,414	112,330		(1,571)		(1,571)		110,759		2,633	2,633	2,986	12/01/2019	1FE
378352-PG-7	GLENDALE ARIZ WTR & SWR REV		06/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		577,480	500,000	596,625	582,032		(8,002)		(8,002)		574,030		3,450	3,450	23,750	07/01/2020	1FE
721882-EX-2	PIMA CNTY ARIZ STR & HWY REV		04/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		232,264	200,000	233,302	228,941		(1,642)		(1,642)		227,299		4,965	4,965	7,639	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)
04084R-AJ-0	ARKANSAS DEV FIN AUTH HEALTH C		06/09/2016	FIFTH THIRD SECURITIES, INC.		4,892,804	4,225,000	4,878,565	4,843,328		(54,589)		(54,589)		4,788,739		104,065	104,065	113,253	12/01/2020	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		06/01/2016	CALLED @ 100.000		355,000	355,000	355,000	355,000						355,000				17,898	07/01/2023	1FE
04109F-AT-5	ARKANSAS ST DEV FIN AUTH HOSP		04/27/2016	Various		402,584	390,000	404,859	400,250		(1,558)		(1,558)		398,692		3,892	3,892	8,633	02/01/2018	2FE
04109F-AU-2	ARKANSAS ST DEV FIN AUTH HOSP		04/27/2016	STEPHENS, INC.		653,125	625,000	647,925	642,646		(1,872)		(1,872)		640,774		12,351	12,351	14,115	02/01/2019	2FE
212582-CM-0	CONWAY ARK ELEC REV		06/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		105,287	100,000	105,319			(183)		(183)		105,136		151	151	1,600	12/01/2018	1FE
212582-CU-2	CONWAY ARK ELEC REV		06/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		369,839	300,000	352,410	351,915		(2,009)		(2,009)		349,906		19,933	19,933	6,319	12/01/2025	1FE
74540H-AC-8	PULASKI CNTY ARK PUB FACS BRD		04/11/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		373,866	300,000	353,580	348,671		(1,375)		(1,375)		347,295		26,571	26,571	5,542	12/01/2024	1FE
914072-WZ-2	UNIVERSITY ARK UNIV REV		04/01/2016	NORTH LIGHT SPECIALTY INSURANCE COMPANY		2,545,839	2,190,000	2,633,475	2,565,212		(19,372)		(19,372)		2,545,839				59,617	09/15/2020	1FE
914072-YP-2	UNIVERSITY ARK UNIV REV		05/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		110,167	100,000	112,245	110,938		(1,534)		(1,534)		109,403		764	764	2,847	11/01/2018	1FE
03672Y-AB-2	ANTELOPE VY-EAST KERN CALIF WT		06/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,137	100,000	109,190			(417)		(417)		108,773		364	364	578	06/01/2019	1FE
13032U-BX-5	CALIFORNIA HEALTH FACS FING AU		05/03/2016	PIPER JAFFRAY INC.		261,870	200,000	253,678			(1,287)		(1,287)		252,391		9,479	9,479	2,583	11/15/2025	1FE
13077C-3E-2	CALIFORNIA ST UNIV REV		06/24/2016	PIPER JAFFRAY INC.		2,927,003	2,300,000	2,865,616			(13,627)		(13,627)		2,851,989		75,014	75,014	22,042	11/01/2023	1FE
49228Y-AD-0	KERN CNTY CALIF WTR AGY IMPT D		06/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		446,279	400,000	442,640			(1,551)		(1,551)		441,089		5,190	5,190	2,428	05/01/2020	1FE
544552-VQ-2	LOS ANGELES CALIF HBR DEPT REV		04/01/2016	NORTH LIGHT SPECIALTY INSURANCE COMPANY		2,684,545	2,400,000	2,811,456	2,705,389		(20,845)		(20,845)		2,684,545				80,000	08/01/2019	1FE
664848-BK-3	NORTHERN CALIF TRANSMISSION AG		06/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		257,934	200,000	254,700			(1,351)		(1,351)		253,349		4,585	4,585	2,444	05/01/2025	1FE
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003		06/01/2016	CALLED @ 100.000		315,000	315,000	347,905	316,433		(1,433)		(1,433)		315,000				8,663	06/01/2018	1FE
79730C-GN-8	SAN DIEGO CALIF PUB FACS FING		06/08/2016	MORGAN STANLEY		3,125,825	2,500,000	3,095,225							3,095,225		30,600	30,600		08/01/2023	1FE
24917D-AJ-2	DENVER COLO CITY & CNTY DEDICA		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		367,348	300,000	361,065			(911)		(911)		360,154		7,194	7,194	1,486	08/01/2022	1FE
24917D-AK-9	DENVER COLO CITY & CNTY DEDICA		06/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		249,774	200,000	244,930			(1,138)		(1,138)		243,792		5,982	5,982	1,972	08/01/2023	1FE
24917D-AL-7	DENVER COLO CITY & CNTY DEDICA		06/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		253,454	200,000	247,670			(928)		(928)		246,742		6,712	6,712	1,750	08/01/2024	1FE
24917D-AM-5	DENVER COLO CITY & CNTY DEDICA		06/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		516,119	400,000	499,628			(1,904)		(1,904)		497,724		18,395	18,395	3,917	08/01/2025	1FE
246387-QS-6	DELAWARE ST ECONOMIC DEV AUTH		06/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		225,556	200,000	229,216	223,101		(2,641)		(2,641)		220,460		5,096	5,096	6,917	10/01/2019	1FE
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006		06/01/2016	CALLED @ 100.000		4,095,000	4,095,000	4,073,459	4,085,271		827		827		4,086,098		8,902	8,902	102,375	06/01/2020	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS		06/15/2016	SECONDMARKET INC		799,000	850,000	795,558	795,558		793		793		796,351		2,649	2,649	4,855	06/01/2039	1FE
10741L-CV-6	BREVARD CNTY FLA HEALTH FACS A		05/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		340,467	300,000	346,740	337,921		(3,585)		(3,585)		334,336		6,131	6,131	10,000	04/01/2020	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		04/01/2016	CALLED @ 101.000		25,000	25,000	25,000	25,000						25,000				1,366	07/01/2020	1
593211-EG-6	MIAMI BEACH FLA HEALTH FACS AU		06/09/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		477,449	425,000	489,893	473,950		(5,539)		(5,539)		468,410		9,039	9,039	12,337	11/15/2019	2FE
593211-EJ-0	MIAMI BEACH FLA HEALTH FACS AU		06/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		509,637	435,000	502,490	490,996		(3,919)		(3,919)		487,077		22,560	22,560	12,385	11/15/2021	2FE
75845H-KS-1	REEDY CREEK FLA IMPT DIST FLA		06/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		90,243	80,000	90,490	89,426		(1,195)		(1,195)		88,231		2,012	2,012	2,956	10/01/2019	1FE
874485-CW-3	TALLAHASSEE FLA HEALTH FACS RE		05/31/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		280,703	250,000	280,858			(3,207)		(3,207)		277,651		3,052	3,052	4,201	12/01/2019	2FE
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B		06/20/2016	CALLED @ 100.000		850,000	850,000	841,568	848,142		1,858		1,858		850,000				44,498	01/01/2020	1FE
199144-VW-3	COLUMBUS GA WTR & SEW REV		06/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		121,503	100,000	121,338			(473)		(473)		120,865		638	638	694	05/01/2022	1FE
199144-VX-1	COLUMBUS GA WTR & SEW REV		06/07/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		124,277	100,000	123,730			(455)		(455)		123,275		1,002	1,002	708	05/01/2023	1FE
199144-VY-9	COLUMBUS GA WTR & SEW REV		05/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		637,320	500,000	627,670			(1,451)		(1,451)		626,219		11,101	11,101	2,431	05/01/2024	1FE
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A		06/24/2016	CALLED @ 100.000		955,000	955,000	955,000	955,000						955,000				26,656	12/01/2021	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)
240523-YL-8	DE KALB CNTY GA WTR & SEW REV		04/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		125,188	100,000	119,474	119,297		(749)		(749)		118,548		6,640	6,640	2,028	10/01/2023	1FE
097464-YQ-8	BOISE ST UNIV IDAHO REVS FORME		06/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		111,566	100,000	111,881			(624)		(624)		111,257		309	309	778	04/01/2019	1FE
097464-YR-6	BOISE ST UNIV IDAHO REVS FORME		06/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		115,313	100,000	115,326			(596)		(596)		114,730		583	583	778	04/01/2020	1FE
097464-YS-4	BOISE ST UNIV IDAHO REVS FORME		06/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		295,765	250,000	295,848			(1,057)		(1,057)		294,790		975	975	1,458	04/01/2021	1FE
097464-YT-2	BOISE ST UNIV IDAHO REVS FORME		06/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,795	100,000	120,851			(367)		(367)		120,484		311	311	542	04/01/2022	1FE
451295-XE-4	IDAHO HEALTH FACS AUTH REV		06/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,034	100,000	118,284	115,705		(1,471)		(1,471)		114,234		2,800	2,800	2,806	12/01/2020	1FE
451470-PH-5	IDAHO ST UNIV REVS		06/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		319,430	250,000	309,533			(1,111)		(1,111)		308,422		11,008	11,008	2,292	04/01/2025	1FE
167593-QE-5	CHICAGO ILL O HARE INTL ARPT R		05/03/2016	CITIGROUP GLOBAL MARKETS		6,551,943	5,410,000	6,204,783	6,186,742		(30,114)		(30,114)		6,156,627		395,315	395,315	151,029	01/01/2024	1FE
167593-QF-2	CHICAGO ILL O HARE INTL ARPT R		05/03/2016	CITIGROUP GLOBAL MARKETS		6,123,900	5,000,000	5,755,900	5,740,931		(25,002)		(25,002)		5,715,929		407,971	407,971	139,583	01/01/2025	1FE
16768T-JT-2	CHICAGO ILL SALES TAX REV		05/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		226,165	200,000	218,842	217,087		(1,052)		(1,052)		216,035		10,130	10,130	8,306	01/01/2021	1FE
16768T-JU-9	CHICAGO ILL SALES TAX REV		06/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,143,440	1,000,000	1,092,740	1,085,594		(5,659)		(5,659)		1,079,935		63,505	63,505	46,806	01/01/2022	1FE
45203H-M8-2	ILLINOIS FIN AUTH REV		05/24/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		579,995	500,000	593,495	579,621		(6,392)		(6,392)		573,229		6,766	6,766	13,333	11/15/2020	1FE
452143-ET-3	ILLINOIS SPORTS FACS AUTH		06/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,136,720	1,000,000	1,123,120	1,100,455		(7,443)		(7,443)		1,093,011		43,709	43,709	24,028	06/15/2021	2FE
48542K-NM-7	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F		06/01/2016	MATURED		3,910,000	3,910,000	4,264,051	3,928,854		(18,854)		(18,854)		3,910,000				97,750	06/01/2016	1FE
546850-CL-0	LOUISVILLE KY REGL ARPT AUTH A		05/17/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,723,995	1,500,000	1,750,080	1,689,974		(15,646)		(15,646)		1,674,328		49,667	49,667	28,958	07/01/2020	1FE
506485-FQ-9	LAFAYETTE LA PUB IMPT SALES TA		04/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		280,625	250,000	280,303			(1,715)		(1,715)		278,587		2,038	2,038	2,292	05/01/2019	1FE
506485-FS-5	LAFAYETTE LA PUB IMPT SALES TA		04/01/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		296,138	250,000	294,405			(917)		(917)		293,488		2,649	2,649	1,389	05/01/2021	1FE
647719-MV-2	NEW ORLEANS LA SEW SVC REV		06/21/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		468,182	400,000	457,660	446,064		(3,001)		(3,001)		443,062		25,119	25,119	9,219	06/01/2021	2FE
647719-NN-9	NEW ORLEANS LA SEW SVC REV		06/29/2016	STEPHENS, INC.		245,198	200,000	238,564	238,404		(2,114)		(2,114)		236,290		8,908	8,908	5,500	06/01/2024	2FE
57584X-DL-2	MASSACHUSETTS ST DEV FIN AGY R		06/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		587,980	500,000	573,545	569,639		(5,512)		(5,512)		564,127		23,853	23,853	19,792	07/01/2021	1FE
57584X-DM-0	MASSACHUSETTS ST DEV FIN AGY R		05/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		900,158	750,000	863,475	858,438		(6,431)		(6,431)		852,007		48,151	48,151	28,021	07/01/2022	1FE
57584X-KL-4	MASSACHUSETTS ST DEV FIN AGY R		06/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		175,530	150,000	174,792			(1,375)		(1,375)		173,417		2,113	2,113	1,875	09/01/2020	1FE
57584X-KM-2	MASSACHUSETTS ST DEV FIN AGY R		06/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		180,456	150,000	178,605			(1,279)		(1,279)		177,326		3,130	3,130	1,875	09/01/2021	1FE
57584X-KN-0	MASSACHUSETTS ST DEV FIN AGY R		06/29/2016	JANNEY MONTGOMERY SCOTT LLC		214,599	175,000	212,256			(1,374)		(1,374)		210,882		3,717	3,717	2,163	09/01/2022	1FE
57584X-KP-5	MASSACHUSETTS ST DEV FIN AGY R		06/29/2016	JANNEY MONTGOMERY SCOTT LLC		188,058	150,000	184,878			(1,098)		(1,098)		183,780		4,278	4,278	1,854	09/01/2023	1FE
57584X-KR-1	MASSACHUSETTS ST DEV FIN AGY R		06/13/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		194,565	150,000	188,834			(734)		(734)		188,100		6,465	6,465	1,458	09/01/2025	1FE
57584X-LZ-2	MASSACHUSETTS ST DEV FIN AGY R		06/28/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		218,037	200,000	217,828			(589)		(589)		217,239		798	798	844	07/01/2019	1FE
57584X-MA-6	MASSACHUSETTS ST DEV FIN AGY R		06/30/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,614,789	1,450,000	1,607,137			(3,823)		(3,823)		1,603,314		11,475	11,475	6,000	07/01/2020	1FE
575896-PZ-2	MASSACHUSETTS ST PORT AUTH REV		06/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		460,052	400,000	461,924	456,391		(4,926)		(4,926)		451,465		8,587	8,587	17,361	07/01/2020	1FE
575896-QA-6	MASSACHUSETTS ST PORT AUTH REV		06/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,296,625	1,100,000	1,279,861	1,266,727		(14,069)		(14,069)		1,252,658		43,967	43,967	52,250	07/01/2021	1FE

SCHEDULE D - PART 4

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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)
386545-KR-7	GRAND VALLEY MICH ST UNIV REV		05/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		125,548	100,000	121,074			(50)		(50)		121,024		4,524	4,524	97	12/01/2023	1FE
944514-TP-3	WAYNE CNTY MICH ARPT AUTH REV		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		281,980	250,000	282,428	280,825		(3,607)		(3,607)		277,218		4,762	4,762	8,542	12/01/2019	1FE
944514-TS-7	WAYNE CNTY MICH ARPT AUTH REV		06/29/2016	STIFEL CAPITAL MARKETS		241,016	200,000	230,058	229,248		(1,983)		(1,983)		227,265		13,751	13,751	7,222	12/01/2022	1FE
665444-JV-8	NORTHERN MUN PWR AGY MINN ELEC		04/19/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,288	100,000	119,147							119,147		1,141	1,141		01/01/2022	1FE
843375-A3-0	SOUTHERN MINN MUN PWR AGY PWR		05/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		110,893	100,000	111,296	110,738		(1,051)		(1,051)		109,687		1,206	1,206	2,456	01/01/2020	1FE
843375-A4-8	SOUTHERN MINN MUN PWR AGY PWR		04/26/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		108,599	100,000	107,494	107,199		(456)		(456)		106,742		1,857	1,857	1,625	01/01/2021	1FE
843375-C4-6	SOUTHERN MINN MUN PWR AGY PWR		04/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		294,338	250,000	293,718	291,994		(2,774)		(2,774)		289,220		5,118	5,118	6,944	01/01/2021	1FE
843375-C5-3	SOUTHERN MINN MUN PWR AGY PWR		04/29/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		271,217	225,000	267,725	266,334		(2,242)		(2,242)		264,092		7,125	7,125	6,250	01/01/2022	1FE
60534T-2A-2	MISSISSIPPI DEV BK SPL OBLIG		06/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,515	100,000	112,772	112,658		(1,289)		(1,289)		111,370		2,145	2,145	2,389	03/01/2020	1FE
60534T-2B-0	MISSISSIPPI DEV BK SPL OBLIG		05/13/2016	FIRST TENNESSEE BANK		585,190	500,000	571,925	571,416		(5,006)		(5,006)		566,410		18,780	18,780	10,486	03/01/2021	1FE
60534T-Z9-9	MISSISSIPPI DEV BK SPL OBLIG		06/17/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		552,535	500,000	552,900	552,275		(7,027)		(7,027)		545,247		7,288	7,288	11,847	03/01/2019	1FE
79164V-AB-3	ST LOUIS IDA LOUGHBOROUGH TIF 07		05/01/2016	CALLED @ 100.000		40,000	40,000	39,600	39,711		6		6		39,716		284	284	1,150	11/01/2027	5*
259234-BW-1	DOUGLAS CNTY NEB HOSP AUTH NO		05/05/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,580	100,000	108,031	107,075		(637)		(637)		106,438		3,142	3,142	2,100	11/01/2019	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2016	CALLED @ 100.000		1,100,000	1,100,000	1,098,174	1,099,804		88		88		1,099,892		108	108	24,750	12/01/2016	2FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2016	CALLED @ 100.000		1,535,000	1,535,000	1,525,468	1,533,049		409		409		1,533,459		1,541	1,541	34,538	12/01/2017	2FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2016	CALLED @ 100.000		2,175,000	2,175,000	2,175,000	2,175,000						2,175,000				50,297	12/01/2018	2FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2016	CALLED @ 100.000		2,270,000	2,270,000	2,262,100	2,267,184		275		275		2,267,460		2,540	2,540	52,494	12/01/2019	2FE
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2016	CALLED @ 100.000		905,000	905,000	895,615	903,996		451		451		904,447		553	553	19,797	12/01/2016	2FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2016	CALLED @ 100.000		1,060,000	1,060,000	1,043,528	1,056,632		707		707		1,057,339		2,661	2,661	23,188	12/01/2017	2FE
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2016	CALLED @ 100.000		735,000	735,000	728,069	733,015		267		267		733,282		1,718	1,718	16,538	12/01/2018	2FE
646136-YG-0	NEW JERSEY TRANSN TR FD AUTH 99A		06/15/2016	MATURED		45,000	45,000	49,454	45,327		(327)		(327)		45,000				1,294	06/15/2016	1FE
646136-YK-1	NEW JERSEY TRANSN TR FD AUTH 99A		06/15/2016	MATURED		905,000	905,000	994,567	911,582		(6,582)		(6,582)		905,000				26,019	06/15/2016	1FE
649907-4C-3	NEW YORK ST DORM AUTH REVS NON		05/11/2016	Various		3,332,526	2,750,000	3,290,623	3,226,681		(25,648)		(25,648)		3,201,033		131,492	131,492	120,035	07/01/2022	1FE
64990B-PS-6	NEW YORK ST DORM AUTH REVS NON		05/09/2016	Various		1,339,548	1,205,000	1,324,946	1,316,349		(8,550)		(8,550)		1,307,800		31,748	31,748	34,823	07/01/2020	1FE
64990B-PT-4	NEW YORK ST DORM AUTH REVS NON		05/04/2016	Various		1,181,103	1,000,000	1,152,620	1,143,723		(8,645)		(8,645)		1,135,078		46,025	46,025	35,681	07/01/2021	1FE
64990C-ER-8	NEW YORK ST DORM AUTH REVS NON		06/03/2016	Various		8,307,933	8,260,000	8,260,000							8,260,000		47,933	47,933		07/01/2046	1Z
64990A-DD-4	NEW YORK ST DORM AUTH SALES TA		06/16/2016	CABRERA CAPITAL MARKETS, INC		576,380	500,000	582,525	575,243		(8,245)		(8,245)		566,997		9,383	9,383	19,167	03/15/2020	1FE
650035-W6-1	NEW YORK ST URBAN DEV CORP REV		06/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,058,889	4,090,000	4,993,154			(24,573)		(24,573)		4,968,581		90,308	90,308	48,233	03/15/2023	1FE
650035-W7-9	NEW YORK ST URBAN DEV CORP REV		06/08/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,293,354	1,030,000	1,292,279			(3,472)		(3,472)		1,288,807		4,547	4,547	10,722	03/15/2024	1FE
89602N-5C-4	TRIBOROUGH BRDG & TUNL AUTH N		05/04/2016	Various		3,364,453	2,600,000	3,317,340			(17,126)		(17,126)		3,300,214		64,239	64,239	33,375	11/15/2025	1FE
121352-AY-4	BURKE CNTY NC COP 2006 A		04/01/2016	CALLED @ 100.000		1,020,000	1,020,000	1,094,950	1,022,222		(2,222)		(2,222)		1,020,000				25,500	04/01/2018	1FE
121352-BW-7	BURKE CNTY NC COP 2006 B		04/01/2016	CALLED @ 100.000		905,000	905,000	962,422	906,794		(1,794)		(1,794)		905,000				22,625	04/01/2017	1FE
121352-BY-3	BURKE CNTY NC COP 2006 B		04/01/2016	CALLED @ 100.000		1,225,000	1,225,000	1,293,796	1,227,157		(2,157)		(2,157)		1,225,000				30,625	04/01/2019	1FE
121352-BZ-0	BURKE CNTY NC COP 2006 B		04/01/2016	CALLED @ 100.000		925,000	925,000	901,914	914,746		539		539		915,285		9,715	9,715	23,125	04/01/2020	1FE
121352-CA-4	BURKE CNTY NC COP 2006 B		04/01/2016	CALLED @ 100.000		855,000	855,000	820,378	837,484		722		722		838,206		16,794	16,794	21,375	04/01/2021	1FE
121352-CC-0	BURKE CNTY NC COP 2006 B		04/01/2016	CALLED @ 100.000		440,000	440,000	459,774	440,624		(624)		(624)		440,000				11,000	04/01/2023	1FE
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006		06/01/2016	CALLED @ 100.000		1,100,000	1,100,000	1,153,108	1,102,732		(2,732)		(2,732)		1,100,000				27,500	06/01/2019	1FE
67140P-CL-6	OAK ISLAND N C ENTERPRISE SYS		06/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		344,796	300,000	342,798	338,943		(3,675)		(3,675)		335,267		9,529	9,529	7,750	06/01/2020	1FE
186352-QR-4	CLEVELAND OHIO ARPT SYS REV		05/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		121,466	100,000	120,764			(777)		(777)		119,987		1,479	1,479	1,361	01/01/2023	1FE
490728-YD-8	KENT ST UNIV OHIO UNIV REVS		05/18/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		118,890	100,000	118,257			(246)		(246)		118,011		879	879	347	05/01/2021	1FE
490728-YE-6	KENT ST UNIV OHIO UNIV REVS		04/25/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		115,559	100,000	114,746							114,746		813	813		05/01/2022	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)
914119-JM-5	UNIVERSITY OF CINCINNATI OH RCPT 06 A		06/01/2016	CALLED @ 100.000		525,000	525,000	572,224	527,323		(2,323)		(2,323)		525,000				13,125	06/01/2018	1FE
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A		06/01/2016	CALLED @ 100.000		545,000	545,000	550,764	545,379		(379)		(379)		545,000				13,625	06/01/2020	1FE
735240-E5-8	PORT PORTLAND ORE ARPT REV		06/22/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		707,250	600,000	705,066	686,572		(7,281)		(7,281)		679,290		27,960	27,960	29,667	07/01/2021	1FE
717823-7C-6	PHILADELPHIA PA GAS WKS REV		06/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		458,980	400,000	457,732	453,611		(5,184)		(5,184)		448,427		10,553	10,553	16,611	08/01/2020	2FE
717823-7D-4	PHILADELPHIA PA GAS WKS REV		06/14/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		588,035	500,000	576,500	572,040		(5,618)		(5,618)		566,422		21,613	21,613	20,764	08/01/2021	2FE
628577-LG-1	MYRTLE BEACH S C WTR & SWR REV		06/20/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		229,956	200,000	229,736			(2,861)		(2,861)		226,875		3,081	3,081	4,028	03/01/2020	1FE
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H		06/24/2016	CALLED @ 100.000		340,000	340,000	340,000	340,000						340,000				10,893	05/01/2022	1FE
235036-2Y-5	DALLAS FORT WORTH TEX INTL ARP		04/06/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,323,300	2,000,000	2,339,680	2,267,154		(14,625)		(14,625)		2,252,528		70,772	70,772	44,444	11/01/2020	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2016	CALLED @ 100.000		210,000	210,000	207,203	208,835		72		72		208,907		1,093	1,093	6,615	06/01/2025	1
413890-CU-6	HARRIS CNTY-HOUSTON SPORTS AUT		05/23/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		232,680	200,000	235,024	229,219		(2,316)		(2,316)		226,903		5,777	5,777	5,306	11/15/2020	1FE
413890-DU-5	HARRIS CNTY-HOUSTON SPORTS AUT		05/16/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,062,890	940,000	1,075,557	1,048,269		(10,298)		(10,298)		1,037,971		24,919	24,919	23,918	11/15/2019	2FE
79642B-VQ-3	SAN ANTONIO TX WTR REVENUE REF - 2012 SE		04/01/2016	NORTH LIGHT SPECIALTY INSURANCE COMPANY		2,492,895	2,275,000	2,666,937	2,505,659		(12,763)		(12,763)		2,492,895				34,378	05/15/2020	1FE
88283L-HV-1	TEXAS TRANSN COMMN ST HWY FD R		06/09/2016	JPMORGAN CHASE & CO.		10,801,792	10,455,000	11,339,807	11,005,213		(198,910)		(198,910)		10,806,303		(4,510)	(4,510)	349,008	04/01/2017	1FE
89657P-GE-7	TRINITY RIVER AUTH TEX REV		06/09/2016	GOLDMAN, SACHS & CO.		1,327,755	1,300,000	1,375,634	1,347,218		(19,699)		(19,699)		1,327,519		236	236	45,211	02/01/2017	1FE
967222-UU-2	WICHITA FALLS TEX WTR & SWR RE		06/09/2016	HILLTOP SECURITIES INC		5,363,555	4,255,000	5,346,025							5,346,025		17,531	17,531		08/01/2026	1Z
938782-EF-2	WASHINGTON D C MET AREA TRAN A		06/02/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		138,202	130,000	137,644							137,644		558	558		07/01/2019	1FE
140442-FF-6	CAPITAL REGION ARPT COMMN VA A		06/27/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		122,866	100,000	119,832			(130)		(130)		119,702		3,164	3,164	208	07/01/2022	1FE
735389-VZ-8	PORT SEATTLE WASH REV		05/03/2016	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,320,660	1,125,000	1,286,393	1,275,561		(9,408)		(9,408)		1,266,153		54,507	54,507	42,188	04/01/2021	1FE
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		06/01/2016	CALLED @ 100.000		635,000	635,000	635,000	627,767	7,233			7,233		635,000				24,606	06/01/2023	4
3199999. Subtotal - Bonds - U.S. Special Revenues						140,911,609	127,219,482	141,619,603	101,465,418	7,233	(907,652)		(900,419)		138,780,727		2,130,883	2,130,883	2,870,387	XXX	XXX
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	A	05/11/2016	RBC DOMINION SECURITIES		4,233,000	4,150,000	4,150,000	4,150,000						4,150,000		83,000	83,000	160,481	01/15/2022	4FE
00287Y-AU-3	ABBVIE INC		05/11/2016	HSBC SECURITIES, INC.		8,517,765	8,500,000	8,485,210			31		31		8,485,241		32,524	32,524	2,172	05/14/2021	2FE
00287Y-AV-1	ABBVIE INC		05/12/2016	RBC DOMINION SECURITIES		4,237,246	4,250,000	4,226,838			9		9		4,226,847		10,399	10,399	2,284	05/14/2036	2Z
00287Y-AW-9	ABBVIE INC		05/27/2016	Various		12,652,293	12,750,000	12,664,320			74		74		12,664,394		(12,101)	(12,101)	30,470	05/14/2046	2FE
00287Y-AX-7	ABBVIE INC		06/16/2016	Various		29,577,705	29,750,000	29,746,133			31		31		29,746,164		(168,459)	(168,459)	52,824	05/14/2023	2FE
00287Y-AY-5	ABBVIE INC		06/09/2016	Various		21,122,245	21,250,000	21,168,825			246		246		21,169,071		(46,826)	(46,826)	24,178	05/14/2026	2FE
024747-AC-1	ABC SUPPLY CO INC		06/02/2016	JEFFERIES & COMPANY, INC.		9,774,230	9,412,000	9,425,968	9,395,992	31,339	(4,794)		26,545		9,422,537		351,693	351,693	340,294	04/15/2021	4FE
00449#-AA-3	ACCRUENT LLC (BABSON) TERM LOAN		05/16/2016	Various		15,959,780	15,959,780	15,778,220	14,442,982	90,807	253,058		343,866		15,959,780				149,016	11/25/2019	5
00432C-CJ-8	ACCSS_05-A ABS		04/25/2016	SCHEDULED REDEMPTION		291,842	291,842	199,911	236,840		55,002		55,002		291,842				1,283	07/25/2034	1FE
00440E-AU-1	ACE INA HOLDINGS INC		06/28/2016	BAIRD (ROBERT W.) & CO. INC.		6,016,225	5,750,000	5,742,755	5,742,907		473		473		5,743,379		272,846	272,846	109,290	11/03/2022	1FE
00485G-AE-8	ACOSTA HOLDCO INITIAL TLB1		04/29/2016	SCHEDULED REDEMPTION		9,217	9,217	9,201	8,747	454	16		471		9,217				99	09/26/2021	4FE
00507U-AS-0	ACTAVIS FUNDING SCS	E	06/28/2016	RBC DOMINION SECURITIES		4,674,555	4,500,000	4,506,480	4,506,420		(295)		(295)		4,506,125		168,430	168,430	135,850	03/15/2025	2FE
00507U-AU-5	ACTAVIS FUNDING SCS	E	06/27/2016	MORGAN STANLEY		3,509,412	3,400,000	3,506,386			(424)		(424)		3,505,962		3,450	3,450	47,104	03/15/2045	2FE
00507X-AC-9	ACTIVISION BLIZZARD INC TERM LOAN		05/26/2016	SCHEDULED REDEMPTION		843,344	843,344	840,725	147,032		696,313		696,313		843,344				5,809	10/13/2020	2FE
00101J-AE-6	ADT CORP		05/02/2016	TENDER OFFER		1,137,004	1,125,000	1,118,313	1,116,410	2,335	1,345		3,680		1,120,090		16,913	16,913	20,180	07/15/2017	3FE
00101J-AF-3	ADT CORP		06/23/2016	BANK OF AMERICA/MERRILL LYNCH		1,596,875	1,750,000	1,548,750	1,566,250	4,102	11,449		15,551		1,581,801		15,074	15,074	58,358	07/15/2022	3FE
00101J-AG-1	ADT CORP		05/02/2016	EXCHANGE		382,074	500,000	380,000	357,500	24,010	551		24,561		382,061		14	14	19,432	07/15/2042	3FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2016	SCHEDULED REDEMPTION		16,311	16,311	11,881	16,059		252		252		16,311					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2016	SCHEDULED REDEMPTION		44,851	44,851	32,670	42,352		2,500		2,500		44,851					03/01/2017	1
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		06/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,990	24	1	4,975		4,976		5,000				37	07/23/2021	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)
007643-AB-5	AERCAP AVIATION SOLUTION	F	06/27/2016	BARCLAYS		5,106,250	5,000,000	5,103,906	5,038,225		(13,161)		(13,161)		5,025,064		81,186	81,186	185,938	05/30/2017	3FE
00772B-AP-6	AERCAP IRELAND CAPITAL LTD	F	06/27/2016	BANK OF AMERICA/MERRILL LYNCH		3,030,000	3,000,000	3,078,750	3,033,750	43,407	(5,199)		38,207		3,071,957		(41,957)	(41,957)	140,677	07/01/2022	3FE
00130H-BV-6	AES CORP		06/10/2016	CALLED @ 100.000		858,000	858,000	823,680	787,215	38,697	3,843		42,539		829,754		28,246	28,246	16,163	06/01/2019	3FE
00817Y-AU-2	AETNA INC		06/03/2016	CITIGROUP GLOBAL MARKETS		8,562,475	8,500,000	8,499,150							8,499,150		63,325	63,325		06/15/2021	1FE
00817Y-AV-0	AETNA INC		06/28/2016	BARCLAYS		17,273,615	17,000,000	16,975,180			98		98		16,975,278		298,337	298,337	14,544	06/15/2023	1FE
00817Y-AW-8	AETNA INC		06/07/2016	Various		21,354,702	21,250,000	21,170,525			11		11		21,170,536		184,166	184,166	1,132	06/15/2026	1Z
00817Y-AX-6	AETNA INC		06/10/2016	Various		10,770,754	10,625,000	10,614,375			2		2		10,614,377		156,377	156,377	6,198	06/15/2046	1FE
00817Y-AY-4	AETNA INC		06/14/2016	GOLDMAN, SACHS & CO.		8,582,025	8,500,000	8,464,725			25		25		8,464,750		117,275	117,275	8,028	06/15/2036	1FE
00828K-AF-2	AFFINION GROUP TRANCHE B TL		06/30/2016	SCHEDULED REDEMPTION		4,274	4,274	4,270	1,382	126	2,765		2,891		4,274				34	04/30/2018	4FE
02660T-FJ-7	AHM_05-2 RMBS		06/01/2016	SCHEDULED REDEMPTION		333,179	333,179	215,182	227,579		105,600		105,600		333,179				7,039	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		06/27/2016	SCHEDULED REDEMPTION		4,938	5,525	2,416	2,632		2,306		2,306		4,938				23	03/25/2036	1FM
009363-AL-6	AIRGAS INC		05/15/2016	CALLED @ 100.000		15,000,000	15,000,000	14,979,000	14,997,969		1,659		1,659		14,999,629		371	371	184,375	06/15/2016	2FE
012725-AD-9	ALBEMARLE CORP		04/21/2016	MORGAN STANLEY		546,622	563,000	561,339	561,364		8		8		561,372		(14,750)	(14,750)	12,359	12/01/2044	2FE
013093-AA-7	ALBERTSONS COMPANIES LLC		05/31/2016	Various		5,963,663	5,820,000	5,820,000							5,820,000		143,663	143,663	2,409	06/15/2024	4FE
01310T-AN-9	ALBERTSONS LLC 2016-1 B-4		06/22/2016	SCHEDULED REDEMPTION		418,784	418,784	410,932			7,852		7,852		418,784				7,942	08/25/2021	3FE
013817-AU-5	ALCOA INC		05/03/2016	BARCLAYS		2,517,500	2,375,000	2,432,088			(3,525)		(3,525)		2,428,562		88,938	88,938	105,895	08/15/2020	3FE
013817-AW-1	ALCOA INC		04/29/2016	Various		5,972,500	6,200,000	5,664,000	2,275,000	132,119	12,599		144,718		5,677,468		295,032	295,032	180,158	10/01/2024	3FE
01449H-AK-5	ALERE INC TERM LOAN B		06/30/2016	SCHEDULED REDEMPTION		3,495	3,495	3,486	3,457	29	8		38		3,495				75	06/20/2022	4FE
01642P-AT-3	ALIX PARTNERS INITIAL TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		8,125	8,125	8,135	8,029	86	10		96		8,125				92	07/28/2022	4FE
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,844	119	37		156		5,000					08/12/2022	4FE
01973J-AH-2	ALLISON TRANSMISSION NEW TLB-3		06/21/2016	Various		1,324,503	1,321,200	1,328,199	1,311,291	16,771	(836)		15,935		1,327,225		(2,723)	(2,723)	20,868	08/23/2019	3FE
471109-AB-4	ALLTRISTA CORP		04/15/2016	CALLED @ 100.000		5,670,000	5,670,000	6,033,400	5,771,973		(21,370)		(21,370)		5,750,604		(80,604)	(80,604)	193,725	05/01/2017	4FE
02005N-BG-4	ALLY FINANCIAL INC		04/13/2016	Various		5,977,500	6,000,000	5,966,520			39		39		5,966,559		10,941	10,941	1,653	04/15/2021	3FE
02154U-AB-9	ALTICE (CEQUEL) US TLB EXTENDING		06/30/2016	SCHEDULED REDEMPTION		33,179	33,179	33,089	20,772	435	11,972		12,407		33,179				41	12/14/2022	3FE
02154C-AE-3	ALTICE FINANCING SA	F	04/21/2016	Various		4,200,875	4,175,000	4,175,000							4,175,000		25,875	25,875		05/15/2026	4FE
67053N-AD-6	ALTICE FRANCE (NUMERICABLE) TLB5		04/29/2016	SCHEDULED REDEMPTION		5,000	5,000	4,988	4,770	218	12		230		5,000				114	07/29/2022	4FE
67053N-AE-4	ALTICE FRANCE (NUMERICABLE) TLB6		04/29/2016	SCHEDULED REDEMPTION		6,250	6,250	6,158	5,993	164	93		257		6,250				75	02/10/2023	4FE
00164U-AB-1	AMAG PHARMA INITIAL TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		15,625	15,625	15,586	14,896	692	37		729		15,625				377	08/17/2021	3FE
00164D-AM-5	AMC ENTMT INC TERM LOAN B		04/15/2016	SCHEDULED REDEMPTION		16,370	16,370	16,473	16,335	56	(21)		35		16,370				337	12/15/2022	3FE
00164V-AC-7	AMC NETWORKS INC		06/02/2016	BANK OF AMERICA/MERRILL LYNCH		2,575,500	2,550,000	2,470,688	2,473,909		3,926		3,926		2,477,835		97,665	97,665	57,635	12/15/2022	3FE
02343U-AA-3	AMCOR FINANCE (USA) INC	R	06/23/2016	JEFFERIES & COMPANY, INC.		7,767,810	7,650,000	7,648,088			27		27		7,648,114		119,696	119,696	46,219	04/28/2026	2FE
02376C-AS-4	AMERICAN AIRLINES		05/23/2016	BARCLAYS BANK		995,000	1,000,000	992,500			12		12		992,512		2,488	2,488		04/28/2023	3FE
02376C-AP-0	AMERICAN AIRLINES INC 2015 TL		06/27/2016	SCHEDULED REDEMPTION		110,531	110,531	109,968	45,105	607	27,648		28,254		110,531				898	06/27/2020	3FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		04/01/2016	SCHEDULED REDEMPTION		426,490	426,490	426,490	426,490						426,490				7,890	04/01/2028	1FE
03027X-AK-6	AMERICAN TOWER CORP		06/28/2016	Various		6,350,022	6,376,000	6,312,495			490		490		6,312,985		37,037	37,037	20,720	10/15/2026	2FE
03077J-AA-8	AMERIGAS FINANCE LLC/COR		06/27/2016	TENDER OFFER		1,447,173	1,395,000	1,464,750	1,356,638	92,051	(10,493)		81,558		1,438,196		8,977	8,977	56,759	05/20/2020	3FE
03077J-AB-6	AMERIGAS FINANCE LLC/COR		04/15/2016	SUNTRUST INVESTMENT SERVICES, INC.		528,750	500,000	525,000	483,750	37,488	(1,298)		36,190		519,940		8,810	8,810	14,583	05/20/2022	3FE
030981-AF-1	AMERIGAS PART/FIN CORP		06/21/2016	R.W.PRESSPRICH & CO.		6,709,654	6,474,000	6,720,490	6,117,930	510,346	(20,024)		490,322		6,608,252		101,402	101,402	247,810	05/20/2021	3FE
03073E-AM-7	AMERISOURCEBERGEN CORP		06/02/2016	CREDIT SUISSE		2,332,098	2,273,000	2,260,839	2,261,737		460		460		2,262,197		69,901	69,901	56,636	03/01/2025	1FE
031652-BG-4	AMKOR TECHNOLOGY INC		06/10/2016	STIFEL CAPITAL MARKETS		3,865,313	3,875,000	4,049,688	3,768,438	256,530	(16,716)		239,814		4,008,251		(142,939)	(142,939)	174,294	10/01/2022	4FE
032177-AF-4	AMSTED INDUSTRIES INCORPORATED		04/18/2016	WELLS FARGO		980,000	1,000,000	1,000,000	980,000	20,000			20,000		1,000,000		(20,000)	(20,000)	32,250	09/15/2024	3FE
02582J-GU-8	AMXCA_14-3 ABS		05/19/2016	WELLS FARGO		58,255,054	57,967,481	58,230,146			(29,451)		(29,451)		58,200,695		54,359	54,359	165,546	04/15/2020	1FE
032511-BK-2	ANADARKO PETROLEUM CORP		04/26/2016	GOLDMAN, SACHS & CO.		2,527,830	3,000,000	2,979,900	2,980,386		112		112		2,980,498		(452,668)	(452,668)	106,500	07/15/2044	2FE
032511-BP-1	ANADARKO PETROLEUM CORP		04/06/2016	BANK OF AMERICA/MERRILL LYNCH		4,306,865	4,250,000	4,246,728			2		2		4,246,730		60,135	60,135	18,700	03/15/2046	2FE
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)		05/15/2016	MATURED		4,032,341	4,032,341	4,032,341	4,031,126		1,215		1,215		4,032,341				145,971	05/15/2016	3
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	R	04/14/2016	Various		35,526,719	34,500,000	34,392,015			4,467		4,467		34,396,482		1,130,238	1,130,238	201,897	02/01/2021	1FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	R	06/03/2016	Various		32,206,706	30,937,000	30,819,749			3,793		3,793		30,823,542		1,383,163	1,383,163	259,068	02/01/2023	1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	R	04/07/2016	MORGAN STANLEY		9,904,594	8,714,000	8,693,522			65		65		8,693,587		1,211,006	1,211,006	91,328	02/01/2046	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	06/07/2016	RBC DOMINION SECURITIES		10,499,800	10,000,000	9,983,300			519		519		9,983,819		515,981	515,981	135,861	02/01/2026	1FE
035287-AF-8	ANIXTER INC		05/24/2016	EXCHANGE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				84,333	03/01/2023	3FE
00185N-AC-0	AP GAMING TERM B LOAN		06/30/2016	SCHEDULED REDEMPTION		5,063	5,063	5,016	1,745	53	3,265		3,318		5,063				237	12/21/2020	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)
03749J-AC-2	APCO HOLDINGS LLC TL		06/30/2016	SCHEDULED REDEMPTION		78,125	78,125	75,781			2,344		2,344		78,125				1,853	01/29/2022	4FE
037833-BE-9	APPLE INC		05/05/2016	DEUTSCHE BANK AG		8,928,810	9,000,000	9,000,000	9,000,000						9,000,000		(71,190)	(71,190)	35,108	05/06/2020	1FE
037833-BU-3	APPLE INC		06/03/2016	Various		17,538,943	17,000,000	16,981,810			552		552		16,982,362		556,581	556,581	113,050	02/23/2023	1FE
037833-BX-7	APPLE INC		04/07/2016	WELLS FARGO		9,472,825	8,500,000	9,082,420			(505)		(505)		9,081,915		390,910	390,910	53,798	02/23/2046	1FE
03827F-AR-2	APPLIED SYS 1ST LIEN INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		108,272	108,272	107,257	24,521	520	3,070		3,591		108,272					01/25/2021	4FE
03852C-AC-0	ARAMARK CORP LC-2 FACILITY (EXT)		05/20/2016	Various		84,883	84,883	84,947	19,748		65,136		65,136		84,883				51	07/26/2016	2FE
03852C-AM-8	ARAMARK CORP LC-3 FACILITY (EXT)		05/20/2016	Various		8,121	8,121	8,137	1,893		6,228		6,228		8,121				5	07/26/2016	2FE
03938L-AF-1	ARCELORMITTAL	F	04/19/2016	TENDER OFFER		1,637,381	1,565,000	1,705,850	1,431,975	211,313	(9,331)		201,982		1,633,957		3,425	3,425	36,745	06/01/2018	3FE
03938L-AP-9	ARCELORMITTAL	F	05/12/2016	Various		1,593,750	1,750,000	1,656,066	369,233	189,492	(60)		189,432		1,655,832		(62,082)	(62,082)	10,529	10/15/2039	3FE
03938L-AQ-7	ARCELORMITTAL	F	06/29/2016	TENDER OFFER		1,900,781	1,875,000	1,786,563	1,098,281	246,879	6,872		253,752		1,794,533		106,248	106,248	89,844	08/05/2020	3FE
03938L-AU-8	ARCELORMITTAL	F	06/29/2016	TENDER OFFER		4,516,875	4,500,000	3,985,416	3,619,461	371,154	37,874		409,028		4,028,489		488,386	488,386	242,125	03/01/2021	3FE
03938L-AW-4	ARCELORMITTAL	F	05/20/2016	CALLED @ 103.394		10,150,000	10,150,000	10,024,390	9,803,885	230,039	37,734		267,773		10,071,658		78,342	78,342	755,450	02/25/2017	3FE
03968M-AD-7	ARDAGH HLDGS USA INC NEW		06/30/2016	SCHEDULED REDEMPTION		316,193	316,193	314,630	310,016	4,393	1,784		6,177		316,193				3,150	12/17/2019	4FE
03969A-AF-7	ARDAGH PACKAGING FINANCE PLC	F	05/20/2016	CITIGROUP GLOBAL MARKETS		2,236,125	2,225,000	2,225,000	2,174,938	50,063			50,063		2,225,000		11,125	11,125	35,699	12/15/2019	4FE
03969A-AJ-9	ARDAGH PACKAGING FINANCE PLC	F	06/06/2016	CITIGROUP GLOBAL MARKETS		4,266,750	4,200,000	4,200,000							4,200,000		66,750	66,750	12,647	05/15/2024	5FE
03969A-AK-6	ARDAGH PACKAGING FINANCE PLC	F	05/02/2016	CITIGROUP GLOBAL MARKETS		1,451,813	1,450,000	1,442,750							1,442,750		9,063	9,063		05/15/2021	4FE
040555-CU-6	ARIZONA PUBLIC SERVICE CO		05/18/2016	CANTOR FITZGERALD		4,214,343	4,250,000	4,237,803			10		10		4,237,813		(23,470)	(23,470)	7,526	05/15/2046	1Z
007036-PC-4	ARMT_05-6A RMBS		06/25/2016	SCHEDULED REDEMPTION		7,985	7,985	7,985	3,531	4,384	70		4,454		7,985				36	11/25/2035	1FM
045487-AB-1	ASSOCIATED BANC-CORP		06/16/2016	JEFFERIES & COMPANY, INC.		2,160,756	2,091,000	2,083,619	2,084,292		291		291		2,084,582		76,173	76,173	82,943	01/15/2025	2FE
046353-AK-4	ASTRAZENECA PLC	F	06/16/2016	JPMORGAN CHASE & CO.		4,340,100	4,250,000	4,232,320	4,232,738		1,583		1,583		4,234,321		105,779	105,779	60,282	11/16/2020	1FE
00206R-CK-6	AT&T INC		06/15/2016	DEUTSCHE BANK AG		8,986,320	9,000,000	9,000,000	9,000,000						9,000,000		(13,680)	(13,680)	95,417	06/30/2020	2FE
00206R-CS-9	AT&T INC		06/28/2016	CITIGROUP GLOBAL MARKETS		8,873,235	8,500,000	8,493,625			318		318		8,493,943		379,292	379,292	120,700	02/17/2023	2FE
00206R-CT-7	AT&T INC		05/03/2016	Various		22,675,431	21,248,000	22,665,454							22,665,454		9,985	9,985	226,424	02/17/2026	2FE
04765B-AD-4	ATKORE INTERNATIONAL GROUP		06/30/2016	SCHEDULED REDEMPTION		1,129	1,129	1,098			31		31		1,129				13	04/09/2021	4FE
05068M-67-9	AUCT PT 2006-5B ABS		04/20/2016	DISTRIBUTION		21											21	21		04/10/2026	1AM
05068M-69-5	AUCT PT 2006-6B ABS		04/27/2016	DISTRIBUTION		37											37	37		04/10/2026	1AM
05069G-30-9	AUCT PT 2006-7B ABS		02/24/2016	DIRECT			250,000													06/08/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		06/01/2016	DISTRIBUTION		56											56	56		06/01/2027	1AM
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		05/23/2016	DISTRIBUTION		24											24	24		06/08/2026	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		06/01/2016	DISTRIBUTION		8											8	8		05/29/2027	1AM
053015-AD-5	AUTOMATIC DATA PROCESSING INC		05/04/2016	MIZUHO SECURITIES USA INC.		18,608,040	18,000,000	18,136,170	18,131,772		(9,557)		(9,557)		18,122,214		485,826	485,826	263,250	09/15/2020	1FE
053332-AT-9	AUTOZONE INC		06/13/2016	BARCLAYS		8,604,295	8,500,000	8,497,790			29		29		8,497,819		106,476	106,476	40,582	04/21/2026	2FE
G2967L-AD-5	AVAGO (BC LUX) TERM B-1 DOL LOAN	E	06/15/2016	Various		5,000,000	5,087,500	5,036,625			(16,783)		(16,783)		5,019,842		(19,842)	(19,842)	62,879	02/01/2023	2FE
053773-BB-2	AVIS BUDGET CAR RENTAL LLC		06/21/2016	GOLDMAN, SACHS & CO.		1,797,625	1,825,000	1,825,000							1,825,000		(27,375)	(27,375)	27,470	04/01/2024	4FE
054303-AX-0	AVON PRODUCTS INC		06/22/2016	CITIGROUP GLOBAL MARKETS		2,100,000	2,500,000	2,496,275	1,925,000	572,614	246		572,860		2,497,860		(397,860)	(397,860)	124,354	03/15/2020	4FE
00241Y-AB-0	AVSC HOLDING CORP 1ST LIEN		06/30/2016	SCHEDULED REDEMPTION		2,723	2,723	2,714	1,282	50	1,392		1,442		2,723				21	01/25/2021	4FE
05463D-AA-8	AXIALL CORP		06/21/2016	CANTOR FITZGERALD		260,000	250,000	240,780	225,000	17,051	428		17,480		242,480		17,520	17,520	7,414	05/15/2023	3FE
05460N-AB-7	AXIALL CORP LOAN		06/30/2016	SCHEDULED REDEMPTION		2,472	2,472	2,460	2,449	11	11		23		2,472				50	02/28/2022	3FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		06/20/2016	SCHEDULED REDEMPTION		70,073	70,073	49,194	55,252		14,821		14,821		70,073				246	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		5,291	7,243	4,267	5,180		111		111		5,291				104	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		06/20/2016	SCHEDULED REDEMPTION		109,526	109,526	64,112	68,228		41,298		41,298		109,526				363	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		06/01/2016	SCHEDULED REDEMPTION		694,580	779,734	712,194	718,037		(23,457)		(23,457)		694,580				18,038	08/25/2053	4FM
059522-AC-6	BAFC_07-C RMBS		06/20/2016	SCHEDULED REDEMPTION		72,638	72,638	46,566	49,733		22,905		22,905		72,638				211	09/25/2049	1FM
05955Y-AM-1	BAFC_10-R3 RMBS		06/01/2016	SCHEDULED REDEMPTION		619,984	619,984	618,434	619,612		372		372		619,984				16,804	09/26/2037	1FM
057224-BC-0	BAKER HUGHES INC		04/06/2016	Various		5,726,517	5,670,000	5,664,217	5,664,346		252		252		5,664,598		61,919	61,919	118,037	08/15/2021	1FE
058498-AR-7	BALL CORP		06/08/2016	CITIGROUP GLOBAL MARKETS		1,837,500	1,750,000	1,838,000	1,503,980	36,975	(4,581)		32,394		1,827,186		10,314	10,314	58,264	03/15/2022	3FE
058498-AT-3	BALL CORP		06/27/2016	Various		6,955,094	6,700,000	6,690,000	6,690,296		397		397		6,690,693		264,401	264,401	352,005	07/01/2025	3FE
07386H-SQ-5	BALTA_05-4 RMBS		06/27/2016	SCHEDULED REDEMPTION		213,168	213,168	213,368	214,628		(1,460)		(1,460)		213,168				985	04/25/2035	1FM
06051G-FX-2	BANC OF AMERICA SECURITIES LLC		05/16/2016	BANK OF AMERICA/MERRILL LYNCH		20,604,170	20,400,000	20,365,932			100		100		20,366,032		238,138	238,138	24,792	04/19/2026	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)
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		04/08/2016	DIRECT			400,000	74												08/21/2027	1AM
06051G-EY-1	BANK OF AMERICA CORP		06/15/2016	DEUTSCHE BANK AG		16,091,840	16,000,000	16,204,960	16,126,203		(19,158)		(19,158)		16,107,045		(15,205)	(15,205)	171,786	01/15/2019	2FE
06051G-FT-1	BANK OF AMERICA CORP		06/14/2016	WELLS FARGO		1,613,545	1,597,000	1,596,473	1,596,493		46		46		1,596,539		17,006	17,006	27,715	10/19/2020	2FE
06738E-AP-0	BARCLAYS PLC	F	05/06/2016	Various		7,244,925	7,226,000	7,225,422							7,225,422		19,503	19,503		05/12/2026	1Z
07014Q-AG-6	BASS PRO GROUP TERM LOAN B		06/30/2016	SCHEDULED REDEMPTION		8,750	8,750	8,783	8,344	376	30		406		8,750				23	06/05/2020	4FE
07177M-AA-1	BAXALTA INC		06/07/2016	EXCHANGE		4,968,873	5,000,000	4,966,200	4,967,648		1,225		1,225		4,968,873				91,111	06/23/2025	2FE
07177M-AC-7	BAXALTA INC		06/07/2016	EXCHANGE		18,995,016	19,000,000	18,993,920	18,994,515		501		501		18,995,016				248,847	06/23/2020	2FE
07177M-AF-0	BAXALTA INC		06/07/2016	EXCHANGE		7,196,980	7,200,000	7,195,608	7,196,354		625		625		7,196,980				66,000	06/22/2018	2FE
07177M-AK-9	BAXALTA INC		06/07/2016	EXCHANGE		4,996,226	5,000,000	4,995,700	4,995,985		241		241		4,996,226				82,000	06/23/2022	2FE
05539B-ED-2	BCP_12-RR3 RMBS		06/01/2016	SCHEDULED REDEMPTION		666,696	666,696	656,696	661,886		9,920		9,920		666,696				7,133	11/26/2036	1FM
075887-BC-2	BECTON DICKINSON AND CO		06/15/2016	MATURED		33,800,000	33,800,000	33,827,038	33,808,214		(8,214)		(8,214)		33,800,000				175,813	06/15/2016	2FE
084670-BR-8	BERKSHIRE HATHAWAY FINANCE CORP		06/29/2016	CITIGROUP GLOBAL MARKETS		10,341,250	10,000,000	9,972,800			1,064		1,064		9,973,864		367,386	367,386	82,500	03/15/2023	1FE
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		06/30/2016	SCHEDULED REDEMPTION		6,240	6,240	6,215	2,514	18	3,709		3,726		6,240					10/01/2021	4FE
085790-AY-9	BERRY PLASTICS CORP		04/19/2016	GOLDMAN, SACHS & CO.		1,380,375	1,350,000	1,343,250	1,312,875	30,764	216		30,980		1,343,855		36,520	36,520	60,923	07/15/2023	4FE
08579J-AJ-1	BERRY PLASTICS CORP NEW TLD		06/30/2016	SCHEDULED REDEMPTION		12,167	12,167	12,142	22		12,144		12,144		12,167				60	02/10/2020	3FE
085790-AZ-6	BERRY PLASTICS ESCROW CORP		06/15/2016	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				211,667	10/15/2022	4FE
08579J-AN-2	BERRY PLASTICS TERM LOAN H		04/01/2016	SCHEDULED REDEMPTION		23,810	23,810	23,694	21,829	111	1,870		1,981		23,810				241	10/03/2022	3FE
09227C-AM-3	BLACKBOARD INC. TERM B-3 LOAN		06/30/2016	SCHEDULED REDEMPTION		17,266	17,266	17,310	16,439	790	37		828		17,266					10/04/2018	4FE
09628T-AA-7	BLUESCOPE STEEL (FINANCE) LTD	F	05/03/2016	Various		2,966,583	2,920,000	2,920,000							2,920,000		46,583	46,583	126	05/15/2021	3Z
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US		06/30/2016	SCHEDULED REDEMPTION		9,315	9,315	9,127	6,180	1,159	1,976		3,135		9,315				118	09/10/2020	4FE
05578N-AC-4	BMC SOFTWARE FIN INC. USD TM LN FR		06/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,415	7,127	1,561	3,813		5,373		12,500				158	09/10/2020	4FE
05565E-AH-8	BMW US CAPITAL LLC	R	04/06/2016	Various		17,144,458	17,000,000	16,988,270							16,988,270		156,188	156,188		04/11/2026	1FE
05565A-AR-4	BNP PARIBAS SA	F	05/06/2016	BNP CAPITAL MARKETS		4,247,960	4,250,000	4,242,520							4,242,520		5,440	5,440		05/12/2026	1Z
05948K-F9-5	BOAA 2005-6 6A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		144,637	144,637		134,116		10,521		10,521		144,637				3,417	09/25/2022	1FM
096630-AE-8	BOARDWALK PIPELINES LP		06/14/2016	Various		10,229,325	10,200,000	10,103,372			211		211		10,103,583		125,742	125,742	24,164	06/01/2026	2FE
BA5DG0-NC-8	BOND PHARMACY INC. (ADV INFUSION)		06/30/2016	SCHEDULED REDEMPTION		156,250	156,250	154,297			1,953		1,953		156,250				885	05/25/2021	4Z
099724-AJ-5	BORGWARNER INC		06/09/2016	BANK OF AMERICA/MERRILL LYNCH		3,043,260	3,000,000	2,993,940	2,994,350		239		239		2,994,588		48,672	48,672	75,656	03/15/2025	2FE
103304-BL-4	BOYD GAMING CORP		04/28/2016	Various		5,297,188	5,150,000	5,294,650			(575)		(575)		5,294,075		3,113	3,113	31,131	04/01/2026	4FE
05565Q-CW-6	BP CAPITAL MARKETS PLC	F	04/28/2016	DEUTSCHE BANK AG		29,800,973	30,000,000	30,000,000	30,000,000						30,000,000		(199,027)	(199,027)	116,674	02/13/2018	1FE
05565Q-DB-1	BP CAPITAL MARKETS PLC	F	06/27/2016	GOLDMAN, SACHS & CO.		18,815,836	18,667,000	18,674,802			(47)		(47)		18,674,755		141,082	141,082	47,162	05/04/2026	1FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		1,082	1,082	1,085	270	10	802		812		1,082				2	12/18/2020	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		06/30/2016	SCHEDULED REDEMPTION		1,875	1,875	1,848	1,795		80		80		1,875				2	01/30/2020	4FE
10919R-AD-1	BRIGHT HORIZONS TERM LOAN B-1		06/30/2016	SCHEDULED REDEMPTION		625	625	620	614		11		11		625				1	01/30/2020	4FE
111021-AH-4	BRITISH TELECOM PLC	F	06/28/2016	MATURED		16,000,000	16,000,000	15,949,280	15,991,507		8,493		8,493		16,000,000				130,000	06/28/2016	2FE
07384M-4L-3	BSARM_04-10 RMBS		06/01/2016	SCHEDULED REDEMPTION		20,190	20,190	19,988	19,984		206		206		20,190				285	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		06/01/2016	SCHEDULED REDEMPTION		82,689	82,689	81,306	81,033		1,656		1,656		82,689				1,164	10/25/2051	1FM
07384M-6M-9	BSARM_04-12 RMBS		06/01/2016	SCHEDULED REDEMPTION		258,402	258,402	250,216	249,631		8,771		8,771		258,402				3,637	10/25/2051	1FM
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS	E	04/20/2016	SCHEDULED REDEMPTION		1,521,752	1,521,752	1,489,035	1,509,697		12,055		12,055		1,521,752				3,976	04/20/2019	1FE
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2	A	06/30/2016	SCHEDULED REDEMPTION		11,518	11,518	11,451	8,607	38	2,873		2,911		11,518				109	12/10/2021	4FE
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		158,950	158,950	156,134	57,607	2,219	71,964		74,184		158,950				91	08/14/2020	4FE
C7008#-AB-6	CAKE HLDGS LLC TL		04/29/2016	SCHEDULED REDEMPTION		13,000	13,000	12,877	12,870	2	128		130		13,000				65	12/01/2020	4Z
13057Q-AB-3	CALIFORNIA RESOURCES CORP		06/30/2016	CITIGROUP GLOBAL MARKETS		364,503	691,000	158,930	246,169		(5,217)		(5,217)		153,108		211,394	211,394	33,686	01/15/2020	5FE
13134N-AD-3	CALPINE CONSTRUCTION FIN 7YR TLB-1		06/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,480	11,441	726	333		1,059		12,500				95	05/03/2020	3FE
131347-CF-1	CALPINE CORP		04/18/2016	JPMORGAN CHASE & CO.		1,975,000	2,000,000	1,960,000	1,765,000	196,425	955		197,380		1,962,380		12,620	12,620	59,417	01/15/2025	4FE
131347-CJ-3	CALPINE CORP		05/24/2016	Various		6,972,244	7,119,000	7,086,500	6,282,518	805,617	1,158		806,775		7,089,293		(117,049)	(117,049)	306,675	02/01/2024	4FE
131347-CK-0	CALPINE CORP		05/24/2016	STIFEL CAPITAL MARKETS		750,000	750,000	750,000							750,000					06/01/2026	3FE
13134M-BG-7	CALPINE CORP TERM LOAN		06/30/2016	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		06/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,444	11,834	545	120		666		12,500				111	05/27/2022	3FE
13134M-BA-0	CALPINE CORP TLB 7YR SECURED		05/31/2016	SCHEDULED REDEMPTION		482,500	482,500	480,540	469,231	11,850	1,419		13,269		482,500				8,140	10/09/2019	3FE
136375-BM-3	CANADIAN NATL RAILWAY	A	06/01/2016	MATURED		3,000,000	3,000,000	2,990,550	2,999,489		511		511		3,000,000				87,000	06/01/2016	1FE
13645R-AX-2	CANADIAN PACIFIC RAILWAY CO	A	04/06/2016	SEAPORT GROUP		4,491,515	4,090,000	4,090,000	4,090,000						4,090,000		401,515	401,515	146,132	09/15/2115	2FE
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORATION		06/20/2016	KEYCORP		1,671,141	1,636,000	1,635,869	1,635,871		5		5		1,635,876		35,265	35,265	44,663	10/29/2025	2FE
14313J-AG-6	CARMX_12-2 ABS		04/08/2016	MITSUBISHI UFJ SECURITIES (USA)		3,012,422	3,000,000	3,018,328	3,018,432		(9,668)		(9,668)		3,008,764		3,657	3,657	29,697	12/17/2018	1FE
14754D-AG-5	CASH AMERICA INTERNATIONAL INC		06/28/2016	Various		5,262,663	5,173,000	5,324,513	5,272,673		(15,536)		(15,536)		5,257,137		5,525	5,525	152,391	05/15/2018	2

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)
14880B-AE-1	CATALENT PHARMA DOLLAR TL		06/30/2016	SCHEDULED REDEMPTION		10,637	10,637	10,637	10,531	106			106		10,637				229	05/20/2021	4FE
161175-AT-1	CCO SAFARI II LLC		06/20/2016	BANK OF AMERICA/MERRILL LYNCH		4,316,560	4,000,000	4,000,000							4,000,000		316,560	316,560	81,800	07/23/2025	2FE
14987E-AC-1	CCOH SAFARI LLC		05/24/2016	EXCHANGE		27,458,978	27,375,000	27,463,091	27,416,310	46,098	(3,430)		42,668		27,458,978				804,521	02/15/2026	3FE
12512K-AE-1	CDS US INTER HLDGS INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		6,250	6,250	6,235	5,880	355	15		370		6,250				158	07/08/2022	4FE
12512Y-AD-3	CDW LLC TERM LOAN		06/30/2016	Various		1,013,060	1,024,281	1,022,789	490,424	12,578	519,831		532,409		1,022,833		(9,773)	(9,773)	8,459	04/29/2020	3FE
153527-AL-0	CENTRAL GARDEN & PET COMPANY		06/06/2016	WELLS FARGO		2,446,938	2,350,000	2,368,000	1,150,000		(912)		(912)		2,367,088		79,849	79,849	83,964	11/15/2023	4FE
161571-GT-5	CHAIT_15-A2 ABS		05/19/2016	WELLS FARGO		18,154,864	18,033,000	18,123,869			(7,431)		(7,431)		18,116,438		38,426	38,426	54,956	02/18/2020	1FE
16117L-BG-3	CHARTER COMM TERM I LOAN 2016		06/30/2016	SCHEDULED REDEMPTION		10,000	10,000	9,977	9,976		24		24		10,000				40	01/24/2023	2FE
161175-AK-0	CHARTER COMMUNICATIONS INC		05/31/2016	EXCHANGE		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				826,749	07/23/2020	2FE
161175-AL-8	CHARTER COMMUNICATIONS INC		05/26/2016	EXCHANGE		17,750,000	17,750,000	17,750,000	17,750,000						17,750,000				666,903	07/23/2022	2FE
161175-AM-6	CHARTER COMMUNICATIONS INC		05/26/2016	EXCHANGE		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				660,944	07/23/2025	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2016	SCHEDULED REDEMPTION		102,513	102,513	71,486	72,310		30,203		30,203		102,513				1,306	03/25/2037	1FM
16282F-AC-5	CHECKOUT HOLDING CORP TLB		06/30/2016	SCHEDULED REDEMPTION		6,982	6,982	6,954	5,551	1,403	28		1,431		6,982				159	04/09/2021	4FE
BA50GG-ZE-6	CHEFS WAREHOUSE HLDGS TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		2,022	2,022	2,002			20		20		2,022					06/22/2022	4FE
163851-AC-2	CHEMOURS CO LLC		05/20/2016	EXCHANGE		7,789,334	9,025,000	7,785,175			4,159		4,159		7,789,334				324,649	05/15/2025	1Z
166764-AT-7	CHEVRON CORP		06/14/2016	SOCIETE GENERALE		2,019,300	2,000,000	2,000,000	2,000,000						2,000,000		19,300	19,300	38,040	03/03/2022	1FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		06/30/2016	SCHEDULED REDEMPTION		15,031	15,031	14,875	2,445	43	169		212		15,031				50	01/27/2021	3FE
12543K-AL-8	CHS COMMUNITY HEALTH 2018 TLF		04/29/2016	SCHEDULED REDEMPTION		463,133	463,133	461,157	455,991	5,065	2,077		7,142		463,133				4,362	12/31/2018	3FE
12543K-AM-6	CHS COMMUNITY HEALTH 2019 TLG		06/16/2016	Various		2,709,762	2,758,028	2,754,587	2,670,534	69,965	14,130		84,095		2,754,628		(44,866)	(44,866)	26,434	12/31/2019	3FE
12543D-AL-4	CHS/COMMUNITY HEALTH SYS		05/24/2016	OPPENHEIMER & CO., INC.		4,875,000	5,000,000	5,358,000	5,037,500	113,509	(32,190)		81,319		5,118,819		(243,819)	(243,819)	213,333	11/15/2019	4FE
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		05/25/2016	BANK OF AMERICA/MERRILL LYNCH		989,000	1,075,000	1,138,156	1,070,969	58,949	(12,842)		46,107		1,117,076		(128,076)	(128,076)	67,232	07/15/2020	4FE
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		05/16/2016	TENDER OFFER		3,728,715	3,755,000	3,883,263	3,773,775	49,644	(15,597)		34,047		3,807,822		(79,107)	(79,107)	144,867	08/15/2018	3FE
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		06/29/2016	Various		10,393,666	11,805,000	12,452,463	11,199,994	1,133,646	(44,278)		1,089,369		12,289,362		(1,895,696)	(1,895,696)	635,323	02/01/2022	4FE
172442-AQ-8	CINEMARK USA INC TL 2016		05/16/2016	SCHEDULED REDEMPTION		75,230	75,230	75,430	25,293	178	49,760		49,938		75,230				237	05/09/2022	3FE
172967-FS-5	CITIGROUP INC		06/15/2016	MATURED		5,000,000	5,000,000	5,101,920	5,010,029		(10,029)		(10,029)		5,000,000				98,825	06/15/2016	2FE
172967-KR-1	CITIGROUP INC		06/16/2016	Various		4,227,112	4,250,000	4,204,398			49		49		4,204,446		22,666	22,666	14,189	05/18/2046	2FE
17401Q-AE-1	CITIZENS BANK NA		05/31/2016	CITIGROUP GLOBAL MARKETS		8,484,275	8,500,000	8,492,095			83		83		8,492,178		(7,903)	(7,903)	12,042	05/13/2021	2Z
184496-AL-1	CLEAN HARBORS INC		06/23/2016	GOLDMAN, SACHS & CO.		1,907,813	1,875,000	1,860,938	1,861,025		1,112		1,112		1,862,137		45,675	45,675	55,254	06/01/2021	3FE
184496-AM-9	CLEAN HARBORS INC		06/24/2016	EXCHANGE		1,453,286	1,450,000	1,453,625			(339)		(339)		1,453,286				41,904	06/01/2021	3Z
18551P-AA-7	CLECO CORPORATE HOLDINGS LLC		06/16/2016	MORGAN STANLEY		12,954,255	12,750,000	12,750,000							12,750,000		204,255	204,255	39,769	05/01/2026	2FE
18551P-AB-5	CLECO CORPORATE HOLDINGS LLC		06/22/2016	Various		6,052,561	5,950,000	5,950,000							5,950,000		102,561	102,561	21,722	05/01/2046	2FE
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		04/26/2016	GUGGENHEIM SECURITIES, LLC		2,176,875	2,250,000	2,250,000	2,205,000	45,000			45,000		2,250,000		(73,125)	(73,125)	69,094	12/15/2023	4FE
17319B-AC-9	CML_12-6 RMBS		06/01/2016	SCHEDULED REDEMPTION		557,330	557,330	554,544	555,924		2,198		2,198		557,330				6,787	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		330,639	394,013	289,094	251,384		79,255		79,255		330,639				9,708	08/25/2036	1FM
17316D-AV-6	CMLTI_10-3 RMBS		06/01/2016	SCHEDULED REDEMPTION		558,568	558,568	555,077	557,303		1,266		1,266		558,568				12,477	10/25/2035	1FM
125896-BQ-2	CMS ENERGY CORP		06/24/2016	GOLDMAN, SACHS & CO.		2,591,463	2,550,000	2,540,361			124		124		2,540,485		50,978	50,978	11,475	05/15/2026	2FE
17310F-AC-9	CMSI 2006-5 1A3 RMBS		06/01/2016	SCHEDULED REDEMPTION		286,278	289,955	264,742	254,484		31,793		31,793		286,278				8,263	08/25/2037	1FM
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC	E	06/30/2016	SCHEDULED REDEMPTION		1,064	1,064	1,055	1,031	13	20		33		1,064				9	09/06/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		06/30/2016	SCHEDULED REDEMPTION		6,436	6,436	6,225	6,152		284		284		6,436				56	09/06/2021	4FE
198280-AC-3	COLUMBIA PIPELINE GROUP INC		05/16/2016	EXCHANGE		8,986,745	9,000,000	8,983,800	8,985,622		1,140		1,140		8,986,762		(17)	(17)	136,125	06/01/2020	2FE
20007#-AB-3	COMAR LLC TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		29,688	29,688	29,522	28,519	432	737		1,169		29,688				394	10/21/2019	4
20030N-BD-2	COMCAST CORP		06/28/2016	CITIGROUP GLOBAL MARKETS		4,814,145	4,500,000	4,482,090	4,483,317		1,158		1,158		4,484,474		329,671	329,671	135,156	07/15/2022	1FE
20030N-BR-1	COMCAST CORP		06/28/2016	CITIGROUP GLOBAL MARKETS		17,582,675	17,000,000	16,973,990			1,070		1,070		16,975,060		607,615	607,615	148,042	03/01/2023	1FE
200339-DW-6	COMERICA BANK		06/20/2016	KEYCORP		2,508,233	2,454,000	2,452,405	2,452,580		146		146		2,452,726		55,507	55,507	34,254	06/02/2020	1FE
14041N-EU-1	COMET_15-A1 ABS		04/04/2016	BANK OF AMERICA/MERRILL LYNCH		17,965,479	17,913,000	17,970,789			(487)		(487)		17,970,303		(4,823)	(4,823)	35,965	01/15/2021	1FE
20337E-AN-1	COMMSCOPE TRANCHE TLB-5		06/30/2016	SCHEDULED REDEMPTION		8,750	8,750	8,729	8,679	50	21		71		8,750				171	12/29/2022	3FE
20451P-KN-5	COMPASS BANK		06/27/2016	BARCLAYS		9,404,145	9,500,000	9,477,960	9,483,213		2,130		2,130		9,485,344		(81,199)	(81,199)	196,663	09/29/2019	2FE
C2620K-AK-4	CONCORDIA HLTH INITIAL DOLLAR TL	A	06/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,363	2,364		136		136		2,500				50	10/21/2021	4FE
20822V-AB-1	CONNOLLY LLC 1ST LIEN TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,961	4,753	132	116		247		5,000				57	05/14/2021	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)
20826F-AD-8	CONOCOPHILLIPS CO		04/06/2016	CITIGROUP GLOBAL MARKETS		1,899,180	2,000,000	1,996,460	1,996,805		86		86		1,996,891		(97,711)	(97,711)	27,172	11/15/2024	1FE
20826F-AE-6	CONOCOPHILLIPS CO		04/14/2016	BARCLAYS		9,920,900	10,000,000	9,997,500	9,997,872		100		100		9,997,972		(77,072)	(77,072)	122,986	11/15/2021	1FE
20826F-AM-8	CONOCOPHILLIPS CO		04/06/2016	WELLS FARGO		12,574,029	13,000,000	13,000,000	13,000,000						13,000,000		(425,971)	(425,971)	41,809	05/15/2018	1FE
20826F-AS-5	CONOCOPHILLIPS CO		04/04/2016	WELLS FARGO		8,812,715	8,500,000	8,495,750			62		62		8,495,812		316,903	316,903	28,758	03/15/2021	1FE
20903E-AU-9	CONSOLIDATED COMM INC INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		7,391	7,391	7,400	2,721	28	4,642		4,670		7,391				27	12/23/2020	3FE
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		06/30/2016	SCHEDULED REDEMPTION		10,625	10,625	10,706	10,530	159	(64)		95		10,625				175	04/01/2019	3FE
212015-AH-4	CONTINENTAL RESOURCES		06/17/2016	Various		2,670,250	2,935,000	2,366,344			12,486		12,486		2,378,830		291,420	291,420	97,962	09/15/2022	3FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		04/29/2016	SCHEDULED REDEMPTION		78,939	78,939	79,841	79,975		(1,036)		(1,036)		78,939				2,171	04/29/2022	2FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2016	SCHEDULED REDEMPTION		319,464	331,431	270,699	242,799		76,665		76,665		319,464				9,139	08/25/2040	1FM
12623N-AA-9	CPS_11-C ABS		05/15/2016	SCHEDULED REDEMPTION		2,351,103	2,351,103	2,350,985	2,351,092		10		10		2,351,103				38,795	03/15/2019	1FE
126185-AA-5	CPS_12-A ABS		06/15/2016	SCHEDULED REDEMPTION		1,402,640	1,402,640	1,402,464	1,402,620		19		19		1,402,640				18,085	06/17/2019	1FE
12624G-AA-3	CPS_2012-B ABS		06/15/2016	SCHEDULED REDEMPTION		658,096	658,096	658,019	658,072		24		24		658,096				7,760	09/16/2019	1FE
225310-AJ-0	CREDIT ACCEPTANCE CORP		04/18/2016	EXCHANGE		7,479,714	7,500,000	7,476,669	7,452,796	26,527	398		26,925		7,479,721		(8)	(8)	327,266	03/15/2023	4FE
22532L-AR-5	CREDIT AGRICOLE SA	F	05/04/2016	JPMORGAN CHASE & CO.		8,533,320	8,500,000	8,461,155			234		234		8,461,389		71,931	71,931	6,729	07/01/2021	1FE
225433-AJ-0	CREDIT SUISSE GROUP FUNDING (GUERN	F	06/17/2016	BANK OF AMERICA/MERRILL LYNCH		4,232,788	4,250,000	4,242,010	4,242,097		707		707		4,242,804		(10,017)	(10,017)	70,833	12/10/2020	2FE
225433-AL-5	CREDIT SUISSE GROUP FUNDING (GUERN	F	05/04/2016	BARCLAYS		8,576,075	8,500,000	8,499,660			4		4		8,499,664		76,411	76,411	17,106	04/16/2021	2FE
225433-AQ-4	CREDIT SUISSE GROUP FUNDING (GUERN	F	04/15/2016	JPMORGAN CHASE & CO.		8,595,285	8,500,000	8,497,960			1		1		8,497,961		97,324	97,324	2,149	04/17/2026	2Z
225433-AS-0	CREDIT SUISSE GROUP FUNDING (GUERN	F	06/14/2016	Various		12,696,450	12,750,000	12,713,535			55		55		12,713,590		(17,140)	(17,140)	5,832	06/09/2023	2Z
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		06/01/2016	SCHEDULED REDEMPTION		53,238	92,295	43,210	56,338		(3,101)		(3,101)		53,238				2,960	08/25/2037	1FM
226373-AK-4	CRESTWOOD MIDSTREAM PARTNERS LP/CR		04/21/2016	BARCLAYS		688,205	742,000	742,000	517,545	224,455			224,455		742,000		(53,795)	(53,795)	26,408	04/01/2023	4FE
17310N-AJ-7	CRMSI 2006-3, M3 RMBS		06/01/2016	SCHEDULED REDEMPTION			123,919	23,343											3,491	11/25/2036	1FM
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		6,117	6,117	6,114	4,771	1,344	2		1,346		6,117				171	11/23/2020	4FE
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		06/09/2016	SUNTRUST INVESTMENT SERVICES, INC.		2,190,000	2,000,000	1,985,000	1,987,330		787		787		1,988,116		201,884	201,884	64,729	04/15/2022	2FE
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP		06/08/2016	Various		12,889,103	12,750,000	12,711,113			208		208		12,711,320		177,782	177,782	31,013	06/15/2026	2FE
12630U-AD-8	CSC HOLDINGS (CABLEVISION) NEW TLB		06/21/2016	SCHEDULED REDEMPTION		6,123,360	6,123,360	6,101,170	6,090,555	10,977	21,828		32,805		6,123,360				86,316	04/17/2020	3FE
22944B-AK-4	CSMC 2007-5 1A10		05/20/2016	CANCELLED TRADE		51											51	51		08/25/2037	6Z*
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		05/01/2016	SCHEDULED REDEMPTION		112,797	112,797	114,948	112,884		(87)		(87)		112,797				1,751	09/26/2037	1FM
12638P-BV-0	CSMC_07-3 RMBS		06/25/2016	SCHEDULED REDEMPTION		81,153	81,165	32,330	19,096		62,057		62,057		81,153				277	11/25/2040	1FM
126650-CB-4	CVS CAREMARK CORP		05/16/2016	BARCLAYS		10,196,200	10,000,000	9,988,700	9,993,230		861		861		9,994,091		202,109	202,109	102,500	12/05/2018	2FE
126650-CE-8	CVS CAREMARK CORP		04/14/2016	MIZUHO SECURITIES USA INC.		7,931,118	7,750,000	7,745,660	7,746,815		255		255		7,747,070		184,048	184,048	119,641	08/12/2019	2FE
126650-CH-1	CVS HEALTH CORP		05/16/2016	JPMORGAN CHASE & CO.		7,487,366	7,407,000	7,401,815	7,402,570		652		652		7,403,222		84,144	84,144	116,887	07/20/2018	2FE
126650-CJ-7	CVS HEALTH CORP		05/16/2016	HSBC SECURITIES, INC.		12,599,916	12,200,000	12,190,972	12,191,730		657		657		12,192,387		407,529	407,529	283,718	07/20/2020	2FE
126650-CP-3	CVS HEALTH CORP		06/13/2016	EXCHANGE		337,000	337,000	337,000	337,000						337,000				8,537	12/01/2022	2FE
126650-CR-9	CVS HEALTH CORP		06/13/2016	EXCHANGE		695	667	696	696		(1)		(1)		695				18	12/01/2024	2FE
126650-CU-2	CVS HEALTH CORP		05/17/2016	Various		4,221,440	4,250,000	4,213,408							4,213,408		8,033	8,033		06/01/2026	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2016	SCHEDULED REDEMPTION		37,746	40,309	29,486	23,560		14,186		14,186		37,746				1,079	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		06/25/2016	SCHEDULED REDEMPTION		1,680,611	1,711,441	1,060,262	1,033,988		646,623		646,623		1,680,611				7,757	01/25/2051	1FM
02151L-AA-4	CWALT_07-20 RMBS		06/25/2016	SCHEDULED REDEMPTION		489,640	514,018	301,613	249,288		240,352		240,352		489,640				2,388	08/25/2047	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		4,383	4,383	3,836	3,929		455		455		4,383				63	02/25/2034	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2016	SCHEDULED REDEMPTION		488,149	488,149	372,501	370,008		118,142		118,142		488,149				14,510	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2016	SCHEDULED REDEMPTION		112,057	113,781	90,267	81,569		30,489		30,489		112,057				3,166	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		06/25/2016	SCHEDULED REDEMPTION		60,057	60,057	57,654	58,432		1,625		1,625		60,057				351	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		06/01/2016	SCHEDULED REDEMPTION		222,717	230,907	187,221	173,261		49,457		49,457		222,717				6,515	03/25/2039	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		06/01/2016	SCHEDULED REDEMPTION		469,325	469,325	469,317	469,322		3		3		469,325				12,461	04/25/2036	1FM
126673-ZW-5	CWL_05-3 RMBS		01/28/2016	Various					1,243,683		(25,190)		(25,190)						67,341	06/25/2035	1FM
12666R-AF-7	CWL_06-9 RMBS		06/01/2016	SCHEDULED REDEMPTION		691,330	711,150	581,133	508,908		182,422		182,422		691,330				15,565	08/27/2046	1FM
12669R-AC-1	CWL_07-S1 RMBS		06/01/2016	SCHEDULED REDEMPTION		285,245	285,245	285,231	281,966	4,296	(1,017)		3,279		285,245				7,962	11/25/2036	3FM
152314-DP-2	CXHE_01-B RMBS		06/01/2016	SCHEDULED REDEMPTION		34,384	34,384	28,051	25,484		8,901		8,901		34,384				1,106	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	F	06/30/2016	SCHEDULED REDEMPTION		231,378	231,378	231,378	231,378						231,378				4,492	03/31/2023	2Z
L2287*-AB-3	CYGNUS ISSUANCE S.A	F	06/30/2016	SCHEDULED REDEMPTION		81,706	81,706	81,706							81,706				778	03/31/2023	2FE
L2287*-AC-1	CYGNUS ISSUANCE S.A	F	06/30/2016	SCHEDULED REDEMPTION		55,908	55,908	55,908							55,908				224	03/31/2023	2FE
23331A-BE-8	D.R. HORTON INC		06/23/2016	CREDIT SUISSE		1,027,500	1,000,000	996,250	993,750	2,781	221		3,002		996,752		30,748	30,748	34,392	09/15/2022	3FE
23331A-BH-1	D.R. HORTON INC		06/01/2016	CANTOR FITZGERALD		2,750,000	2,500,000	2,564,300	2,555,540	1,710	(2,698)		(988)		2,554,551		195,449	195,449	116,198	08/15/2023	3FE
995361-9C-8	DAE AVIATION (STANDARD AERO) TL		06/30/2016	SCHEDULED REDEMPTION		10,025	10,025	10,038	4,965	11	(14)		(3)		10,025				200	07/07/2022	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)
235825-AB-2	DANA HOLDING CORP		06/23/2016	CALLED @ 103.375		11,566,000	11,566,000	12,167,943	11,830,184	51,392	(53,996)		(2,605)		11,827,579		(261,579)	(261,579)	1,058,289	02/15/2021	3FE
235825-AD-8	DANA HOLDING CORP		06/15/2016	BANK OF AMERICA/MERRILL LYNCH		3,586,688	3,525,000	3,633,969	2,005,000	105,724	(7,598)		98,126		3,603,345		(16,657)	(16,657)	161,563	09/15/2023	3FE
235825-AE-6	DANA HOLDING CORP		06/17/2016	Various		3,481,825	3,640,000	3,483,531	2,182,500	34,467	5,357		39,823		3,489,605		(7,780)	(7,780)	103,649	12/15/2024	4FE
237266-AG-6	DARLING INGREDIENTS INC		04/22/2016	Various		11,355,906	10,953,000	11,134,782	10,788,705	310,566	(10,872)		299,694		11,088,399		267,507	267,507	458,922	01/15/2022	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TLB		06/30/2016	SCHEDULED REDEMPTION		15,000	15,000	14,938	14,919	20	62		81		15,000				265	06/24/2021	3FE
251510-FB-4	DBALT_05-AR1 RMBS		06/27/2016	SCHEDULED REDEMPTION		48,614	48,614	22,577	24,683		23,931		23,931		48,614				180	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		06/01/2016	SCHEDULED REDEMPTION		68,300	113,663	49,495	54,033		14,267		14,267		68,300				2,202	12/25/2040	1FM
24702N-AE-0	DELL INC TERM LOAN B-2		04/18/2016	SCHEDULED REDEMPTION		51,232	51,232	50,844	50,806		427		427		51,232				952	04/29/2020	2FE
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		05/23/2016	SCHEDULED REDEMPTION		245,881	245,881	245,881	245,881						245,881				6,086	11/23/2020	1FE
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		04/15/2016	SCHEDULED REDEMPTION		409,906	409,906	409,906	409,906						409,906				10,863	10/15/2020	1FE
25156P-AP-8	DEUTSCHE TELEKOM INT FIN	F	04/11/2016	MATURED		40,000,000	40,000,000	39,959,600	39,997,595		2,405		2,405		40,000,000				625,000	04/11/2016	2FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		06/08/2016	Various		3,703,838	3,650,000	3,650,000							3,650,000		53,838	53,838		06/15/2021	3FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		06/08/2016	Various		3,706,575	3,650,000	3,650,000							3,650,000		56,575	56,575		06/15/2024	3FE
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/DIAM		06/15/2016	Various		43,439,442	42,500,000	42,487,675			65		65		42,487,740		951,703	951,703	56,172	06/15/2021	2FE
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/DIAM		06/30/2016	Various		39,331,430	38,250,000	38,374,823			(1,021)		(1,021)		38,373,801		957,628	957,628	112,982	06/15/2023	2FE
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		06/08/2016	Various		17,154,530	17,000,000	16,991,840			8		8		16,991,848		162,682	162,682	13,503	06/15/2026	2FE
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/DIAM		06/09/2016	Various		10,852,749	10,200,000	10,235,751			(28)		(28)		10,235,724		617,026	617,026	29,835	07/15/2036	2FE
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		06/13/2016	Various		13,268,245	12,750,000	12,739,800			3		3		12,739,803		528,442	528,442	33,516	07/15/2046	2FE
253651-AA-1	DIEBOLD INC		04/13/2016	STIFEL CAPITAL MARKETS		2,974,388	2,925,000	2,925,000							2,925,000		49,388	49,388		04/15/2024	4Z
25470X-AX-3	DISH DBS CORP		06/10/2016	DEUTSCHE BANK AG		739,125	730,000	730,000							730,000		9,125	9,125	314	07/01/2026	3Z
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		04/01/2016	SCHEDULED REDEMPTION		7,244	7,244	7,260	7,029	231	(16)		215		7,244				75	06/08/2020	4FE
25674D-AE-3	DOLLAR TREE INC. INITIAL TLB-1		04/15/2016	SCHEDULED REDEMPTION		13,091	13,091	13,102	13,020	83	(12)		71		13,091				113	07/06/2022	3FE
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		06/30/2016	SCHEDULED REDEMPTION		493,372	493,372	494,279	482,817	7,054	3,501		10,555		493,372				3,824	05/28/2021	3FE
260547-C@-1	DOW CORNING CORPORATION SERIES 2018		04/22/2016	PRINCIPAL PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				359,654	03/23/2018	2
256882-AD-3	DPL INC		06/30/2016	CITIGROUP GLOBAL MARKETS		3,199,250	3,350,000	3,719,525	3,182,500	415,062	(18,859)		396,203		3,578,703		(379,453)	(379,453)	176,084	10/15/2021	3FE
26443J-AC-2	DUKE FINANCE DOLLAR TERM B LOAN		06/22/2016	CREDIT SUISSE		927,500	1,000,000	900,000			660		660		900,660		26,840	26,840	190	10/28/2021	4Z
26441Y-AZ-0	DUKE REALTY LP		06/16/2016	JPMORGAN CHASE & CO.		4,234,828	4,250,000	4,210,475							4,210,475		24,353	24,353		06/30/2026	1Z
277432-AM-2	EASTMAN CHEMICAL CO		06/27/2016	CALLED @ 101.433		10,708,000	10,708,000	10,672,021	10,697,334		3,640		3,640		10,700,974		7,026	7,026	300,502	06/01/2017	2FE
26867L-AG-5	EMD FINANCE LLC	R	06/14/2016	JEFFERIES & COMPANY, INC.		1,022,020	1,000,000	998,240	998,420		108		108		998,527		23,493	23,493	21,961	03/19/2022	2FE
29103D-AD-8	EMERA US FINANCE LP		06/27/2016	Various		8,639,868	8,500,000	8,491,755			60		60		8,491,815		148,052	148,052	8,925	06/15/2021	2FE
29103D-AG-1	EMERA US FINANCE LP		06/16/2016	Various		8,568,978	8,500,000	8,476,625			14		14		8,476,639		92,339	92,339	2,095	06/15/2026	2Z
29103D-AK-2	EMERA US FINANCE LP		06/29/2016	Various		8,551,374	8,500,000	8,439,480			34		34		8,439,514		111,860	111,860	14,804	06/15/2046	2Z
292505-AJ-3	ENCANA CORP	A	06/17/2016	GOLDMAN, SACHS & CO.		1,558,625	1,685,000	1,394,338			11,710		11,710		1,406,048		152,577	152,577	39,612	11/15/2021	2FE
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC		06/28/2016	DEUTSCHE BANK AG		1,706,625	1,850,000	1,928,625	1,891,625	25,438			25,438		1,917,063		(210,438)	(210,438)	137,799	01/15/2022	4FE
L29678-AF-3	ENDO LUXEMBOURG FINANCE CO TLB	E	05/18/2016	Various		4,892,734	4,987,500	5,017,897	4,914,782	103,103	(1,504)		101,599		5,016,382		(123,647)	(123,647)	73,516	09/26/2022	3FE
29265W-AA-6	ENEL SPA	F	06/02/2016	Various		10,432,500	9,000,000	10,017,320	9,661,110	288,370	(42,423)		245,947		9,907,057		525,443	525,443	506,042	09/24/2073	3FE
29273A-AA-4	ENERGIZER SPINCO INC		06/01/2016	BANK OF AMERICA/MERRILL LYNCH		4,968,563	5,000,000	4,962,500	4,700,000	263,560	1,263		264,823		4,964,823		3,739	3,739	124,132	06/15/2025	3FE
29269Q-AD-9	ENERGY FUTURE INTERMEDIATE HOLDING		05/12/2016	DEUTSCHE BANK AG		3,021,329	2,644,489	3,172,714	2,816,381	432,758	150,722		583,480		3,399,861		(378,532)	(378,532)		03/01/2022	6
29358Q-AA-7	ENSCO PLC	E	04/05/2016	TENDER OFFER		4,043,400	5,860,000	6,144,503	6,094,519		(10,664)		(10,664)		6,083,855		(2,040,455)	(2,040,455)	153,011	03/15/2021	3FE
29358Q-AC-3	ENSCO PLC	E	06/22/2016	Various		3,042,045	4,561,000	4,396,840	4,409,878		6,536		6,536		4,416,414		(1,374,369)	(1,374,369)	147,012	10/01/2024	3FE
29365P-AN-2	ENTERGY GULF STATES LA		06/15/2016	MESIROW FINANCIAL, INC.		3,252,600	3,000,000	2,754,746	2,924,779		14,161		14,161		2,938,940		313,660	313,660	114,500	05/01/2018	1FE
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		06/14/2016	MITSUBISHI UFJ SECURITIES (USA)		8,721,255	8,500,000	8,491,330			288		288		8,491,618		229,637	229,637	43,067	04/15/2021	2FE
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		06/09/2016	Various		8,728,183	8,500,000	8,479,600			128		128		8,479,728		248,454	248,454	28,445	02/15/2027	2FE
29101Q-AE-9	ENVISION HEALTHCARE CORP TLB2		06/30/2016	SCHEDULED REDEMPTION		18,750	18,750	18,662	3,713		75		75		18,750				286	10/28/2022	4FE
26878U-AF-4	EP ENERGY (EVEREST) TRANCHE B-2 TL		06/24/2016	CITIBANK		915,594	1,037,500	1,038,527	267,156	79,064	692,285		771,348		1,038,505		(122,911)	(122,911)		04/30/2019	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		06/30/2016	SCHEDULED REDEMPTION		17,500	17,500	17,512	16,959	466	75		541		17,500				210	06/01/2022	4FE
294429-AL-9	EQUIFAX INC		05/25/2016	JPMORGAN CHASE & CO.		5,956,962	5,950,000	5,947,858			8		8		5,947,866		9,095	9,095	8,671	06/01/2026	2Z
29444U-AL-0	EQUINIX INC		06/01/2016	DEUTSCHE BANK AG		2,072,500	2,000,000	2,007,500	2,005,871		(727)		(727)		2,005,144		67,356	67,356	66,354	04/01/2020	4FE
26884T-AJ-1	ERAC USA FINANCE LLC		04/15/2016	MATURED		9,000,000	9,000,000	8,985,600	8,998,786		1,214		1,214		9,000,000				63,000	04/15/2016	2FE
29481P-AF-8	ERESEARCH TECHNOLOGY INC. TL		05/02/2016	Various		1,985,000	1,985,000	1,976,196	1,932,275	33,649	19,076		52,725		1,985,000				56,402	05/08/2022	4FE
28108P-AA-4	ESLFT 2012-A AP ABS		04/01/2016	SCHEDULED REDEMPTION		16,898	16,898	16,898	16,898						16,898				296	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		04/01/2016	SCHEDULED REDEMPTION		23,649	23,649	23,649	23,649						23,649				400	10/01/2025	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)
26924X-AE-5	ETRVM_04-1 ABS		06/07/2016	SCHEDULED REDEMPTION		256,187	256,187	256,331	256,187						256,187				5,508	11/07/2031	2AM
30161N-AU-5	EXELON CORP		05/24/2016	MITSUBISHI UFJ SECURITIES (USA)		9,569,920	9,500,000	9,494,300			67		67		9,494,367		75,553	75,553	44,861	04/15/2026	2FE
30161N-AV-3	EXELON CORP		05/19/2016	Various		4,277,263	4,250,000	4,228,325			45		45		4,228,370		48,893	48,893	24,691	04/15/2046	2FE
30161N-AM-3	EXELON CORPORATION		05/20/2016	EXCHANGE		4,990,606	5,000,000	4,990,208	4,990,276		330		330		4,990,606				85,035	06/15/2025	2FE
30204N-AC-4	EXGEN TEXAS POWER LLC TL		06/30/2016	SCHEDULED REDEMPTION		18,003	18,003	15,360	7,950	3,234	2,700		5,934		18,003				464	09/18/2021	4FE
L3456H-AB-8	EXOPACK LLC USD	F	06/30/2016	SCHEDULED REDEMPTION		3,028	3,028	3,019	2,327	67	634		701		3,028				34	05/08/2019	4FE
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO		04/20/2016	Various		13,505,922	12,750,000	12,682,043			870		870		12,682,913		823,009	823,009	91,800	02/25/2026	2FE
30231G-AE-2	EXXON MOBIL CORP		04/06/2016	CITIGROUP GLOBAL MARKETS		991,349	1,000,000	1,000,000	1,000,000						1,000,000		(8,651)	(8,651)	2,261	03/15/2019	1FE
31428X-BF-2	FEDEX CORP		05/16/2016	JPMORGAN CHASE & CO.		8,732,220	8,500,000	8,482,660			225		225		8,482,885		249,335	249,335	42,205	04/01/2026	2FE
315292-AP-7	FERRELLGAS LP/FERRELLGAS FINANCE C		04/20/2016	DEUTSCHE BANK AG		1,699,563	1,775,000	1,739,500	1,495,438	247,973	1,353		249,326		1,744,763		(45,201)	(45,201)	93,188	01/15/2022	4FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		260,061	343,768	253,582	255,465		6,742		6,742		260,061				9,828	08/25/2036	1FM
31732F-AG-1	FILTRATION GROUP CORP TL		06/30/2016	SCHEDULED REDEMPTION		11,921	11,921	11,957	11,563	390	(32)		358		11,921				258	11/23/2020	4FE
32008D-AB-2	FIRST DATA CORP		06/24/2016	BANK OF AMERICA/MERRILL LYNCH		2,117,750	2,150,000	2,150,000	2,117,750	32,250			32,250		2,150,000		(32,250)	(32,250)	73,488	01/15/2024	4FE
32007U-BJ-7	FIRST DATA CORP 2018 NEW DOL TL		04/13/2016	EXCHANGE		8,064,170	8,072,833	8,003,961	7,957,311	105,651	1,197		106,848		8,064,159		11	11	97,739	03/23/2018	3FE
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD	F	06/17/2016	MORGAN STANLEY		1,845,000	1,800,000	1,786,505			502		502		1,787,007		57,993	57,993	44,413	06/15/2025	2FE
302445-AD-3	FLIR SYSTEMS INC		06/03/2016	JPMORGAN CHASE & CO.		6,433,087	6,374,000	6,369,602							6,369,602		63,485	63,485		06/15/2021	2FE
34529U-AF-1	FORD CREDIT AUTO OWNER TRUST ABS		05/15/2016	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,999,884	2,999,989		11		11		3,000,000				30,000	11/15/2017	1FE
34528Q-EN-0	FORDF_16-1 ABS		04/08/2016	BARCLAYS		15,028,125	15,000,000	14,995,863			210		210		14,996,073		32,052	32,052	41,067	02/15/2021	1FE
34530V-AD-1	FORDO_15-B ABS		04/04/2016	CREDIT SUISSE		19,987,500	20,000,000	19,998,400			19		19		19,998,419		(10,919)	(10,919)	33,511	11/15/2019	1FE
34531P-AG-6	FORDO_16-A ABS		04/08/2016	DEUTSCHE BANK AG		2,012,813	2,000,000	1,999,803			11		11		1,999,814		12,998	12,998	9,490	07/15/2022	1FE
03930A-AC-2	FORTESCUE METALS GROUP NEW TL	F	06/28/2016	SCHEDULED REDEMPTION		1,705,308	1,705,308	1,546,030			159,278		159,278		1,705,308				5,261	06/28/2019	3FE
34959J-AB-4	FORTIVE CORP		06/24/2016	CREDIT SUISSE		4,295,900	4,250,000	4,249,023			5		5		4,249,027		46,873	46,873	2,497	06/15/2021	2FE
34959J-AC-2	FORTIVE CORP		06/07/2016	CITIGROUP GLOBAL MARKETS		5,968,505	5,950,000	5,928,818							5,928,818		39,687	39,687		06/15/2026	2FE
34959J-AD-0	FORTIVE CORP		06/09/2016	MORGAN STANLEY		3,470,550	3,400,000	3,392,622							3,392,622		77,928	77,928		06/15/2046	2Z
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN		06/30/2016	SCHEDULED REDEMPTION		17,500	17,500	17,340	17,282	4	214		218		17,500				125	11/10/2020	4Z
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		05/25/2016	Various		2,945,170	3,700,000	2,620,250			24,646		24,646		2,644,896		300,274	300,274	99,746	03/15/2023	3FE
35803Q-AA-5	FRENSENIUS MED CARE US		05/09/2016	JEFFERIES & COMPANY, INC.		4,430,000	4,000,000	3,962,400	3,978,104		1,353		1,353		3,979,456		450,544	450,544	170,583	02/15/2021	3FE
35906A-AR-9	FRONTIER COMMUNICATIONS CORP		06/07/2016	EXCHANGE		2,130,000	2,130,000	2,130,000	2,130,000						2,130,000				132,326	09/15/2020	3FE
35906A-A#-5	FRONTIER COMMUNICATIONS TL-A		06/30/2016	SCHEDULED REDEMPTION		138,889	138,889	138,666	137,500	1,182	207		1,389		138,889				1,884	10/14/2016	3FE
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	04/19/2016	SCHEDULED REDEMPTION		618,295	618,295	607,475	613,226		5,068		5,068		618,295				2,221	04/19/2021	1FE
C3602D-AH-7	GARDA WORLD SECURITY CORP TLB	A	05/02/2016	Various		5,089	5,089	4,747	9,597	189	392		581		5,089				187	11/06/2020	3FE
36740P-AA-1	GATES GLOBAL LLC		06/23/2016	Various		3,398,110	3,835,000	3,807,350	2,761,200	1,047,415	1,045		1,048,460		3,809,660		(411,550)	(411,550)	209,282	07/15/2022	5FE
361448-AW-3	GATX CORP		06/15/2016	MARKET AXESS		1,573,781	1,620,000	1,602,779	1,604,086		695		695		1,604,780		(30,999)	(30,999)	38,025	03/30/2025	2FE
361448-AV-5	GATX CORPORATION		04/12/2016	SEAPORT GROUP		6,897,170	7,000,000	7,058,660	7,048,894		(3,164)		(3,164)		7,045,730		(148,560)	(148,560)	98,583	03/30/2020	2FE
37045V-AF-7	GENERAL MOTORS CO		06/21/2016	GOLDMAN, SACHS & CO.		1,777,600	1,600,000	1,918,000	1,912,753		(2,579)		(2,579)		1,910,174		(132,574)	(132,574)	72,778	10/02/2043	2FE
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC		06/17/2016	CITIGROUP GLOBAL MARKETS		6,478,420	6,500,000	6,466,070	6,468,793		1,373		1,373		6,470,166		8,254	8,254	243,389	01/15/2025	2FE
37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY I		04/26/2016	BARCLAYS		3,556,875	3,500,000	3,508,750	3,507,477		(285)		(285)		3,507,191		49,684	49,684	67,764	05/15/2023	2FE
74971X-AC-1	GENON ENERGY INC		05/25/2016	BANK OF AMERICA/MERRILL LYNCH		1,132,875	1,325,000	1,334,938	1,152,750	179,208	(1,917)		177,291		1,330,041		(197,166)	(197,166)	48,114	06/15/2017	5FE
36162J-AB-2	GEO GROUP INC		04/13/2016	WELLS FARGO		1,113,750	1,100,000	1,100,000							1,100,000		13,750	13,750		04/15/2026	3Z
378272-AC-2	GLENCORE FUNDING LLC	R	05/27/2016	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				42,343	05/27/2016	2FE
37951K-AF-3	GLOBAL CASH ACCESS HLDGS INC. TLB		04/27/2016	Various		1,356,143	1,462,500	1,444,111	1,325,756	88,922	30,451		119,373		1,445,129		(88,986)	(88,986)	(829)	11/25/2020	4FE
361841-AB-5	GLP CAPITAL LP		04/06/2016	CITIGROUP GLOBAL MARKETS		1,854,000	1,800,000	1,800,000	1,782,000	18,000			18,000		1,800,000		54,000	54,000	35,000	11/01/2018	3FE
38141G-VU-5	GOLDMAN SACHS & CO		05/18/2016	GOLDMAN, SACHS & CO.		8,500,680	8,500,000	8,494,475			81		81		8,494,556		6,124	6,124	17,354	04/25/2021	1FE
382550-BD-2	GOODYEAR TIRE & RUBBER		06/13/2016	CALLED @ 104.875		6,750,000	6,750,000	7,171,563	7,095,938	6,105	(53,700)		(47,595)		7,048,343		(298,343)	(298,343)	672,750	03/01/2021	3FE
382550-BF-7	GOODYEAR TIRE & RUBBER CO		05/19/2016	Various		5,150,388	5,100,000	5,100,000							5,100,000		50,388	50,388	4,912	05/31/2026	3Z
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN		04/26/2016	BANK OF AMERICA/MERRILL LYNCH		413,500	400,000	400,000	400,000						400,000		13,500	13,500	8,883	11/15/2022	3FE
389375-AJ-5	GRAY TELEVISION INC		06/08/2016	STIFEL CAPITAL MARKETS		1,123,499	1,111,000	1,111,000							1,111,000		12,499	12,499		07/15/2026	4FE
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		06/30/2016	SCHEDULED REDEMPTION		15,003	15,003	14,974	14,456	246	301		547		15,003				252	06/30/2020	4FE
398433-AJ-1	GRIFFON CORP		05/24/2016	Various		6,040,155	6,095,000	6,019,422			199		199		6,019,621		20,534	20,534	74,156	03/01/2022	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)
36228F-AA-4	GSMPS_98-1 RMBS		06/01/2016	SCHEDULED REDEMPTION		5,997	5,997	6,284	6,108	86	(197)		(111)		5,997				175	09/19/2027	1FM
36228F-AE-6	GSMPS_98-2 RMBS		05/01/2016	SCHEDULED REDEMPTION		11,654	11,654	11,704	11,879		(225)		(225)		11,654				363	05/19/2027	3FM
36228F-AK-2	GSMPS_98-3 RMBS		06/01/2016	SCHEDULED REDEMPTION		14,781	14,781	15,430	15,129		(348)		(348)		14,781				494	09/19/2027	3FM
36228F-CG-9	GSMPS_99-2 RMBS		06/01/2016	SCHEDULED REDEMPTION		23,589	23,589	24,252	23,874		(285)		(285)		23,589				920	09/19/2027	1FM
362631-AB-9	GSR_06-OA1 RMBS		06/27/2016	SCHEDULED REDEMPTION		423,132	423,132	269,572	382,362		40,770		40,770		423,132				1,200	08/25/2046	1FM
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		06/14/2016	WELLS FARGO		8,552,615	8,500,000	8,488,780			304		304		8,489,084		63,531	63,531	24,083	04/26/2021	1FE
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC		05/10/2016	JPMORGAN CHASE & CO.		10,185,250	10,000,000	9,957,800	9,957,940		191		191		9,958,131		227,119	227,119	376,833	10/15/2045	2FE
40377U-AC-8	GYMBOREE CORP INITIAL TL		05/26/2016	WELLS FARGO		1,026,667	1,333,333	863,333			13,073		13,073		876,407		150,260	150,260	6,088	02/23/2018	5Z
406216-BF-7	HALLIBURTON CO		05/12/2016	CALLED @ 101.000		5,500,000	5,500,000	5,488,725	5,489,007		770		770		5,489,777		10,223	10,223	128,838	11/15/2020	1FE
406216-BH-3	HALLIBURTON CO		05/12/2016	CALLED @ 101.000		8,000,000	8,000,000	7,993,520	7,993,630		301		301		7,993,931		6,069	6,069	214,250	11/15/2022	1FE
413627-BL-3	HARRAHS OPERATING CO INC		06/21/2016	DISTRIBUTION		22,812		22,812							22,812					06/01/2017	6FE
44930U-AE-6	HART_16-A ABS		05/19/2016	BANK OF AMERICA/MERRILL LYNCH		9,027,773	9,000,000	8,998,872			48		48		8,998,920		28,853	28,853	23,355	05/16/2022	1FE
404119-BN-8	HCA INC		04/21/2016	DEUTSCHE BANK AG		4,368,000	4,200,000	4,236,750			(878)		(878)		4,235,872		132,128	132,128	128,917	03/15/2024	3FE
404121-AC-9	HCA INC		06/27/2016	DEUTSCHE BANK AG		4,078,875	3,725,000	3,743,094	3,734,949		(1,068)		(1,068)		3,733,881		344,994	344,994	211,859	02/15/2020	3FE
42206J-AN-2	HD SUPPLY INC. TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		12,525	12,525	12,504	3,644	79	3,765		3,843		12,525				76	08/13/2021	3FE
42234U-AB-9	HEARTHSIDE FOOD SOLUTIONS TL		06/30/2016	SCHEDULED REDEMPTION		6,266	6,266	6,244	6,053	112	101		213		6,266				71	06/02/2021	4FE
42704K-AA-4	HERC SPINOFF ESCROW ISSUER LLC/HER		05/26/2016	Various		3,677,375	3,650,000	3,650,000							3,650,000		27,375	27,375		06/01/2022	4FE
42704K-AB-2	HERC SPINOFF ESCROW ISSUER LLC/HER		06/08/2016	Various		7,178,084	7,150,000	7,157,500			(11)		(11)		7,157,489		20,595	20,595	3,014	06/01/2024	4FE
42804V-AM-3	HERTZ CORP B-1 TL		06/30/2016	SCHEDULED REDEMPTION		5,203,382	5,203,382	5,216,315	3,934,868	26,003	1,242,511		1,268,514		5,203,382				66,086	03/11/2018	3FE
42824C-AL-3	HEWLETT PACKARD ENTERPRISE CO		06/14/2016	Various		14,246,940	13,500,000	13,473,270	13,474,024		1,433		1,433		13,475,457		771,483	771,483	392,058	10/15/2022	2FE
42824C-AR-0	HEWLETT PACKARD ENTERPRISE CO		04/15/2016	Various		6,995,223	7,000,000	6,995,240	6,995,253		16		16		6,995,269		(46)	(46)	232,369	10/15/2045	2FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		06/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,980	4,543	374	83		458		5,000				54	08/19/2021	3FE
429580-AD-8	HIGGINBOTHAM INSURANCE AGENCY TL		06/30/2016	SCHEDULED REDEMPTION		18,750	18,750	18,563	18,564		186		186		18,750				592	11/30/2021	4FE
43134L-AG-7	HILEX POLY (NOVOLEX HLDGS-NVLX) TL		06/14/2016	Antares Holdings LP		799,803	799,803	795,804			45		45		795,849		3,954	3,954		12/03/2021	4FE
43147D-AF-2	HILL-ROM HOLDINGS INC TLB		06/30/2016	SCHEDULED REDEMPTION		63,750	63,750	63,590	61,843		1,907		1,907		63,750				756	09/08/2022	3FE
43739E-AJ-6	HMBT_04-2 RMBS		06/27/2016	SCHEDULED REDEMPTION		43,605	43,605	43,673	43,281		324		324		43,605				243	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		06/27/2016	SCHEDULED REDEMPTION		87,922	87,922	61,751	82,624		5,297		5,297		87,922				310	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		06/27/2016	SCHEDULED REDEMPTION		405,087	405,087	313,183	333,141		71,946		71,946		405,087				1,318	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		06/27/2016	SCHEDULED REDEMPTION		350,626	350,626	219,724	231,183		119,443		119,443		350,626				1,132	11/26/2038	1FM
43534#-AA-9	HOLLANDER SLEEP PROD 2ND LIEN TL		06/13/2016	SCHEDULED REDEMPTION		138,210	138,210	136,279	129,993	6,466	1,751		8,217		138,210				6,323	10/10/2020	5
44043V-AD-0	HORIZON PHARMA INC. TLB		06/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,778			3,750		3,750		3,750					05/07/2021	3FE
404280-BA-6	HSBC BANK PLC	F	05/27/2016	Various		17,088,230	17,000,000	16,993,710			14		14		16,993,724		94,506	94,506	11,050	05/25/2023	1Z
404280-BC-2	HSBC HOLDINGS PLC	F	05/24/2016	HSBC SECURITIES, INC.		4,297,813	4,250,000	4,250,000							4,250,000		47,813	47,813		12/31/2049	1Z
40428H-PR-7	HSBC USA INC	R	05/31/2016	HSBC SECURITIES, INC.		4,982,600	5,000,000	4,995,100	4,995,867		400		400		4,996,267		(13,667)	(13,667)	87,472	03/05/2020	1FE
44701Q-BB-7	HUNTSMAN INTERNATIONAL LLC		04/13/2016	EXCHANGE		8,006,149	8,750,000	7,984,375			21,774		21,774		8,006,149				184,358	11/15/2022	4FE
44701P-AV-6	HUNTSMAN INTL LLC 2014-1 ADDL TL		06/30/2016	SCHEDULED REDEMPTION		7,406	7,406	7,247	2,653		4,752		4,752		7,406				48	10/01/2021	3FE
44701P-AY-0	HUNTSMAN INTL LLC 2016 TLB		06/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				9	04/01/2023	3FE
451102-BB-2	ICAHN ENTERPRISES LP		04/12/2016	CREDIT SUISSE		193,500	200,000	197,000	197,748		188		188		197,936		(4,436)	(4,436)	5,688	03/15/2019	3FE
45256H-AA-6	IF_01-A CMBS		06/01/2016	SCHEDULED REDEMPTION		154,235	154,235	158,543	156,297		(2,062)		(2,062)		154,235				3,331	07/25/2031	1FE
96925H-AB-8	IMG WORLDWIDE INC TL		06/30/2016	SCHEDULED REDEMPTION		12,627	12,627	12,612			16		16		12,627					05/06/2021	4FE
45256#-AB-8	IMPACT CIL PARENT CMBS		06/11/2016	SCHEDULED REDEMPTION		28,130	28,130	28,127	25,410		3		3		28,130				880	10/28/2056	2AM
44969C-AT-7	IMS HEALTH INC TERM B DOLLAR LOAN		06/30/2016	SCHEDULED REDEMPTION		5,879	5,879	5,863	5,732	134	13		147		5,879				104	03/17/2021	3FE
45672L-AB-1	INFOR US INC TRANCHE B-3 TL		06/30/2016	SCHEDULED REDEMPTION		27,707	27,707	27,737	24,896	1,691	1,119		2,810		27,707				263	06/03/2020	4FE
52078D-AG-4	INFOR US INC TRANCHE B-5 TL		06/30/2016	SCHEDULED REDEMPTION		23,074	23,074	22,954	20,767	1,282	1,026		2,307		23,074				219	06/03/2020	4FE
45673D-AE-2	INFORMATICA CORP USD DOLLAR TL		06/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,741	3,592	139	18		158		3,750				41	08/05/2022	4FE
44987C-AC-2	ING BANK NV	F	06/29/2016	Various		8,157,380	8,000,000	7,985,040	7,987,289		1,435		1,435		7,988,724		168,656	168,656	154,690	03/16/2020	1FE
45685E-AE-6	ING US INC		06/20/2016	TENDER OFFER		4,043,051	4,042,000	4,035,569	4,038,861		678		678		4,039,539		3,512	3,512	40,701	02/15/2018	2FE
45763P-AE-6	INMARSAT FINANCE PLC	F	05/13/2016	CANTOR FITZGERALD		4,026,375	4,455,000	4,354,906	4,339,491	21,104	4,779		25,883		4,365,375		(339,000)	(339,000)	110,400	05/15/2022	3FE
L5137L-AE-5	INTELSAT JACKSON B-2 TL	E	06/07/2016	MORGAN STANLEY DEAN WITTER		2,775,000	3,000,000	3,006,675	2,206,694	137,489	662,061		799,550		3,006,245		(231,245)	(231,245)	34,050	06/30/2019	4FE
45824T-AC-9	INTELSAT JACKSON HLDG	E	05/13/2016	Various		6,174,125	9,225,000	9,352,438	8,071,875	1,132,394	(8,397)		1,123,998		9,195,873		(3,021,748)	(3,021,748)	395,714	10/15/2020	5FE
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	E	05/13/2016	GOLDMAN, SACHS & CO.		2,380,800	3,720,000	3,579,420	2,920,200	673,659	4,975		678,634		3,598,834		(1,218,034)	(1,218,034)	163,112	08/01/2023	5FE
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		04/14/2016	CREDIT SUISSE		4,495,268	4,250,000	4,235,763			200		200		4,235,963		259,305	259,305	24,438	02/19/2026	1FE
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		04/07/2016	JEFFERIES & COMPANY, INC.		4,774,323	4,250,000	4,217,530			74		74		4,217,604		556,719	556,719	29,408	02/19/2046	1FE
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		06/27/2016	GOLDMAN, SACHS & CO.		2,135,000	2,000,000	2,195,000	2,130,000	61,053	(12,591)		48,463		2,178,463		(43,463)	(43,463)	102,813	08/15/2022	3FE
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		04/21/2016	Various		20,849,991	250,000	20,836,038							20,836,038		13,953	13,953			4

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)
464592-AQ-7	ISLE OF CAPRI CASINOS		06/08/2016	STIFEL CAPITAL MARKETS		1,567,500	1,500,000	1,528,589	1,525,012		(3,265)		(3,265)		1,521,746		45,754	45,754	65,604	03/15/2021	4FE
465685-AK-1	ITC HOLDINGS CORP		06/30/2016	JEFFERIES & COMPANY, INC.		5,968,445	5,950,000	5,941,968			2		2		5,941,969		26,476	26,476	537	06/30/2026	1Z
471109-AE-8	JARDEN CORP		04/15/2016	CALLED @ 103.063		23,000,000	23,000,000	22,905,000	22,924,179		(11,018)		(11,018)		22,913,161		86,839	86,839	1,291,469	11/15/2022	3FE
471109-AN-8	JARDEN CORP		04/29/2016	EXCHANGE		5,128,914	5,000,000	5,137,500	5,112,500	23,080	(6,665)		16,414		5,128,914				124,306	11/15/2023	3FE
445658-CC-9	JB HUNT TRANSPORT SERVICES INC		06/15/2016	BANK OF AMERICA/MERRILL LYNCH		3,047,880	3,000,000	2,998,710	2,999,159		119		119		2,999,279		48,601	48,601	55,000	03/15/2019	2FE
46611V-AS-4	JBS USA (BREMEN ACQ) INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,442	12,440		60		60		12,500					10/31/2022	3FE
46611V-AP-0	JBS USA LLC TLB		06/30/2016	SCHEDULED REDEMPTION		26,161	26,161	26,167	20,990	434	4,737		5,171		26,161					09/18/2020	3FE
476556-DC-6	JERSEY CENTRAL POWER & LIGHT CO		06/28/2016	GOLDMAN, SACHS & CO.		6,748,497	6,300,000	6,279,840	6,280,412		789		789		6,281,200		467,297	467,297	235,533	01/15/2026	2FE
48121C-JN-7	JP MORGAN CHASE BANK NA		06/13/2016	MATURED		2,000,000	2,000,000	1,852,172	1,989,004		10,996		10,996		2,000,000				58,750	06/13/2016	1FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2016	SCHEDULED REDEMPTION		34,605	34,605	22,249	20,745		13,860		13,860		34,605				388	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		06/01/2016	SCHEDULED REDEMPTION		161,646	161,646	129,812	115,483		46,162		46,162		161,646				3,269	07/25/2042	1FM
46630L-AJ-3	JPMAC_07-CH1 RMBS		06/01/2016	SCHEDULED REDEMPTION			247,779	31,308											5,397	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		06/01/2016	SCHEDULED REDEMPTION		26,340	26,340	19,154	18,334		8,006		8,006		26,340				538	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2016	SCHEDULED REDEMPTION		832,432	880,099	582,523	618,819		213,613		213,613		832,432				11,168	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/01/2016	SCHEDULED REDEMPTION		56,515	59,960	42,668	44,669		11,846		11,846		56,515				1,287	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		06/01/2016	SCHEDULED REDEMPTION		10,103	10,211	7,856	8,057		2,046		2,046		10,103				126	04/25/2037	1FM
46625H-KA-7	JPMORGAN CHASE & CO		06/14/2016	GOLDMAN, SACHS & CO.		908,793	900,000	900,000	900,000						900,000		8,793	8,793	18,225	01/23/2020	1FE
46625H-RT-9	JPMORGAN CHASE & CO		06/27/2016	GOLDMAN, SACHS & CO.		10,105,900	10,000,000	9,984,100			192		192		9,984,292		121,608	121,608	15,333	06/07/2021	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		150,124	150,124	125,619	119,930		30,194		30,194		150,124				1,896	11/25/2035	1FM
483007-AF-7	KAISER ALUMINUM CORP		04/28/2016	JPMORGAN CHASE & CO.		1,124,750	1,100,000	1,100,000							1,100,000		24,750	24,750		05/15/2024	1Z
485170-BA-1	KANSAS CITY SOUTHERN		06/07/2016	CITIGROUP GLOBAL MARKETS		6,004,324	5,950,000	5,919,477			172		172		5,919,649		84,675	84,675	12,396	06/01/2026	2FE
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		06/30/2016	SCHEDULED REDEMPTION		45,998	45,998	46,189	45,788	370	(159)		211		45,998				878	03/11/2021	3FE
48619M-AB-9	KAUFMAN HALL & ASSOC LLC 1ST LIEN		06/30/2016	SCHEDULED REDEMPTION		68,750	68,750	66,752	66,899	14	1,838		1,851		68,750				2,346	12/31/2020	4FE
487836-BB-3	KELLOGG CO		05/30/2016	MATURED		5,000,000	5,000,000	5,256,300	5,018,655		(18,655)		(18,655)		5,000,000				111,250	05/30/2016	2FE
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		06/30/2016	SCHEDULED REDEMPTION		1,952	1,952	1,943	1,561	12	340		352		1,952				26	07/31/2022	3FE
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		06/30/2016	SCHEDULED REDEMPTION		5,999	5,999	5,970	4,896	38	1,065		1,103		5,999				81	07/29/2022	3FE
493738-AC-2	KIA MOTORS CORP	F	06/08/2016	GOLDMAN, SACHS & CO.		8,681,050	8,500,000	8,471,185			770		770		8,471,955		209,095	209,095	31,671	04/21/2021	2FE
493738-AD-0	KIA MOTORS CORP	F	04/15/2016	Various		6,874,333	6,800,000	6,759,744							6,759,744		114,589	114,589		04/21/2026	1Z
49460Y-AY-1	KINETIC CONCEPTS INC DOLLAR TL E-1		06/16/2016	EXCHANGE		2,950,342	2,954,660	2,949,884	2,810,250	109,299	30,787		140,086		2,950,336		6	6	28,439	05/04/2018	3FE
49460Y-BC-8	KINETIC CONCEPTS INC DOLLAR TL F		06/30/2016	SCHEDULED REDEMPTION		7,387	7,387	7,376			11		11		7,387				14	11/04/2020	3FE
49865N-AE-0	KLEOPATRA HLDG 2 SCA GERMAN DOL TL	E	06/30/2016	SCHEDULED REDEMPTION		1,123	1,123	1,120	1,105	10	8		18		1,123				14	04/28/2020	4FE
49865N-AB-6	KLEOPATRA HLDGS 2 S.C.A. US DOL TL	R	06/30/2016	SCHEDULED REDEMPTION		2,627	2,627	2,622	2,585	24	19		43		2,627				33	04/28/2020	4FE
48268@-AJ-3	KPMG LLP 3.57% SERIES 2011-A SENIOR NOTE		06/10/2016	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				238,000	06/10/2016	1
50077L-AA-4	KRAFT HEINZ FOODS CO		05/25/2016	Various		10,622,131	10,625,000	10,591,425			6		6		10,591,431		30,700	30,700	5,165	06/01/2046	2FE
50077L-AC-0	KRAFT HEINZ FOODS CO		05/24/2016	BANK OF AMERICA/MERRILL LYNCH		12,523,220	12,750,000	12,694,155			13		13		12,694,168		(170,948)	(170,948)	1,063	06/01/2026	2Z
49387T-AR-7	KRONOS ACQ HLDGS (KIK CUSTOM) TL	I	06/30/2016	SCHEDULED REDEMPTION		10,000	10,000	9,762	9,651	83	266		349		10,000				150	08/26/2022	4FE
501066-AA-0	KRONOS ACQUISITION HOLDINGS INC	I	05/20/2016	BARCLAYS		6,882,105	7,200,000	6,419,440	4,446,000	271,395	20,905		292,299		6,453,299		428,806	428,806	441,580	08/15/2023	5FE
493268-BY-1	KSLT_04-A ABS		04/27/2016	SCHEDULED REDEMPTION		1,289,316	1,289,316	1,201,482	1,256,874		32,442		32,442		1,289,316				5,055	10/28/2041	1FE
493268-CJ-3	KSLT_05-A ABS		06/27/2016	SCHEDULED REDEMPTION		1,574,776	1,574,776	1,346,433	1,474,751		100,025		100,025		1,574,776				7,610	06/28/2038	1FE
49327H-AG-0	KSLT_06-A ABS		06/27/2016	SCHEDULED REDEMPTION		616,605	616,605	406,959	527,144		89,461		89,461		616,605				2,886	09/27/2035	1FE
493268-AU-0	KSLT_99-B ABS		05/25/2016	SCHEDULED REDEMPTION		903,852	903,852	700,353	807,840		96,012		96,012		903,852				5,620	11/25/2036	1FE
501797-AJ-3	L BRANDS INC		06/14/2016	BANK OF AMERICA/MERRILL LYNCH		3,206,250	3,000,000	3,210,000	3,180,000	28,507	(10,413)		18,095		3,198,095		8,156	8,156	113,438	10/15/2023	3FE
501797-AL-8	L BRANDS INC		04/18/2016	Various		8,576,125	7,850,000	7,850,000							7,850,000		726,125	726,125	254,618	11/01/2035	3FE
501797-AM-6	L BRANDS INC		06/28/2016	SUSQUEHANNA FINANCIAL GROUP LLLP		1,492,500	1,500,000	1,500,000							1,500,000		(7,500)	(7,500)	4,219	07/01/2036	3FE
512807-AP-3	LAM RESEARCH CORP		05/25/2016	Various		8,575,735	8,500,000	8,478,240							8,478,240		97,495	97,495		06/15/2026	2FE
512807-AQ-1	LAM RESEARCH CORP		06/17/2016	Various		8,642,522	8,500,000	8,474,245			54		54		8,474,299		168,223	168,223	4,909	06/15/2023	2FE
51509G-AB-9	LANDS END TLB		06/30/2016	Various		1,700,935	2,005,102	1,649,196			1,899		1,899		1,651,095		49,840	49,840	4,979	04/02/2021	4FE
517830-AL-2	LAS VEGAS SANDS LLC TLB		06/27/2016	SCHEDULED REDEMPTION		13,882	13,882	13,856	4,979	47	8,856		8,902		13,882				74	12/19/2020	2FE
524ESC-S6-8	LEHMAN BROTHERS HOLDINGS INC		05/25/2016	Various		1,764,489	20,825,482	1,535,879	1,535,879		80,995		80,995		1,616,874		147,615	147,615		10/31/2017	6Z
525ESC-IB-7	LEHMAN BROTHERS HOLDINGS INC		06/10/2016	Various		7,504,738	81,625,249	6,019,862		6,019,862	421,715		6,441,578		6,441,578		1,063,161	1,063,161		12/31/2017	6*
526057-BU-7	LENNAR CORP		04/05/2016	RBC DOMINION SECURITIES		3,895,313	3,750,000	3,759,375	3,757,795		(500)		(500)		3,757,294		138,018	138,018	67,031	11/15/2019	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)
64029B-AD-0	LES ALIMENTS MULTIBAR INC. TLA2	A	04/01/2016	SCHEDULED REDEMPTION		11,973	11,973	11,869	59		11,914		11,914		11,973				12	12/23/2021	4FE
527298-BJ-1	LEVEL 3 FINANCING INC		05/27/2016	EXCHANGE		11,158,791	11,000,000	11,175,000	11,055,000	116,057	(12,266)		103,791		11,158,791				318,618	01/15/2024	4FE
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		13,864	13,864	13,836	13,400	229	235		464		13,864				217	04/09/2021	4FE
53186*-AA-3	LIFE EXTENSION INST. (BABSON)		06/30/2016	SCHEDULED REDEMPTION		39,063	39,063	38,574			488		488		39,063				342	02/18/2022	4
50218K-AB-4	LIFE TIME FITNESS INC CLS DATE TL		06/30/2016	SCHEDULED REDEMPTION		1,259	1,259	1,247			13		13		1,259				1	06/10/2022	4FE
53219L-AK-5	LIFEPOINT HOSPITALS INC		06/13/2016	CALLED @ 103.313		8,100,000	8,100,000	8,372,750	8,150,106		(7,772)		(7,772)		8,142,333		(42,333)	(42,333)	643,991	10/01/2020	3FE
532716-AR-8	LIMITED BRANDS INC		06/14/2016	BANK OF AMERICA/MERRILL LYNCH		3,472,500	3,000,000	3,560,000	3,267,338		(32,755)		(32,755)		3,234,583		237,917	237,917	128,917	06/15/2019	3FE
532716-AU-1	LIMITED BRANDS INC		06/14/2016	BANK OF AMERICA/MERRILL LYNCH		2,145,000	2,000,000	2,130,000	2,125,000	3,433	(8,528)		(5,095)		2,119,905		25,095	25,095	94,375	02/15/2022	3FE
53803H-AG-5	LIVE NATION ENTERTAINMENT TLB-1		06/30/2016	SCHEDULED REDEMPTION		12,277	12,277	12,333	5,866	55	6,356		6,411		12,277				109	08/17/2020	3FE
53944V-AB-5	LLOYDS BANK PLC	F	06/29/2016	Various		18,109,080	18,000,000	17,994,960	17,996,237		450		450		17,996,687		112,393	112,393	329,588	09/05/2019	1FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		06/01/2016	SCHEDULED REDEMPTION		305,344	314,175	263,234	256,460		48,883		48,883		305,344				8,272	01/25/2036	1FM
539830-BG-3	LOCKHEED MARTIN CORP		06/28/2016	BARCLAYS		9,502,830	9,000,000	8,942,490	8,943,244		3,627		3,627		8,946,871		555,959	555,959	168,950	01/15/2023	2FE
548661-DN-4	LOWE S COMPANIES INC		04/15/2016	JEFFERIES & COMPANY, INC.		4,239,333	4,250,000	4,226,370							4,226,370		12,963	12,963		04/15/2046	1Z
548661-DB-0	LOWES COMPANIES INC		06/15/2016	DEUTSCHE BANK AG		19,043,890	19,000,000	19,000,000	19,000,000						19,000,000		43,890	43,890	100,460	09/10/2019	1FE
50212X-AS-5	LPL HLDGS INC TERM LOAN		03/31/2016	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,475		25		25		2,500				29	11/21/2022	3FE
50245D-AC-5	LW BUYER LLC (LIQUIDWEB) 1ST LIEN		06/30/2016	SCHEDULED REDEMPTION		50,000	50,000	49,884	49,626	134	241		374		50,000				1,390	07/01/2021	4Z
554276-AE-5	MACDERMID INC TLB		06/30/2016	SCHEDULED REDEMPTION		2,564	2,564	2,401			163		163		2,564				45	06/07/2020	4FE
554276-AL-9	MACDERMID INC TLB2 (PLATFORM)		06/30/2016	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,194	33	23		56		1,250				23	06/07/2020	4FE
554276-AM-7	MACDERMID INC TLB3		06/30/2016	SCHEDULED REDEMPTION		7,500	7,500	7,356	7,244	89	167		256		7,500				140	06/05/2020	4FE
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE	E	06/15/2016	OPPENHEIMER & CO., INC.		800,250	825,000	825,000	794,063	30,938			30,938		825,000		(24,750)	(24,750)	27,371	04/15/2020	4FE
L6232U-AB-3	MALLINCKRODT INTL FIN INITIAL TL	E	06/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,370	75	55		130		2,500				21	03/19/2021	3FE
56356X-AC-3	MANITOWOC FOOD SVC TLB		06/24/2016	SCHEDULED REDEMPTION		38,462	38,462	37,692			769		769		38,462				166	03/03/2023	4FE
571903-AR-4	MARRIOTT INTERNATIONAL INC		06/21/2016	JPMORGAN CHASE & CO.		8,492,775	8,500,000	8,464,895			227		227		8,465,122		27,653	27,653	7,603	01/15/2022	2Z
571903-AS-2	MARRIOTT INTERNATIONAL INC		06/08/2016	Various		12,723,863	12,750,000	12,707,543			30		30		12,707,572		16,290	16,290	3,320	06/15/2026	2FE
574599-BD-7	MASCO CORP		04/15/2016	CALLED @ 102.560		2,725,000	2,725,000	2,803,344	2,737,025		(4,530)		(4,530)		2,732,496		(7,496)	(7,496)	158,774	10/03/2016	3FE
574599-BK-1	MASCO CORP		06/17/2016	CREDIT SUISSE		6,046,688	5,950,000	5,929,532			987		987		5,930,519		116,169	116,169	54,955	04/01/2021	3FE
574599-BL-9	MASCO CORP		06/16/2016	JEFFERIES & COMPANY, INC.		4,397,943	4,250,000	4,229,770			423		423		4,230,193		167,750	167,750	48,550	04/01/2026	3FE
57665R-AD-8	MATCH GROUP INC		05/24/2016	JPMORGAN CHASE & CO.		737,688	725,000	725,000							725,000		12,688	12,688		06/01/2024	1Z
58013M-EX-8	MCDONALDS CORPORATION		04/11/2016	BANK OF AMERICA/MERRILL LYNCH		17,671,550	17,000,000	16,968,550	16,968,911		1,671		1,671		16,970,582		700,968	700,968	160,867	12/09/2020	2FE
580638-AC-8	MCGRAW-HILL GLOBAL EDUCATION HOLDI		04/28/2016	CREDIT SUISSE		1,475,375	1,450,000	1,450,000							1,450,000		25,375	25,375		05/15/2024	1Z
582839-AJ-5	MEAD JOHNSON NUTRITION CO		04/08/2016	CREDIT SUISSE		13,936,590	13,500,000	13,486,770	13,487,164		696		696		13,487,860		448,730	448,730	180,000	11/15/2020	2FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	F	06/30/2016	Various		780,447	906,447	883,973	452,445	46,083	385,948		432,031		884,475		(104,028)	(104,028)	126	08/13/2021	4FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		02/01/2016	Various					3,488,248		1,026		1,026							04/01/2023	4FE
58446V-AL-5	MEDIACOM BROADBAND LLC		02/03/2016	Various					721,875	31,066	(84)		30,982							04/15/2021	4FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		06/30/2016	Various		5,019,407	5,020,657	5,012,943	4,898,175	89,312	26,178		115,490		5,013,664		5,743	5,743	92,313	01/29/2021	3FE
585055-BJ-4	MEDTRONIC INC		06/15/2016	DEUTSCHE BANK AG		10,107,600	10,000,000	10,000,000	10,000,000						10,000,000		107,600	107,600	71,825	03/15/2020	1FE
991354-9A-1	MERCY HOUSING LAKEFRONT		06/01/2016	MATURED		400,000	400,000	371,704		399,703	297		400,000		400,000				4,067	06/01/2016	6*
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		05/25/2016	DISTRIBUTION		17											17	17		05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		05/23/2016	DISTRIBUTION		12											12	12		05/22/2027	1AM
590188-4M-7	MERRILL LYNCH & CO		05/16/2016	MATURED		1,000,000	1,000,000	816,032	987,657		12,343		12,343		1,000,000				30,250	05/16/2016	2FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		06/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750				15	04/25/2023	4FE
55301H-AM-4	MGM RESORTS INTERNATIONAL TLA		04/25/2016	SCHEDULED REDEMPTION		6,698,077	6,698,077	6,684,078	3,919,542	18,346	2,760,189		2,778,535		6,698,077				33,157	12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TLB		04/25/2016	SCHEDULED REDEMPTION		2,358,607	2,358,607	2,355,453	1,000,262	13,829	1,344,517		1,358,346		2,358,607				12,827	12/20/2019	3FE
61913P-AZ-5	MHL_05-4 RMBS		06/25/2016	SCHEDULED REDEMPTION		305,560	305,560	194,788	202,895		102,665		102,665		305,560				1,017	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		06/27/2016	SCHEDULED REDEMPTION		112,500	136,070	19,417	18,731		93,769		93,769		112,500				482	04/25/2036	1FM
594088-AK-2	MICHAELS STORES INC INCREM 2014 TL		04/29/2016	SCHEDULED REDEMPTION		3,750	3,750	3,733	3,720	14	16		30		3,750				76	01/28/2020	3FE
594088-AJ-5	MICHAELS STORES INC TL-B		04/29/2016	SCHEDULED REDEMPTION		5,000	5,000	5,000	4,950	50			50		5,000				95	01/28/2020	3FE
595112-BD-4	MICRON TECHNOLOGY INC		05/26/2016	MORGAN STANLEY		9,570,000	12,000,000	11,958,125	10,770,000	1,190,624	1,642		1,192,266		11,962,266		(2,392,266)	(2,392,266)	506,771	08/01/2023	3FE
595112-BH-5	MICRON TECHNOLOGY INC		06/14/2016	MORGAN STANLEY		3,291,610	3,188,000	3,188,000							3,188,000		103,610	103,610	33,873	09/15/2023	2FE
59514U-AW-8	MICROSEMI CORP TERM LOAN B		06/29/2016	SCHEDULED REDEMPTION		1,474,059	1,474,059	1,442,307			31,752		31,752		1,474,059				5,393	01/15/2023	3FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC. TERM L		06/30/2016	SCHEDULED REDEMPTION		3,713	3,713	3,699	3,505	195	13		208		3,713				85	10/12/2020	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)
60682V-AD-2	MITSUBISHI UFJ TRUST & BANKING COR	F	06/27/2016	MITSUBISHI UFJ SECURITIES (USA)		5,635,850	5,500,000	5,495,655	5,495,819		409		409		5,496,228		139,622	139,622	101,620	10/19/2020	1FE
55314N-AD-6	MKS INSTRUMENTS TL-B		05/10/2016	BARCLAYS BANK		1,001,250	1,000,000	990,000			3		3		990,003		11,247	11,247	132	04/19/2023	3Z
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		40,275	41,511	31,377	32,257		9,045		9,045		40,275				568	09/25/2035	1FM
60740F-AL-9	MOBILE MINI INC		05/05/2016	Various		2,229,144	2,200,000	2,200,000							2,200,000		29,144	29,144	236	07/01/2024	1Z
60871R-AG-5	MOLSON COORS BREWING CO		06/29/2016	Various		12,750,510	12,750,000	12,730,238							12,730,238		20,273	20,273		07/15/2026	2FE
60871R-AH-3	MOLSON COORS BREWING CO		06/29/2016	Various		12,876,650	12,750,000	12,668,018							12,668,018		208,633	208,633		07/15/2046	2FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		06/30/2016	SCHEDULED REDEMPTION		11,263	11,263	11,307	10,258	1,036	(32)		1,004		11,263				242	03/27/2020	4FE
611662-BM-8	MONSANTO CO		04/15/2016	MATURED		10,000,000	10,000,000	9,978,700	9,998,691		1,309		1,309		10,000,000				137,500	04/15/2016	2FE
61166W-AT-8	MONSANTO COMPANY		06/27/2016	CREDIT SUISSE		9,358,599	9,062,000	9,041,792	9,045,699		1,364		1,364		9,047,063		311,536	311,536	238,821	07/15/2021	1FE
61746B-EA-0	MORGAN STANLEY		05/18/2016	MORGAN STANLEY		16,902,420	17,000,000	16,942,880			958		958		16,943,838		(41,418)	(41,418)	37,778	04/21/2021	1FE
61746B-EB-8	MORGAN STANLEY		06/15/2016	MORGAN STANLEY		8,521,165	8,500,000	8,500,000							8,500,000		21,165	21,165	28,827	04/21/2021	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		06/01/2016	SCHEDULED REDEMPTION		63,629	63,629	41,757	42,215		21,414		21,414		63,629				1,065	05/25/2052	1FM
553283-AB-8	MPH ACQUISITION HOLDINGS LLC		05/25/2016	CITIGROUP GLOBAL MARKETS		236,900	230,000	230,000							230,000		6,900	6,900		06/01/2024	1Z
55328H-AB-7	MPH ACQUISITION MULTIPLAN TL		06/07/2016	SCHEDULED REDEMPTION		3,460,876	3,460,876	3,444,209	3,362,829	81,979	16,067		98,047		3,460,876				55,372	03/31/2021	4FE
61748H-EF-4	MSM_04-8AR RMBS		06/01/2016	SCHEDULED REDEMPTION		209,935	209,935	146,430	147,042		62,893		62,893		209,935				2,709	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		06/25/2016	SCHEDULED REDEMPTION		5,085	5,085	1,038	1,477		3,608		3,608		5,085				8	02/26/2052	1FM
61751J-AF-8	MSM_07-6XS RMBS		06/27/2016	SCHEDULED REDEMPTION		133,622	133,622	87,112	116,050		17,572		17,572		133,622				340	02/25/2047	1FM
55377G-AE-3	MTL PUBLISHING (EMI/SONY) TL B-3		06/30/2016	SCHEDULED REDEMPTION		8,758	8,758	8,703	3,531	45	5,182		5,227		8,758				89	08/19/2022	3FE
57165L-AA-2	MVCOT_10-1A ABS		06/20/2016	SCHEDULED REDEMPTION		561,394	561,394	569,485	566,935		(5,540)		(5,540)		561,394				9,238	10/20/2032	1FE
628530-AW-7	MYLAN INC		06/24/2016	MATURED		19,000,000	19,000,000	18,988,985	18,978,965		21,035		21,035		19,000,000				171,000	06/24/2016	2FE
62854A-AD-6	MYLAN NV	E	06/03/2016	JPMORGAN CHASE & CO.		4,246,308	4,250,000	4,217,318							4,217,318		28,991	28,991		06/15/2026	2FE
62854A-AG-9	MYLAN NV	E	06/02/2016	Various		6,481,503	6,375,000	6,373,980							6,373,980		107,523	107,523		06/15/2046	2FE
65478U-AE-9	NAROT_16-A ABS		05/19/2016	BANK OF AMERICA/MERRILL LYNCH		12,495,117	12,500,000	12,489,258			490		490		12,489,748		5,369	5,369	38,094	07/15/2022	1FE
631103-AG-3	NASDAQ INC		06/02/2016	CANTOR FITZGERALD		2,131,736	2,125,000	2,123,003							2,123,003		8,734	8,734		06/30/2026	1Z
63859U-BC-6	NATIONWIDE BUILDING SOCIETY	F	06/28/2016	Various		12,109,860	12,000,000	11,996,040	11,996,753		384		384		11,997,137		112,723	112,723	266,268	01/21/2020	1FE
628782-AJ-3	NBTY INC		04/26/2016	Various		2,212,120	2,200,000	2,200,000							2,200,000		12,120	12,120		05/15/2021	5Z
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		06/01/2016	SCHEDULED REDEMPTION		108,676	108,676	77,128	61,995		46,681		46,681		108,676				1,764	10/25/2042	1FM
63543V-AC-7	NCSLT_06-3 ABS		06/27/2016	SCHEDULED REDEMPTION		2,027,345	2,027,345	1,672,559	1,949,794		77,550		77,550		2,027,345				5,608	10/25/2027	4AM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2016	SCHEDULED REDEMPTION		21,501	21,998	2,301	4,267	1,185	17,066		18,251		21,501				1,056	05/01/2041	6*
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2016	Various		20,804	34,312	573			15,487		15,487		15,487		5,317	5,317	2,342	10/01/2050	6FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		06/01/2016	Various		6,646	13,979	9,231	9,773	30	(3,145)		(3,116)		6,646				308	10/01/2041	6*
64021S-AC-3	NEIMAN MARCUS GROUP INC. TERM LOAN		04/24/2014	INTRA-CO. XFER (BOOKTO, ALL LEVELS)															(1,000)	10/25/2020	4FE
64110L-AG-1	NETFLIX INC		04/19/2016	MORGAN STANLEY		4,176,400	3,940,000	4,030,912	4,020,038	5,390	(2,596)		2,794		4,022,832		153,568	153,568	145,370	03/01/2024	4FE
64110L-AJ-5	NETFLIX INC		04/19/2016	Various		8,612,500	8,125,000	8,361,554			(6,712)		(6,712)		8,354,842		257,658	257,658	232,127	02/15/2022	4FE
64119D-AB-1	NETSMART TECHNOLOGIES TL		06/07/2016	UNION BANK OF SWITZERLAND		997,500	1,000,000	990,000			85		85		990,085		7,415	7,415	(122)	04/19/2023	4FE
64126X-AC-6	NEUSTAR INC		06/28/2016	BANK OF AMERICA/MERRILL LYNCH		1,589,760	1,728,000	1,533,240	1,384,128	159,922	10,547		170,469		1,554,597		35,163	35,163	74,736	01/15/2023	4FE
64753U-AB-4	NEW MILLENNIUM CLOSING TL		06/30/2016	SCHEDULED REDEMPTION		3,592	3,592	3,068	3,053	2	536		539		3,592				91	12/21/2020	4Z
649322-AC-8	NEW YORK PRESBYTERIAN HOS		06/24/2016	Various		4,369,857	4,250,000	4,249,873							4,249,873		119,984	119,984	210	08/01/2036	1Z
649322-AD-6	NEW YORK PRESBYTERIAN HOS		06/23/2016	Various		4,395,022	4,250,000	4,249,830							4,249,830		145,192	145,192		08/01/2056	1Z
649322-AE-4	NEW YORK PRESBYTERIAN HOS		06/22/2016	Various		3,481,119	3,400,000	3,399,796							3,399,796		81,323	81,323		08/01/2116	1Z
650116-AV-8	NEW YORK TRANSN DEV CORP SPL F		05/18/2016	CITIGROUP GLOBAL MARKETS		1,718,595	1,500,000	1,705,995							1,705,995		12,600	12,600		01/01/2050	1Z
651229-AV-8	NEWELL RUBBERMAID INC		06/30/2016	Various		15,153,268	14,512,000	14,507,501			107		107		14,507,608		645,660	645,660	105,492	04/01/2023	2FE
65339K-AL-4	NEXTERA ENERGY CAPITAL HOLD INC		06/15/2016	GOLDMAN, SACHS & CO.		4,589,190	4,500,000	4,492,125	4,494,364		687		687		4,495,051		94,139	94,139	82,500	09/15/2019	2FE
65409Y-AZ-8	NIELSEN FINANCE LLC CLASS B-2 TL		04/11/2016	SCHEDULED REDEMPTION		8,890	8,890	8,881	8,882		9		9		8,890				128	04/15/2021	3FE
65441C-AB-9	NINE WEST HOLDINGS INC TL		06/30/2016	SCHEDULED REDEMPTION		18,154	18,154	11,243			6,911		6,911		18,154					10/08/2019	4FE
65504L-AN-7	NOBLE HOLDING INTERNATIONAL LTD	E	06/29/2016	Various		7,379,949	9,250,000	9,224,100	9,225,635		857		857		9,226,492		(1,846,543)	(1,846,543)	393,930	04/01/2025	4FE
65535H-AG-4	NOMURA HOLDINGS INC	F	06/14/2016	Market Axess		2,544,925	2,500,000	2,485,075	2,490,158		1,356		1,356		2,491,514		53,411	53,411	51,181	03/19/2019	2FE
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL		05/31/2016	SCHEDULED REDEMPTION		12,626	12,626	12,629	12,295	334	(3)		331		12,626					03/31/2021	4FE
67000X-AL-0	NOVELIS INC	A	04/18/2016	CREDIT SUISSE		4,217,813	4,125,000	3,990,313	1,945,000	80,889	6,248		87,136		3,992,449		225,364	225,364	120,914	12/15/2017	4FE
67000X-AM-8	NOVELIS INC	A	06/07/2016	JANNEY MONTGOMERY SCOTT LLC		5,270,823	5,025,000	4,828,200	2,752,500	155,930	12,112		168,042		4,839,979		430,844	430,844	213,737	12/15/2020	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)
67001B-AQ-6	NOVELIS INC. INITIAL TERM LOAN	A	06/30/2016	SCHEDULED REDEMPTION		17,432	17,432	17,164	8,225	380	6,516		6,896		17,432				170	06/02/2022	3FE
629377-BN-1	NRG ENERGY INC		06/07/2016	TENDER OFFER		2,128,480	2,008,000	2,289,120	2,093,340	63,800	(29,003)		34,798		2,128,138		342	342	133,118	01/15/2018	4FE
629377-BS-0	NRG ENERGY INC		05/25/2016	TENDER OFFER		488,738	483,000	530,093	452,813	55,214	(6,152)		49,062		501,874		(13,136)	(13,136)	20,075	05/15/2021	4FE
67053N-AB-0	NUMERICABLE (YPSO) DOLLAR TLB2		04/15/2016	Various		5,036,759	5,045,434	5,049,166	3,938,540	166,290	936,800		1,103,089		5,041,629		(4,870)	(4,870)	46,649	05/21/2020	4FE
67053N-AC-8	NUMERICABLE (YPSO) DOLLAR TLB1		04/15/2016	Various		5,821,925	5,831,953	5,836,267	4,550,901	192,145	1,078,711		1,270,857		5,821,758		168	168	53,920	05/21/2020	4FE
67054L-AA-5	NUMERICABLE GROUP SA	F	05/15/2016	CALLED @ 103.656		12,750,000	12,750,000	12,843,750	11,642,372	168,842	(8,297)		160,545		12,792,917		(42,917)	(42,917)	932,312	05/15/2019	4FE
67054K-AA-7	NUMERICABLE SFR SA	F	04/25/2016	Various		7,333,125	7,250,000	7,250,000							7,250,000		83,125	83,125	18,284	05/01/2026	4FE
67059G-AJ-2	NUSIL TECHNOLOGY LLC TRANCHE B TL		06/30/2016	SCHEDULED REDEMPTION		625	625	613			13		13		625				5	04/05/2019	4FE
N5945L-AN-5	NXP B.V. TLB	E	06/30/2016	SCHEDULED REDEMPTION		4,642,993	4,642,993	4,632,335	2,304,239		11,454		11,454		4,642,993				55,909	12/07/2020	2FE
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN		04/01/2016	SCHEDULED REDEMPTION		7,738	7,738	7,663	7,661	1	77		77		7,738				44	12/27/2021	4FE
674599-BX-2	OCCIDENTAL PETROLEUM COR		06/01/2016	MATURED		1,000,000	1,000,000	992,920	999,521		479		479		1,000,000				20,625	06/01/2016	1FE
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		04/07/2016	CITIGROUP GLOBAL MARKETS		2,159,867	2,126,000	2,109,502			6		6		2,109,508		50,359	50,359	2,079	04/15/2046	1FE
677050-AL-0	OGLETHORPE POWER CORP		05/05/2016	MIZUHO SECURITIES USA INC.		4,255,695	4,250,000	4,180,725			60		60		4,180,785		74,910	74,910	9,533	04/01/2046	1FE
677415-CL-3	OHIO POWER COMPANY - IBC		06/01/2016	MATURED		4,000,000	4,000,000	3,816,741	3,987,481		12,519		12,519		4,000,000				120,000	06/01/2016	2FE
68268N-AH-6	ONEOK PARTNERS LP		04/20/2016	WELLS FARGO		12,646,113	12,790,000	12,908,563	12,835,978		(8,209)		(8,209)		12,827,769		(181,657)	(181,657)	144,953	10/01/2017	2FE
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		06/30/2016	SCHEDULED REDEMPTION		26,261	26,261	26,311	22,180	2,676	1,405		4,081		26,261				332	06/07/2019	4FE
683715-AB-2	OPEN TEXT CORP	A	05/25/2016	Various		2,565,675	2,534,000	2,534,000							2,534,000		31,675	31,675		06/01/2026	3FE
68389X-AR-6	ORACLE CORP		06/15/2016	DEUTSCHE BANK AG		15,106,050	15,000,000	15,000,000	15,000,000						15,000,000		106,050	106,050	113,325	01/15/2019	1FE
68389X-BH-7	ORACLE CORPORATION		06/29/2016	BANK OF AMERICA/MERRILL LYNCH		4,269,125	4,250,000	4,249,363							4,249,363		19,763	19,763		07/15/2036	1Z
68389X-BJ-3	ORACLE CORPORATION		06/29/2016	JPMORGAN CHASE & CO.		4,284,595	4,250,000	4,249,235							4,249,235		35,360	35,360		07/15/2046	1FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		06/10/2016	SCHEDULED REDEMPTION		350,727	350,727	350,707	350,715		12		12		350,727				5,710	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		06/10/2016	SCHEDULED REDEMPTION		219,204	219,204	219,162	219,179		26		26		219,204				5,038	03/10/2027	2AM
68557N-AB-9	ORBITAL ATK INC		05/19/2016	EXCHANGE		5,064,710	5,000,000	5,070,000	5,030,000	38,729	(4,019)		34,710		5,064,710				175,694	10/01/2023	3FE
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC. TL		04/01/2016	SCHEDULED REDEMPTION		8,712	8,712	8,649	4,073	695	3,944		4,639		8,712				106	06/30/2021	4FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		05/01/2016	SCHEDULED REDEMPTION		46,377	46,377	38,256	35,051		11,326		11,326		46,377				922	01/25/2042	1FM
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL		06/30/2016	SCHEDULED REDEMPTION		9,016	9,016	8,940	7,961	130	925		1,054		9,016				125	12/31/2020	4
701885-AB-1	PARSLEY ENERGY LLC		05/24/2016	CREDIT SUISSE		354,375	350,000	350,000							350,000		4,375	4,375		06/01/2024	1Z
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		06/14/2016	KEYCORP		600,846	600,000	600,000	600,000						600,000		846	846	20,013	02/15/2025	2FE
705012-AA-0	PEARSON FUNDING TWO	F	05/17/2016	MATURED		8,000,000	8,000,000	8,162,960	8,012,150		(12,150)		(12,150)		8,000,000				160,000	05/17/2016	2FE
70757R-AB-4	PENN PRODUCTS TERMINALS TLB		05/31/2016	SCHEDULED REDEMPTION		41,667	41,667	41,475	38,841	2,510	315		2,825		41,667				466	04/13/2022	3FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		06/30/2016	SCHEDULED REDEMPTION		120,988	120,988	119,828	119,750	162	1,076		1,238		120,988				3,517	12/16/2021	4
71376L-AB-6	PERFORMANCE FOOD GROUP INC		05/20/2016	Various		1,472,678	1,450,000	1,450,000							1,450,000		22,678	22,678	979	06/01/2024	4Z
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	E	06/21/2016	SUNTRUST INVESTMENT SERVICES, INC.		885,751	850,000	847,884			49		49		847,933		37,818	37,818	10,743	03/15/2026	2FE
71677H-AF-2	PET SMART INC TL		04/29/2016	SCHEDULED REDEMPTION		27,475	27,475	27,601	11,173	379	15,923		16,302		27,475				195	03/11/2022	3FE
71579U-AB-1	PETCO ANIMAL SUPPLIES TLB1		04/29/2016	SCHEDULED REDEMPTION		7,500	7,500	7,350			150		150		7,500				87	01/26/2023	4FE
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		06/30/2016	SCHEDULED REDEMPTION		33,495	33,495	33,195	32,726	246	523		770		33,495				466	08/19/2020	5
717081-DM-2	PFIZER INC		06/15/2016	BANK OF AMERICA/MERRILL LYNCH		2,768,510	2,550,000	2,587,970	2,587,565		(1,852)		(1,852)		2,585,713		182,797	182,797	51,779	05/15/2024	1FE
47009Y-AF-4	PHARMACEUTICAL PRODUCT (JAGUAR) TL		06/30/2016	SCHEDULED REDEMPTION		16,927	16,927	16,849	16,337	425	165		590		16,927				182	08/18/2022	4FE
69336Q-AC-6	PHMMC_07-4 RMBS		06/01/2016	SCHEDULED REDEMPTION		186,994	186,994	182,288	185,172		1,821		1,821		186,994				5,035	08/15/2037	1FM
718172-BS-7	PHILIP MORRIS INTERNATIONAL INC		06/01/2016	CITIGROUP GLOBAL MARKETS		39,909,636	40,000,000	39,668,800			17,647		17,647		39,686,447		223,189	223,189	209,280	02/25/2021	1FE
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC		06/30/2016	Various		8,121,569	8,000,000	7,935,600			1,682		1,682		7,937,282		184,287	184,287	65,918	02/25/2026	1FE
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC ABS		05/26/2016	Various		6,710,839	6,376,000	6,808,102			(376)		(376)		6,807,726		(96,887)	(96,887)	12,044	11/10/2044	1FE
718546-AL-8	PHILLIPS 66		04/18/2016	MORGAN STANLEY		5,209,700	5,000,000	4,904,950	4,906,546		449		449		4,906,995		302,705	302,705	105,625	11/15/2044	2FE
720186-E*-2	PIEDMONT NATURAL GAS CO., INC. 2.92% SEN		06/06/2016	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				150,056	06/06/2016	1
72165N-AV-1	PILOT TRAVEL CENTERS LLC TLB		06/30/2016	SCHEDULED REDEMPTION		8,728	8,728	8,684			44		44		8,728				19	05/25/2023	3FE
72165N-AU-3	PILOT TRAVEL CENTERS REFI TLB		05/25/2016	SCHEDULED REDEMPTION		3,491,250	3,491,250	3,489,230	2,438,040	4,385	1,048,825		1,053,210		3,491,250				31,249	10/01/2021	3FE
723456-AS-8	PINNACLE ENTERTAINMENT INC		04/28/2016	CALLED @ 106.139		8,900,000	8,900,000	8,918,643	8,913,657		(1,121)		(1,121)		8,912,536		(12,536)	(12,536)	967,136	08/01/2021	3FE
730200-AD-7	PINNACLE ENTERTAINMENT TLB (PNK)		05/20/2016	Various		500,000	500,000	498,750			34		34		498,784		1,216	1,216	12	04/28/2023	3Z
72347N-AP-5	PINNACLE FOODS FINANCE TLI		06/30/2016	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250				12	01/13/2023	3FE
723787-AL-1	PIONEER NATURAL RESOURCES CO		04/06/2016	BARCLAYS		8,479,090	8,500,000	8,478,750	8,479,002		1,067		1,067		8,480,070		(980)	(980)	101,008	01/15/2021	2FE
00190N-AB-5	PODS (APLPD) 1ST LIEN INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		11,920	11,920	11,902	7,572	147	1,697		1,845		11,920					02/02/2022	4FE
73179Y-AE-7	POLYONE CORP INITIAL TLB1		06/30/2016	SCHEDULED REDEMPTION		21,197	21,197	21,265	21,178	87	(68)		19		21,197				343	11/11/2022	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)
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		06/30/2016	SCHEDULED REDEMPTION		10,000	10,000	9,980	9,579	275	146		421		10,000				120	08/02/2021	4FE
73934@-AA-4	POWER STOP LLC TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		46,875	46,875	46,461	45,395	467	1,013		1,480		46,875				652	05/29/2021	4
69352J-AN-7	PPL ENERGY SUPPLY LLC		04/29/2016	CITIGROUP GLOBAL MARKETS		1,369,375	1,750,000	1,155,525	132,773	68,801	12,954		81,755		1,169,443		199,932	199,932	30,640	12/15/2021	4FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		05/12/2016	DISTRIBUTION		45											45	45		08/14/2026	1AM
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		05/17/2016	DISTRIBUTION		9											9	9		11/15/2026	1AM
693522-AG-9	PQ CORP		04/27/2016	CITIGROUP GLOBAL MARKETS		2,266,000	2,200,000	2,200,000							2,200,000		66,000	66,000		11/15/2022	1Z
74166M-AA-4	PRIME SECURITY SERVICES BORROWER L		04/21/2016	STIFEL CAPITAL MARKETS		2,274,773	2,222,000	2,222,000							2,222,000		52,773	52,773		05/15/2023	4FE
03765V-AC-4	PRIME SECURITY SVCS 1ST LIEN		03/31/2016	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,441	47	12		59		2,500				65	07/01/2021	4FE
744320-AV-4	PRUDENTIAL FINANCIAL INC ABS		06/17/2016	SOCIETE GENERALE		4,597,875	4,500,000	4,438,125	4,438,547		411		411		4,438,958		158,917	158,917	145,797	05/15/2045	2FE
69362B-BB-7	PSEG POWER LLC		06/08/2016	JPMORGAN CHASE & CO.		8,527,115	8,500,000	8,484,615			31		31		8,484,646		42,469	42,469	2,833	06/15/2021	2FE
69370C-AA-8	PTC INC		05/05/2016	WELLS FARGO		1,479,000	1,450,000	1,450,000							1,450,000		29,000	29,000		05/15/2024	1Z
74834L-AR-1	QUEST DIAGNOSTIC INC		04/01/2016	MATURED		3,084,000	3,084,000	3,081,132	3,083,847		153		153		3,084,000				49,344	04/01/2016	2FE
74834L-AX-8	QUEST DIAGNOSTICS INC		05/02/2016	GOLDMAN, SACHS & CO.		7,609,350	7,500,000	7,496,700	7,496,925		98		98		7,497,023		112,327	112,327	156,771	03/30/2025	2FE
74909H-AC-3	QUORUM HEALTH GROUP INC		06/06/2016	Various		1,998,750	2,000,000	1,960,000			213		213		1,960,213		38,537	38,537	10	04/29/2022	4FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		06/01/2016	SCHEDULED REDEMPTION		171,874	260,167	167,878	142,710		29,164		29,164		171,874				8,316	03/25/2040	1FM
761118-WQ-7	RALI_06-Q03 RMBS		06/27/2016	SCHEDULED REDEMPTION		122,124	122,124	45,196	42,038		80,086		80,086		122,124				410	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		06/01/2016	SCHEDULED REDEMPTION		346,532	346,532	338,457	338,823		7,921		7,921		346,532				6,986	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		06/01/2016	SCHEDULED REDEMPTION		83,749	83,749	66,646	55,185	8,737	19,826		28,563		83,749				2,193	05/25/2036	1FM
760985-4U-2	RAMP 2004-RZ2 A16 RMBS		06/01/2016	SCHEDULED REDEMPTION		43,238	43,238	41,374	36,894	10,690	(4,346)		6,344		43,238				1,094	07/25/2034	1FM
75281A-AN-9	RANGE RESOURCES CORP		06/07/2016	Various		3,729,063	4,000,000	4,000,000	2,990,000	1,010,000			1,010,000		4,000,000		(270,938)	(270,938)	152,153	08/15/2022	3FE
75281A-AR-0	RANGE RESOURCES CORP		04/12/2016	EXCHANGE		7,696,959	7,750,000	7,695,625	5,890,000	1,805,767	1,192		1,806,959		7,696,959				154,273	05/15/2025	3FE
75281A-AS-8	RANGE RESOURCES CORP		06/21/2016	MORGAN STANLEY		840,000	875,000	879,070			(72)		(72)		878,998		(38,998)	(38,998)	25,949	05/15/2025	3FE
76110W-MB-9	RASC 2001-KS3, A15 RMBS		06/01/2016	SCHEDULED REDEMPTION		64,108	64,108	64,348	64,219		(111)		(111)		64,108				2,134	03/25/2042	3FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		06/01/2016	SCHEDULED REDEMPTION		33,429	33,429	33,423	29,923	3,499	7		3,506		33,429				929	01/25/2043	1FM
759351-AM-1	REINSURANCE GROUP OF AMERICA INC		06/07/2016	Various		8,592,861	8,500,000	8,499,660							8,499,660		93,201	93,201	933	09/15/2026	2Z
76168J-AK-2	REXNORD LLC TLB		06/30/2016	SCHEDULED REDEMPTION		101,524	101,524	100,866	23,853	642	77,029		77,671		101,524				463	08/21/2020	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		06/01/2016	SCHEDULED REDEMPTION		73,981	73,981	48,768			73,981		73,981		73,981				1,869	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		06/01/2016	SCHEDULED REDEMPTION		208,948	222,804	198,808	189,586		19,363		19,363		208,948				6,247	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2016	SCHEDULED REDEMPTION		294,676	352,062	254,484	263,578		31,098		31,098		294,676				10,156	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2016	SCHEDULED REDEMPTION		118,758	141,886	115,284	118,275		1,098		1,098		118,758				4,093	09/25/2037	1FM
77340R-AP-2	ROCKIES EXPRESS PIPELINE		04/12/2016	GOLDMAN, SACHS & CO.		1,500,000	1,500,000	1,500,000	1,425,000	75,000			75,000		1,500,000				67,500	01/15/2019	3FE
773903-AG-4	ROCKWELL AUTOMATION INC		06/10/2016	CANTOR FITZGERALD		3,092,940	3,000,000	2,999,700	2,999,723		12		12		2,999,735		93,205	93,205	68,042	03/01/2025	1FE
77578J-AB-4	ROLLS ROYCE CORP	F	06/13/2016	CITIGROUP GLOBAL MARKETS		9,438,930	9,000,000	8,991,000	8,991,161		348		348		8,991,509		447,421	447,421	219,313	10/14/2025	1FE
74966U-AJ-9	RPI FINANCE TRUST TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		6,162	6,162	6,170	5,962		200		200		6,162				51	11/09/2018	2FE
74966U-AL-4	RPI FINANCE TRUST TERM LOAN B4		06/30/2016	SCHEDULED REDEMPTION		22,547	22,547	22,527	22,344		203		203		22,547				199	11/09/2020	2FE
749685-AU-7	RPM INTERNATIONAL INC		04/01/2016	BANK OF AMERICA/MERRILL LYNCH		2,462,375	2,500,000	2,485,025	2,485,149		57		57		2,485,205		(22,830)	(22,830)	45,573	06/01/2045	2FE
785592-AP-1	SABINE PASS LIQUEFACTION LLC		06/09/2016	OPPENHEIMER & CO., INC.		1,483,700	1,480,000	1,480,000							1,480,000		3,700	3,700		06/30/2026	3FE
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	F	06/28/2016	Various		9,304,707	9,250,000	9,240,658			719		719		9,241,377		63,330	63,330	119,479	01/08/2021	2FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		06/01/2016	SCHEDULED REDEMPTION		19,356	19,356	16,092	16,652		2,704		2,704		19,356				255	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		418,079	456,925	382,401	375,865		42,213		42,213		418,079				13,002	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		289,793	292,030	227,994	201,933		87,860		87,860		289,793				7,720	10/25/2035	1FM
78404X-AF-2	SBA SENIOR FINANCE II INCRE B1A TL		06/30/2016	SCHEDULED REDEMPTION		8,750	8,750	8,732	8,553	180	17		197		8,750				144	03/24/2021	4FE
78404X-AG-0	SBA SENIOR FINANCE TL-B2		06/30/2016	SCHEDULED REDEMPTION		7,500	7,500	7,432	7,251	124	126		249		7,500				62	06/10/2022	4FE
80874P-AK-5	SCIENTIFIC GAMES CORP		04/26/2016	GMP SECURITIES FORMERLY MILLER TABAK ROB		1,737,313	1,805,000	1,647,063	1,317,650	336,262	15,887		352,150		1,669,800		67,513	67,513	91,253	09/15/2018	5FE
80875A-AK-7	SCIENTIFIC GAMES INTL INC. TL B2		06/30/2016	SCHEDULED REDEMPTION		922	922	914	321	29	571		601		922				5	10/01/2021	3FE
810186-AL-0	SCOTTS MIRACLE-GRO CO		06/10/2016	Various		6,298,000	5,925,000	6,186,000	1,825,000		(5,866)		(5,866)		6,180,134		117,866	117,866	110,192	10/15/2023	4FE
81180W-AP-6	SEAGATE HDD CAYMAN	E	05/04/2016	MORGAN STANLEY		14,825,000	15,000,000	15,000,000	15,000,000						15,000,000		(175,000)	(175,000)	269,792	11/15/2018	2FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		06/30/2016	SCHEDULED REDEMPTION		240,234	240,234	237,025	200,998	5,279	33,957		39,236		240,234				7,734	04/30/2020	5
816194-AT-1	SELECT MEDICAL CORPORATION TL F		06/30/2016	SCHEDULED REDEMPTION		6,250	6,250	6,125			125		125		6,250				31	03/03/2021	4FE
816851-AN-9	SEMPRA ENERGY		06/01/2016	MATURED		15,000,000	15,000,000	17,345,700	15,202,646		(202,646)		(202,646)		15,000,000				487,500	06/01/2016	2FE
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL	E	06/30/2016	SCHEDULED REDEMPTION		14,874	14,874	14,924	11,081		3,793		3,793		14,874					10/14/2021	2FE
81726H-AC-9	SENSUS USA INC TL 1ST LIEN		04/05/2016	SCHEDULED REDEMPTION		243,609	243,609	243,380	233,843	5,121	4,645		9,766		243,609				668	05/12/2017	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)
817565-BF-0	SERVICE CORP INTL		04/02/2016	CALLED @ 106.949		1,000,000	1,000,000	972,500	993,055		1,161		1,161		994,216		5,784	5,784	90,296	06/15/2017	3FE
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	F	06/13/2016	RBC DOMINION SECURITIES		8,505,610	8,500,000	8,346,830			264		264		8,347,094		158,516	158,516	34,000	05/10/2046	1FE
822582-BS-0	SHELL INTERNATIONAL FINANCE BV	F	06/27/2016	GOLDMAN, SACHS & CO.		8,510,115	8,500,000	8,453,675			1,230		1,230		8,454,905		55,210	55,210	22,135	05/10/2021	1FE
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	F	06/16/2016	CITIGROUP GLOBAL MARKETS		8,502,040	8,500,000	8,472,120			276		276		8,472,396		29,644	29,644	27,832	05/10/2026	1FE
826418-BD-6	SIERRA PACIFIC POWER CO		05/15/2016	MATURED		8,561,000	8,561,000	9,319,767	8,615,201		(54,201)		(54,201)		8,561,000				256,830	05/15/2016	1FE
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2016	SCHEDULED REDEMPTION		351,761	351,761	351,692	351,710		51		51		351,761				5,580	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2016	SCHEDULED REDEMPTION		156,338	156,338	156,333	156,334		4		4		156,338				3,209	07/20/2028	2AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2016	SCHEDULED REDEMPTION		392,235	392,235	392,152	392,146		88		88		392,235				5,221	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2016	SCHEDULED REDEMPTION		156,894	156,894	156,861	156,859		35		35		156,894				2,632	11/20/2028	2AM
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	F	06/30/2016	SCHEDULED REDEMPTION		24,975	24,975	24,882	24,542	341	92		433		24,975				615	03/11/2022	4FE
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	F	06/08/2016	CANTOR FITZGERALD		4,250,000	4,250,000	4,241,373			80		80		4,241,453		8,547	8,547	19,966	05/02/2026	2FE
826700-AA-4	SIGNODE INDUSTRIAL GROUP LUX SA		04/28/2016	STIFEL CAPITAL MARKETS		4,096,875	4,215,000	4,104,075	3,582,750	527,672	4,420		532,092		4,114,842		(17,967)	(17,967)	135,757	05/01/2022	5FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		06/30/2016	SCHEDULED REDEMPTION		74,074	74,074	73,936	36,592	1,352	36,130		37,482		74,074				411	05/03/2021	4FE
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		05/23/2016	JPMORGAN CHASE & CO.		582,313	550,000	553,375	553,174		(302)		(302)		552,873		29,440	29,440	19,966	11/01/2021	4FE
829259-AU-4	SINCLAIR TELEVISION GROUP INC		05/23/2016	JPMORGAN CHASE & CO.		380,880	368,000	368,000							368,000		12,880	12,880	3,784	03/15/2026	4FE
829229-AJ-2	SINCLAIR TELEVISION NEW TRNCH B TL		06/30/2016	SCHEDULED REDEMPTION		6,834	6,834	6,840	592	11	6,231		6,242		6,834				69	04/09/2020	3FE
829229-AP-8	SINCLAIR TELEVISION TLB-1		06/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,990	4,936	29	35		64		5,000				59	07/30/2021	3FE
83002D-AQ-8	SIX FLAGS TERM LOAN B		06/16/2016	SCHEDULED REDEMPTION		337,167	337,167	336,344	335,693	676	797		1,473		337,167				2,983	06/30/2022	3FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		06/15/2016	SCHEDULED REDEMPTION		317,983	317,983	288,370	295,417		22,565		22,565		317,983				1,816	12/16/2030	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		06/15/2016	SCHEDULED REDEMPTION		236,175	236,175	228,204	233,757		2,417		2,417		236,175				928	06/15/2021	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		06/15/2016	SCHEDULED REDEMPTION		440,912	440,912	408,946	430,840		10,071		10,071		440,912				1,554	09/15/2025	1FE
78454L-AH-3	SM ENERGY CO		05/02/2016	GOLDMAN, SACHS & CO.		1,670,000	2,000,000	1,975,000	1,300,000	676,419	827		677,245		1,977,245		(307,245)	(307,245)	80,556	01/15/2024	4FE
78454L-AK-6	SM ENERGY CO		05/03/2016	BANK OF AMERICA/MERRILL LYNCH		7,274,700	8,220,000	8,615,962	6,041,700	2,543,894	(23,146)		2,520,748		8,562,448		(1,287,748)	(1,287,748)	239,151	11/15/2022	4FE
834423-AB-1	SOLVAY FINANCE AMERICA LLC	R	06/16/2016	MORGAN STANLEY		6,261,245	5,950,000	5,949,779	5,949,780		8		8		5,949,788		311,456	311,456	145,626	12/03/2025	2FE
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO		06/16/2016	BANK OF AMERICA/MERRILL LYNCH		12,364,920	12,000,000	11,999,160	11,999,266		53		53		11,999,319		365,601	365,601	256,000	02/01/2022	1FE
842587-CU-9	SOUTHERN CO		05/24/2016	GOLDMAN, SACHS & CO.		8,533,320	8,500,000	8,492,775			8		8		8,492,783		40,537	40,537	2,090	07/01/2023	2Z
842587-CW-5	SOUTHERN CO		05/25/2016	JPMORGAN CHASE & CO.		5,062,250	5,000,000	4,978,950			13		13		4,978,963		83,287	83,287	4,132	07/01/2036	2FE
842587-CX-3	SOUTHERN CO		05/25/2016	JPMORGAN CHASE & CO.		4,272,865	4,250,000	4,227,985			7		7		4,227,992		44,873	44,873	3,636	07/01/2046	2FE
844741-BB-3	SOUTHWEST AIRLINES CO		06/13/2016	Various		18,442,197	18,000,000	17,983,260	17,983,750		1,190		1,190		17,984,940		457,257	457,257	253,841	11/05/2020	2FE
845467-AE-9	SOUTHWESTERN ENERGY CO		04/26/2016	JPMORGAN CHASE & CO.		4,887,500	5,000,000	5,971,300	5,370,551		(56,516)		(56,516)		5,314,035		(426,535)	(426,535)	279,167	02/01/2018	4FE
845467-AL-3	SOUTHWESTERN ENERGY CO		06/29/2016	GOLDMAN, SACHS & CO.		1,061,005	1,111,000	1,047,118			395		395		1,047,513		13,492	13,492	24,748	01/23/2025	2FE
84756N-AA-7	SPECTRA ENERGY PARTNERS		06/15/2016	MATURED		5,000,000	5,000,000	4,988,900	4,998,923		1,077		1,077		5,000,000				73,750	06/15/2016	2FE
84850X-AB-8	SPIN HOLDCO INC. INITIAL		06/30/2016	SCHEDULED REDEMPTION		4,849	4,849	4,870	1,508	73	3,269		3,342		4,849				20	11/14/2019	4FE
85205T-AD-2	SPIRIT AEROSYSTEMS INC		06/01/2016	TENDER OFFER		5,352,210	5,160,000	5,599,863	5,331,605		(23,862)		(23,862)		5,307,743		44,467	44,467	160,605	12/15/2020	2FE
85205T-AG-5	SPIRIT AEROSYSTEMS INC		05/25/2016	Various		2,997,440	2,976,000	2,973,738							2,973,738		23,702	23,702		06/15/2026	2FE
852061-AK-6	SPRINT NEXTEL CORP		06/08/2016	JPMORGAN CHASE & CO.		2,606,313	2,450,000	2,680,625	2,552,982	27,861	(17,568)		10,293		2,563,275		43,037	43,037	117,650	11/15/2018	3FE
78466D-AW-4	SS&C EURO HLDGS TL B2		06/30/2016	SCHEDULED REDEMPTION		76,384	76,384	76,472	17,662	183	48,376		48,559		76,384				897	07/08/2022	3FE
78466D-AV-6	SS&C TECHNOLOGIES INC TL B1		06/30/2016	SCHEDULED REDEMPTION		273,336	273,336	273,642	94,456	887	139,963		140,850		273,336				2,084	07/08/2022	3FE
792860-AJ-7	ST PAUL TRAVELERS		06/20/2016	MATURED		12,050,000	12,050,000	13,775,078	12,216,097		(166,097)		(166,097)		12,050,000				376,563	06/20/2016	1FE
855244-AK-5	STARBUCKS CORP		05/18/2016	Various		4,213,187	4,250,000	4,240,140			12		12		4,240,152		(26,965)	(26,965)	1,446	06/15/2026	1Z
85769E-AG-6	STATION CASINOS LLC B TERM LOAN		06/08/2016	SCHEDULED REDEMPTION		967,220	967,220	952,711			14,508		14,508		967,220				11,334	03/02/2020	4FE
85771P-AS-1	STATOIL ASA	F	04/06/2016	DEUTSCHE BANK AG		9,903,920	10,000,000	10,000,000	10,000,000						10,000,000		(96,080)	(96,080)	39,224	11/08/2018	1FE
85915J-AB-9	STERIGENICS-NORDION HLD INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		2,500	2,500	2,494	2,419	69	12		81		2,500				27	05/16/2022	4FE
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/04/2016	BANK OF AMERICA/MERRILL LYNCH		2,831,233	2,878,000	2,993,120	2,316,790	667,946	(5,097)		662,849		2,979,639		(148,406)	(148,406)	69,472	06/01/2024	3FE
865622-BM-5	SUMITOMO MITSUI BANKING CORP (NEW	F	06/27/2016	SMBC Nikko Securities America, Inc		10,152,000	10,000,000	9,980,300	9,985,870		1,924		1,924		9,987,793		164,207	164,207	218,125	07/11/2019	1FE
86614D-AG-3	SUMMIT MATERIALS CO. LLC TL		06/30/2016	SCHEDULED REDEMPTION		5,000	5,000	4,977	3,382	38	1,580		1,618		5,000					07/18/2022	3FE
86680W-AB-1	SUN MERGER SUB INC		06/08/2016	JEFFERIES & COMPANY, INC.		16,740	16,000	16,360	16,293		(34)		(34)		16,259		481	481	815	08/01/2021	4FE
BA5QET-E2-9	SUNDIAL GROUP HLDGS INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		93,750	93,750	92,813			938		938		93,750				3	10/19/2021	4FE
84751P-LM-9	SURF_06-BC2 RMBS		06/01/2016	SCHEDULED REDEMPTION		139,636	139,636	79,756	75,213		64,423		64,423		139,636				2,471	06/25/2042	1FM
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		06/01/2016	SCHEDULED REDEMPTION		244,313	244,313	242,357	244,214		99		99		244,313				5,537	11/22/2027	2AM
87165L-AF-8	SYNCT_15-1 ABS		05/19/2016	DEUTSCHE BANK AG		45,947,461	45,000,000	45,487,500			(19,640)		(19,640)		45,467,860		479,600	479,600	204,413	03/15/2023	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)
89237K-AD-5	TAOT_16-A ABS		04/04/2016	DEUTSCHE BANK AG		12,499,512	12,500,000	12,499,291			32		32		12,499,323		189	189	15,191	03/16/2020	1FE
87612E-BE-5	TARGET CORP		06/14/2016	Various		8,068,800	8,000,000	7,999,280			12		12		7,999,292		69,508	69,508	36,667	04/15/2026	1FE
87612E-BF-2	TARGET CORP		04/05/2016	Various		8,508,500	8,500,000	8,450,700							8,450,700		57,800	57,800		04/15/2046	1FE
87233Q-AB-4	TC PIPELINES LP		06/28/2016	JPMORGAN CHASE & CO.		2,465,175	2,500,000	2,489,400	2,490,089		442		442		2,490,531		(25,356)	(25,356)	87,500	03/13/2025	2FE
872377-AJ-5	TCWGP IIIB2 CDO - CF - PROJ FIN	E	06/01/2016	SCHEDULED REDEMPTION		4,938,327	4,938,327	4,938,327	4,938,327						4,938,327				113,180	09/01/2017	2AM
87817J-AB-4	TEAM HEALTH HOLDINGS TLB		06/30/2016	SCHEDULED REDEMPTION		11,222	11,222	11,111	11,083		139		139		11,222				121	11/23/2022	3FE
878742-AU-9	TECK RESOURCES LIMITED	A	06/07/2016	TENDER OFFER		7,870,000	8,000,000	7,160,000	7,189,466		325,937		325,937		7,515,403		354,597	354,597	225,400	01/15/2017	4FE
878742-AY-1	TECK RESOURCES LIMITED	A	05/24/2016	JPMORGAN CHASE & CO.		4,108,145	5,911,000	4,566,835			6,354		6,354		4,573,189		(465,044)	(465,044)	71,425	02/01/2023	3FE
878742-AX-3	TECK RESOURCES LTD	A	06/07/2016	Various		8,880,658	9,200,000	8,124,898			89,953		89,953		8,214,851		665,807	665,807	69,592	02/01/2018	4FE
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE		04/11/2016	MATURED		4,000,000	4,000,000	4,479,680	4,036,577		(36,577)		(36,577)		4,000,000				122,222	04/11/2016	2FE
879369-AE-6	TELEFLEX INCORPORATED		06/15/2016	BARCLAYS		1,450,000	1,450,000	1,450,000							1,450,000				6,676	06/01/2026	3FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B-2	G	06/29/2016	SCHEDULED REDEMPTION		14,432	14,432	14,470	6,125	131	8,176		8,307		14,432				41	03/28/2019	3FE
88023U-AC-5	TEMPUR SEALY INTERNATIONAL INC		04/11/2016	EXCHANGE		17,200,864	16,671,000	17,235,400	15,763,348	413,035	(22,508)		390,527		17,200,400		464	464	513,154	10/15/2023	4FE
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		05/20/2016	BANK OF AMERICA/MERRILL LYNCH		4,993,875	4,825,000	4,857,098			(527)		(527)		4,856,571		137,304	137,304	178,082	10/15/2023	4FE
88023V-AE-9	TEMPUR-PEDIC INTL INC TERM B LOAN		04/06/2016	SCHEDULED REDEMPTION		961,827	961,827	956,616	111,205	1,140	849,482		850,622		961,827				561	03/18/2020	3FE
88033G-CK-4	TENET HEALTHCARE CORP		06/28/2016	EXCHANGE		687,207	690,000	686,550	672,750	14,144	313		14,457		687,207				15,322	06/15/2020	3FE
88033G-BW-9	TENET HEALTHCARE CORPORATION		06/30/2016	Various		5,962,500	6,000,000	6,453,625	5,700,000	658,632	(30,735)		627,898		6,327,898		(365,398)	(365,398)	333,000	02/01/2020	4FE
880349-AR-6	TENNECO INC		06/07/2016	Various		1,870,141	1,853,000	1,853,000							1,853,000		17,141	17,141		07/15/2026	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		06/30/2016	SCHEDULED REDEMPTION		68,518	68,518	67,541	67,222	330	967		1,296		68,518				2,025	09/05/2019	5*
88078F-AZ-1	TEREX CORP US TERM LOAN		06/30/2016	SCHEDULED REDEMPTION		41,218	41,218	41,277	40,414	606	198		804		41,218				365	08/13/2021	3FE
88160Q-AD-5	TESORO LOGISTICS LP		05/13/2016	Various		734,450	725,000	726,813			(5)		(5)		726,808		7,642	7,642	3,756	10/15/2021	1Z
88160Q-AM-5	TESORO LOGISTICS LP		05/11/2016	Various		732,728	725,000	725,000							725,000		7,728	7,728	252	05/01/2024	3Z
587118-AE-0	THE MENS WEARHOUSE INC		05/10/2016	Various		3,918,125	4,500,000	3,732,750			11,089		11,089		3,743,839		174,286	174,286	105,311	07/01/2022	5FE
70259#-AA-5	THE PASHA GROUP		06/01/2016	SCHEDULED REDEMPTION		150,000	150,000	150,000	137,511	12,489			12,489		150,000				4,604	12/30/2024	4
920355-AH-7	THE VALSPAR CORP		06/28/2016	MORGAN STANLEY		7,071,330	7,000,000	6,982,150	6,983,591		781		781		6,984,372		86,958	86,958	211,750	02/01/2025	2FE
883556-BA-9	THERMO FISHER SCIENTIFIC		04/19/2016	CALLED @ 100.556		24,066,000	24,066,000	24,305,298	24,113,149		(22,702)		(22,702)		24,090,447		(24,447)	(24,447)	500,813	08/15/2016	2FE
883556-BN-1	THERMO FISHER SCIENTIFIC INC		04/08/2016	CITIGROUP GLOBAL MARKETS		12,821,783	12,750,000	12,687,780							12,687,780		134,003	134,003		04/15/2023	2FE
884903-BV-6	THOMSON REUTERS CORP	G	05/25/2016	Various		8,482,363	8,500,000	8,463,450			137		137		8,463,587		18,776	18,776	12,656	05/15/2026	2FE
887317-BA-2	TIME WARNER INC		06/14/2016	Various		9,154,073	9,250,000	9,129,935			582		582		9,130,517		23,556	23,556	15,856	07/15/2026	2FE
87265V-AB-4	T-MOBILE USA INC SR LIEN TL		06/30/2016	SCHEDULED REDEMPTION		16,250	16,250	16,307	16,309		(59)		(59)		16,250				144	11/09/2022	2FE
87261S-AB-5	TMS INTERNL COR TLB (TUBE CITY)		06/30/2016	Various		393,501	426,051	314,695			2,939		2,939		317,634		75,867	75,867	12	10/16/2020	4FE
88947E-AK-6	TOLL BROS FINANCE CORP		06/08/2016	BANK OF AMERICA/MERRILL LYNCH		2,170,000	2,000,000	2,052,500	2,036,788		(2,312)		(2,312)		2,034,476		135,524	135,524	97,264	02/15/2022	3FE
88947E-AR-1	TOLL BROTHERS FINANCE CORP.		06/13/2016	WELLS FARGO		2,140,938	2,125,000	2,125,000	2,087,813	37,188			37,188		2,125,000		15,938	15,938	65,034	11/15/2025	3FE
89033*-AA-2	TOO FACED COSMETICS TL		06/30/2016	SCHEDULED REDEMPTION		38,303	38,303	37,933	37,941	2	360		362		38,303				1,336	07/07/2021	4
89114Q-BG-2	TORONTO-DOMINION BANK	A	04/11/2016	MORGAN STANLEY		8,519,635	8,500,000	8,485,550			54		54		8,485,604		34,031	34,031	3,512	04/07/2021	1
89153V-AH-2	TOTAL CAPITAL INTL SA	F	04/06/2016	DEUTSCHE BANK AG		15,499,224	15,600,000	15,600,000	15,600,000						15,600,000		(100,776)	(100,776)	67,817	08/10/2018	1FE
891906-AC-3	TOTAL SYSTEM SERVICES INC		04/12/2016	CITIGROUP GLOBAL MARKETS		10,894,886	10,518,000	10,489,601			164		164		10,489,766		405,120	405,120	37,567	04/01/2026	2FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		18,125	18,125	18,064	17,809	118	198		316		18,125				266	05/28/2021	4FE
87264N-AB-3	TPF II POWER LLC TL		06/15/2016	SCHEDULED REDEMPTION		125,575	125,575	126,168	122,593	3,506	(524)		2,982		125,575				3,534	10/02/2021	4FE
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		06/30/2016	SCHEDULED REDEMPTION		18,763	18,763	18,685	11,281	328	3,379		3,707		18,763				253	04/09/2021	4FE
89364M-BB-9	TRANSDIGM INC TL-E		06/30/2016	Various		2,028,117	2,035,617	2,026,537	1,658,850	49,682	318,424		368,105		2,026,955		1,162	1,162	20,376	05/16/2022	3FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		06/09/2016	EXCHANGE		2,602,938	2,620,916	2,602,114	427,963	8,064	2,166,899		2,174,963		2,602,926		13	13	19,111	02/28/2020	3FE
893830-AS-8	TRANSOCEAN INC	F	06/16/2016	Various		4,033,750	4,000,000	3,645,000	3,560,000	178,786	51,543		230,330		3,790,330		243,420	243,420	183,750	03/15/2018	4FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		06/30/2016	SCHEDULED REDEMPTION		80,605	80,605	79,978	69,986	8	620		628		80,605				1,699	09/30/2019	4
89388X-AC-6	TRANSTAR HOLDING CO TL		06/30/2016	SCHEDULED REDEMPTION		1,844	1,844	1,343			501		501		1,844					10/09/2018	4FE
89417E-AL-3	TRAVELERS COMPANIES INC		05/06/2016	CANTOR FITZGERALD		2,972,280	2,976,000	2,955,287							2,955,287		16,993	16,993		05/15/2046	1Z
89641U-AD-3	TRINITY ACQUISITION PLC	F	06/15/2016	Various		8,725,806	8,500,000	8,489,120			288		288		8,489,408		236,398	236,398	47,128	09/15/2021	2FE
89365N-AF-8	TYCHE HLDGS (TRANSFIRST) TLB-1		04/01/2016	Various		2,475,031	2,475,031	2,473,661	2,426,311	22,762	25,958		48,720		2,475,031				10,545	11/12/2021	4FE
902494-AN-3	TYSON FOODS INC		04/01/2016	MATURED		3,000,000	3,000,000	2,475,268	2,975,608		24,392		24,392		3,000,000				99,000	04/01/2016	2FE
902494-AW-3	TYSON FOODS INC		06/14/2016	HSBC SECURITIES, INC.		2,056,740	2,000,000	1,998,680	1,999,030		118		118		1,999,149		57,591	57,591	44,461	08/15/2019	2FE
903914-AC-3	ULTRA PETROLEUM CORP	G	05/19/2016	Various		3,309,088	9,882,000	741,150	2,248,155		189,687		189,687		1,000,417		2,308,671	2,308,671		10/01/2024	6FE
904311-AA-5	UNDER ARMOUR INC		06/09/2016	Various		4,246,414	4,250,000	4,232,023			4		4		4,232,027		14,387	14,387	384	06/15/2026	2Z
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1		06/30/2016	SCHEDULED REDEMPTION		1,962	1,962	1,945	761		6		6		1,962				19	09/15/2021	3FE
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		04/29/2016	CREDIT SUISSE		4,325,265	4,347,000	4,357,106	4,216,590	139,673	(390)		139,282		4,355,872		(30,607)	(30,607)	191,932	07/15/2025	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)
911365-AX-2	UNITED RENTALS NORTH AM		04/26/2016	Various		5,204,375	5,000,000	5,230,000	5,099,445	108,309	(12,777)		95,532		5,194,977		9,398	9,398	113,993	06/15/2023	3FE
911365-BA-1	UNITED RENTALS NORTH AM		05/30/2016	CALLED @ 103.688		656,000	656,000	656,000	656,000						656,000				50,399	05/15/2020	4FE
91335P-AB-5	UNIVAR USA INC. TLB		06/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,622	110	18		128		3,750				81	07/01/2022	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/30/2016	SCHEDULED REDEMPTION		12,500	12,500	12,387	9,284		118		118		12,500				140	10/04/2021	4FE
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2016	SCHEDULED REDEMPTION		29,480	29,480	30,586	30,340		(860)		(860)		29,480				1,050	04/22/2025	1FE
90346W-AB-9	US AIRWAYS INC ABS		05/15/2016	SCHEDULED REDEMPTION		199,536	199,536	200,436	155,995	895	(895)				199,536				5,363	05/15/2023	3FE
90349Y-AC-0	US ECOLOGY INC. TL		06/30/2016	SCHEDULED REDEMPTION		3,623	3,623	3,627			(5)		(5)		3,623				56	06/17/2021	3FE
50179U-AB-9	US LBM HOLDINGS INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		12,513	12,513	12,293	3,182	111	7,835		7,946		12,513				180	08/20/2022	4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		6,250	6,250	6,188			63		63		6,250				160	12/30/2022	4FE
90346B-AD-1	US SECURITY ASSOC DELAYED DRAW		06/30/2016	SCHEDULED REDEMPTION		611	611	611	599	2	11		13		611				10	07/28/2017	4FE
90346B-AC-3	US SECURITY ASSOC TLB		06/30/2016	SCHEDULED REDEMPTION		3,539	3,539	3,530	3,465		73		74		3,539				56	07/28/2017	4FE
90350V-AC-2	USAGM HOLCO INITIAL TL		06/30/2016	SCHEDULED REDEMPTION		3,750	3,750	3,718	3,567	149	34		183		3,750					07/28/2022	4FE
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SER E-	G	06/28/2016	SCHEDULED REDEMPTION		41,523	41,523	40,900			623		623		41,523				2	08/05/2020	3FE
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F1	G	06/28/2016	SCHEDULED REDEMPTION		74,336	74,336	74,010	70,817	2,633	886		3,519		74,336				323	04/01/2022	3FE
920253-AE-1	VALMONT INDUSTRIES INC		04/21/2016	CREDIT SUISSE		5,304,000	6,000,000	5,920,800	5,921,563		199		199		5,921,761		(617,761)	(617,761)	179,375	10/01/2054	2FE
91822K-AC-4	VCVH HLDG TL (VERISK)		06/22/2016	UNION BANK OF SWITZERLAND		995,000	1,000,000	990,000			30		30		990,030		4,970	4,970		06/01/2023	4Z
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	F	04/26/2016	BANK OF AMERICA/MERRILL LYNCH		408,000	400,000	400,000	399,000	1,000			1,000		400,000		8,000	8,000	12,933	10/15/2024	4FE
928377-AA-8	VISTA OUTDOOR INC		06/30/2016	Various		7,478,053	7,171,000	7,254,350	7,249,896		(6,001)		(6,001)		7,243,895		234,158	234,158	373,043	10/01/2023	3FE
92839F-AM-2	VISTEON CORP INITIAL TL		06/24/2016	CITIBANK		877,188	875,000	871,611	258,057	1,310	612,395		613,705		871,762		5,425	5,425	7,826	04/09/2021	3FE
92855L-AC-0	VIZIENT INC. TL		04/13/2016	BARCLAYS BANK		961,875	950,000	921,500			452		452		921,952		39,923	39,923	8,411	02/13/2023	4FE
928670-AF-5	VOLKSWAGEN INTL FIN NV	F	04/01/2016	MATURED		17,000,000	17,000,000	16,877,770	16,993,470		6,530		6,530		17,000,000				244,375	04/01/2016	2FE
91831A-AB-7	VRX ESCROW CORP	G	06/08/2016	BANK OF AMERICA/MERRILL LYNCH		2,386,250	2,875,000	2,875,000	2,565,938	309,063			309,063		2,875,000		(488,750)	(488,750)	97,590	05/15/2023	4FE
384802-AC-8	W W GRAINGER INC		05/13/2016	BARCLAYS		4,240,863	4,250,000	4,221,185			3		3		4,221,188		19,675	19,675	885	05/15/2046	1FE
92938K-AB-5	W.R. GRACE AND CO. TL		06/01/2016	CITIBANK		1,279,311	1,282,517	1,279,731	1,266,755	13,272	(8)		13,264		1,280,019		(708)	(708)	17,420	02/03/2021	3FE
931427-AG-3	WALGREENS BOOTS ALLIANCE INC		05/18/2016	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				118,774	05/18/2016	2FE
931427-AN-8	WALGREENS BOOTS ALLIANCE INC		06/24/2016	JPMORGAN CHASE & CO.		8,639,995	8,500,000	8,495,240			70		70		8,495,310		144,685	144,685	17,189	06/01/2021	2FE
931427-AP-3	WALGREENS BOOTS ALLIANCE INC		06/03/2016	CANTOR FITZGERALD		8,551,527	8,500,000	8,476,625			59		59		8,476,684		74,844	74,844	5,124	06/01/2023	2FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		06/27/2016	Various		12,835,415	12,750,000	12,717,870			81		81		12,717,951		117,464	117,464	13,164	06/01/2026	2FE
931427-AR-9	WALGREENS BOOTS ALLIANCE INC		05/27/2016	JPMORGAN CHASE & CO.		4,294,413	4,250,000	4,216,680			1		1		4,216,681		77,731	77,731	549	06/01/2046	2FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		136,771	137,547	78,213	91,530		45,241		45,241		136,771				1,729	10/25/2042	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		06/25/2016	SCHEDULED REDEMPTION		31,857	44,063	5,609	5,207		26,650		26,650		31,857				142	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		06/25/2016	SCHEDULED REDEMPTION		15,873	15,875	2,204	2,828		13,045		13,045		15,873				43	06/25/2046	1FM
93363D-AE-7	WAMU_06-AR9 RMBS		06/25/2016	SCHEDULED REDEMPTION		12,618	44,075	5,461	4,259	3,105	6,340		9,445		12,618				161	08/25/2046	1FM
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	05/16/2016	SCHEDULED REDEMPTION		427,432	427,432	413,394	418,701		8,732		8,732		427,432				1,574	11/14/2022	1FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY CAN TL		06/30/2016	SCHEDULED REDEMPTION		7,453	7,453	7,486	7,212	239	2		241		7,453				27	05/16/2022	4FE
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS LLC		06/30/2016	SCHEDULED REDEMPTION		1,304	1,304	1,310	1,262	42			42		1,304				5	05/16/2022	4FE
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR		04/01/2016	MATURED		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				148,500	04/01/2016	2
94106L-BD-0	WASTE MANAGEMENT INC		06/28/2016	Various		12,821,900	12,750,000	12,736,995			154		154		12,737,149		84,751	84,751	27,357	05/15/2023	2FE
947075-AJ-6	WEATHERFORD INTERNATIONAL LTD (BER	E	06/30/2016	RBC DOMINION SECURITIES		709,925	730,000	730,000							730,000		(20,075)	(20,075)	2,986	06/15/2021	3Z
947075-AF-4	WEATHERFORD INTL LTD	E	06/17/2016	TENDER OFFER		2,354,000	2,200,000	2,112,000			6,914		6,914		2,118,914		235,086	235,086	62,349	03/01/2019	3FE
94974B-GT-1	WELLS FARGO & CO		06/09/2016	Various		8,521,165	8,500,000	8,490,140							8,490,140		31,025	31,025		06/14/2046	1Z
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		06/23/2016	SCHEDULED REDEMPTION		130,081	130,081	129,692	99,618	4,533	25,931		30,463		130,081				330	12/07/2017	4FE
950840-AB-4	WESFARMERS LTD	F	05/18/2016	MATURED		16,000,000	16,000,000	16,046,100	16,003,770		(3,770)		(3,770)		16,000,000				238,640	05/18/2016	1FE
95235L-AQ-3	WEST CORP NEW 2006 TERM B-10		06/17/2016	SCHEDULED REDEMPTION		9,867,973	9,867,973	9,865,062	5,382,743	98,245	4,386,985		4,485,230		9,867,973				42,003	06/30/2018	3FE
95235L-AT-7	WEST CORPORATION TL B-11		06/17/2016	Various		1,995,000	1,995,000	1,975,662	1,975,198		19,802		19,802		1,995,000				25,419	11/24/2021	3FE
958102-AK-1	WESTERN DIGITAL CORP		04/13/2016	BANK OF AMERICA/MERRILL LYNCH		2,197,250	2,200,000	2,200,000							2,200,000		(2,750)	(2,750)	3,208	04/01/2024	3FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		190,782	224,664	164,442	162,863		27,919		27,919		190,782				2,984	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		06/01/2016	SCHEDULED REDEMPTION		275,775	320,748	253,857	245,731		30,044		30,044		275,775				8,980	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		06/01/2016	SCHEDULED REDEMPTION		103,869	115,411	100,458	96,770		7,099		7,099		103,869				3,307	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2016	SCHEDULED REDEMPTION		254,902	283,226	241,641	230,120		24,783		24,783		254,902				8,117	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2016	SCHEDULED REDEMPTION		147,036	169,367	141,865	131,897		15,139		15,139		147,036				4,909	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		06/01/2016	SCHEDULED REDEMPTION		94,746	109,136	91,191	87,499		7,247		7,247		94,746				3,163	09/25/2037	1FM
97381H-AQ-0	WINDSTREAM SERVICES TLB 6		04/04/2016	JPMORGAN CHASE & CO.		492,500	500,000	487,500			18		18		487,518		4,982	4,982	240	03/15/2021	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)
92929L-AL-2	WMG ACQUISITION CORP TRANCHE B TL		06/30/2016	SCHEDULED REDEMPTION		19,687	19,687	19,673	18,596	1,081	10		1,091		19,687				373	07/01/2020	4FE
98212B-AE-3	WPX ENERGY INC		05/03/2016	GOLDMAN, SACHS & CO.		3,886,858	4,680,000	4,290,888	3,088,800	1,220,695	11,066		1,231,761		4,320,561		(433,703)	(433,703)	157,317	09/15/2024	4FE
983130-AV-7	WYNN LAS VEGAS LLC		04/13/2016	BANK OF AMERICA/MERRILL LYNCH		3,832,668	4,000,000	4,000,000	3,565,000	435,000			435,000		4,000,000		(167,333)	(167,333)	138,722	03/01/2025	3FE
98379E-AB-2	XPO LOGISTICS		06/30/2016	SCHEDULED REDEMPTION		17,544	17,544	17,710			(166)		(166)		17,544					11/01/2021	3FE
98419M-AA-8	XYLEM INC		04/11/2016	CALLED @ 101.112		35,373,000	35,373,000	36,713,419	35,643,652		(104,064)		(104,064)		35,539,588		(166,589)	(166,589)	1,094,347	09/20/2016	2FE
984851-AD-7	YARA INTERNATIONAL ASA	F	06/02/2016	JPMORGAN CHASE & CO.		6,414,589	6,375,000	6,349,245			6		6		6,349,251		65,338	65,338	673	06/06/2026	1Z
48250N-AA-3	YUM! BRANDS INC		06/27/2016	Various		2,212,401	2,200,000	2,200,000							2,200,000		12,401	12,401	4,175	06/01/2024	3Z
48250N-AB-1	YUM! BRANDS INC		06/22/2016	Various		2,223,361	2,200,000	2,200,000							2,200,000		23,361	23,361	2,719	06/01/2026	3Z
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL		06/10/2016	SCHEDULED REDEMPTION		84,593	84,593	84,561	84,285	278	30		308		84,593				1,953	10/27/2021	3FE
98932K-AA-0	ZEKELMAN INDUSTRIES INC		06/08/2016	GOLDMAN, SACHS & CO.		928,200	910,000	910,000							910,000		18,200	18,200		06/15/2023	1Z
98877D-AA-3	ZF NORTH AMERICA CAPITAL INC	R	05/25/2016	CITIGROUP GLOBAL MARKETS		1,194,563	1,150,000	1,146,985	1,147,371		233		233		1,147,604		46,958	46,958	27,089	04/29/2020	3FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	R	06/17/2016	LIQUIDNET		671,675	670,000	663,434	638,175	25,609	254		25,863		664,038		7,637	7,637	20,598	04/29/2025	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		06/10/2016	SCHEDULED REDEMPTION		42,584	42,584	42,584	34,940	7,644			7,644		42,584				1,179	02/10/2024	4
355217-AB-6	FRANKLIN WI SOLID WST MGMT 03A RMKT		04/01/2016	MATURED		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				118,594	04/01/2016	1FE
355217-AF-7	FRANKLIN WI SOLID WST MGMT 06 A		05/01/2016	CALLED @ 100.014		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				124,438	11/01/2016	1FE
76228P-AA-8	RHODE ISLAND INDL SOLID WST MGMT 04A		04/01/2016	MATURED		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				80,938	04/01/2016	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,629,851,828	3,697,544,968	3,610,311,643	1,788,958,750	33,173,288	25,442,973		58,616,260		3,607,298,801		22,553,035	22,553,035	53,970,443	XXX	XXX
025816-BJ-7	AMERICAN EXPRESS COMPANY		06/17/2016	MORGAN STANLEY		4,832,500	5,000,000	4,731,250	4,918,750		846		846		4,731,877		100,623	100,623	156,722	12/31/2049	1AM
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING	F	06/08/2016	CITIGROUP GLOBAL MARKETS		4,354,125	4,250,000	4,250,000							4,250,000		104,125	104,125		12/31/2049	6Z*
060505-EU-4	BANK OF AMERICA CORP		06/17/2016	Various		4,709,990	4,500,000	4,500,000							4,500,000		209,990	209,990	49,390	12/31/2049	3AM
172967-KM-2	CITIGROUP INC		04/22/2016	CITIGROUP GLOBAL MARKETS		6,670,625	6,500,000	6,500,000							6,500,000		170,625	170,625	1,693	12/31/2066	1AM
902973-AY-2	US BANCORP CAPITAL I		06/17/2016	MORGAN STANLEY		4,612,500	4,500,000	4,500,000	4,500,000						4,500,000		112,500	112,500	133,891	12/31/2049	2AM
4899999. Subtotal - Bonds - Hybrid Securities						25,179,740	24,750,000	24,481,250	9,418,750		846		846		24,481,877		697,862	697,862	341,696	XXX	XXX
8399997. Total - Bonds - Part 4						4,801,066,821	4,846,994,206	4,782,873,113	2,150,758,297	33,180,520	23,992,724		57,173,244		4,773,607,847		27,458,983	27,458,983	61,516,722	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						4,801,066,821	4,846,994,206	4,782,873,113	2,150,758,297	33,180,520	23,992,724		57,173,244		4,773,607,847		27,458,983	27,458,983	61,516,722	XXX	XXX
D3207M-11-0	HENKEL VORZUG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,639.000	187,868	1.00	164,318	183,742	(48,494)			(48,494)	29,070	164,318	(16,184)	39,734	23,550	2,018		P2U
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,098.000	60,812	0.10	46,691	39,554					7,137	46,691	(5,518)	19,640	14,121	286		P3SU
D94523-10-3	VOLKSWAGEN AG_PFD NON VTG PRF NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	816.000	115,348	1.00	89,037	77,471					11,566	89,037	(8,396)	34,707	26,311	444		P3SU
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						364,028	XXX	300,045	300,767	(48,494)			(48,494)	47,772	300,045	(30,097)	94,081	63,983	2,748	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						364,028	XXX	300,045	300,767	(48,494)			(48,494)	47,772	300,045	(30,097)	94,081	63,983	2,748	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						364,028	XXX	300,045	300,767	(48,494)			(48,494)	47,772	300,045	(30,097)	94,081	63,983	2,748	XXX	XXX
88579Y-10-1	3M COMPANY		06/14/2016	Various	59,947.000	10,077,025		9,007,724	1,895,503	(131,466)			(131,466)		9,007,724		1,069,301	1,069,301	90,606		L
H0010V-10-1	ABB LTD-REG CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,978.000	251,011		211,095	214,910	(17,372)			(17,372)	13,557	211,095	(6,749)	46,665	39,916			U
002824-10-0	ABBOTT LABS		05/25/2016	Various	241,113.000	9,177,607		9,600,974	6,213,254	(594,066)			(594,066)		9,600,974		(423,367)	(423,367)	98,660		L
00287Y-10-9	ABBVIE INC		06/14/2016	CITIGROUP GLOBAL MARKETS	14,882.000	898,954		831,952	395,842	(32,274)			(32,274)		831,952		67,002	67,002	16,965		L
G1151C-10-1	ACCENTURE PLC	E	06/14/2016	CITIGROUP GLOBAL MARKETS	7,509.000	876,478		720,785	784,691	(63,906)			(63,906)		720,785		155,693	155,693	8,260		L
D0066B-18-5	ADIDAS SALOMON AG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,219.000	269,902		156,159	216,728	(94,505)			(94,505)	33,935	156,159	(15,059)	128,803	113,743	362		U
00724F-10-1	ADOBE SYS INC		05/23/2016	Various	17,347.000	1,679,100		1,150,672	1,629,577	(478,906)			(478,906)		1,150,672		528,428	528,428			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/08/2016	Various	3,887.000	595,576		504,318	585,032	(80,714)			(80,714)		504,318		91,258	91,258	466		L
N00927-29-8	AEGON	D	04/26/2016	CITIGROUP GLOBAL MARKETS	12,682.000	74,174		69,860	72,051	(13,000)			(13,000)	13,000	69,860	(8,256)	12,570	4,314			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)
00817Y-10-8	AETNA INC.		04/25/2016	CITIGROUP GLOBAL MARKETS	1,718.000	196,355		154,131	185,750	(31,619)			(31,619)		154,131		42,223	42,223	859		L
001055-10-2	AFLAC INC.		04/25/2016	CITIGROUP GLOBAL MARKETS	2,002.000	135,863		116,376	119,920	(3,544)			(3,544)		116,376		19,487	19,487	821		L
00846U-10-1	AGILENT TECHNOLOGIES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,374.000	98,816		81,499	99,257	(17,758)			(17,758)		81,499		17,316	17,316	546		L
S22135-38-8	AGRIUM INC COM	C	04/25/2016	CITIGROUP GLOBAL MARKETS	2,276.000	196,968		201,777	152,774	(28,893)			(28,893)	28,893	201,777	(9,070)	4,261	(4,810)	2,534		U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	54,540.000	332,231		281,847	327,938	(46,036)			(46,036)	(55)	281,847	(184)	50,567	50,384			U
009158-10-6	AIR PRODUCTS & CHEM		05/27/2016	Various	6,705.000	966,865		925,759	159,905	(17,082)			(17,082)		925,759		41,107	41,107	2,052		L
J00882-12-6	AJINOMOTO	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,800.000	184,201		133,662	186,709	(69,559)			(69,559)	16,512	133,662	1	50,538	50,539	1,026		U
N01803-10-0	AKZO N.V.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,870.000	132,561		121,048	125,296	(26,855)			(26,855)	22,607	121,048	(14,306)	25,819	11,513	2,137		U
013817-10-1	ALCOA INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	7,848.000	79,695		75,184	77,460	(1,648)			(1,648)		75,184		4,511	4,511	235		L
015351-10-9	ALEXION PHARMACEUTICAL INC		04/25/2016	CITIGROUP GLOBAL MARKETS	886.000	139,998		123,349	169,005	(30,443)			(30,443)		123,349		16,649	16,649			L
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	3,343.000	142,252		107,121	146,586	(77,228)			(77,228)	37,763	107,121	(13,683)	48,814	35,131	146		U
G0177J-10-8	ALLERGAN PLC	E	04/25/2016	Various	22,717.000	5,439,253		6,088,838	536,563	(69,865)			(69,865)		6,088,838		(649,584)	(649,584)			L
D03080-11-2	ALLIANZ SE-REG COM STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,703.000	294,346		265,078	302,562	(92,075)			(92,075)	54,591	265,078	(31,329)	60,596	29,268	1,494		U
02079K-30-5	ALPHABET INC CLASS A		04/25/2016	CITIGROUP GLOBAL MARKETS	1,299.000	964,103		717,707	956,952	(292,342)			(292,342)		717,707		246,397	246,397			L
02079K-10-7	ALPHABET INC CLASS C		05/18/2016	Various	5,044.000	3,590,724		3,482,536	3,827,791	(330,592)			(330,592)		3,482,536		108,188	108,188			L
02209S-10-3	ALTRIA GROUP INC.		05/27/2016	Various	27,792.000	1,760,056		1,699,398							1,699,398		60,658	60,658			L
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,503.000	246,649		217,462	113,805	(28,224)			(28,224)	12,557	217,462	(3,007)	32,194	29,187	776		U
023135-10-6	AMAZON COM INC		05/23/2016	Various	5,465.000	3,705,464		1,734,198	3,693,739	(1,959,541)			(1,959,541)		1,734,198		1,971,266	1,971,266			L
003080-10-0	AMCOR LTD ORD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	13,249.000	155,230		122,535	129,552	(34,983)			(34,983)	27,965	122,535	(15,307)	48,001	32,695	2,700		U
023608-10-2	AMEREN CORP		05/27/2016	GOLDMAN, SACHS & CO.	33,753.000	1,595,262		1,644,935							1,644,935		(49,672)	(49,672)			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		05/31/2016	JPMORGAN CHASE & CO.	30,408.000	955,449		1,247,032	1,287,779						1,247,032		(291,584)	(291,584)	6,082		L
025537-10-1	AMERICAN ELEC PWR INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,229.000	202,793		167,281	188,154	(20,872)			(20,872)		167,281		35,512	35,512	1,808		L
025816-10-9	AMERICAN EXPRESS CO		04/25/2016	CITIGROUP GLOBAL MARKETS	3,550.000	233,212		217,970	246,903						217,970		15,242	15,242	2,059		L
026874-78-4	AMERICAN INTL GROUP INC		06/14/2016	Various	12,287.000	672,641		663,966	761,425	(60,356)			(60,356)		663,966		8,675	8,675	4,734		L
03027X-10-0	AMERICAN TOWER CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,632.000	274,183		209,378	255,172	(45,794)			(45,794)		209,378		64,805	64,805	2,632		L
03076C-10-6	AMERIPRISE FINL INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,263.000	124,851		118,735	134,408						118,735		6,117	6,117	846		L
03073E-10-5	AMERISOURCEBERGEN CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,837.000	168,091		136,754	190,515	(51,769)			(51,769)		136,754		31,337	31,337	625		L
031162-10-0	AMGEN INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,977.000	486,595		304,221	483,256	(179,036)			(179,036)		304,221		182,374	182,374	2,977		L
00344G-10-1	AMP LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	23,088.000	104,522		90,147	97,931	(28,923)			(28,923)	21,139	90,147	(11,261)	25,636	14,375	2,447		U
032095-10-1	AMPHENOL CORP.		05/27/2016	Various	17,100.000	989,278		961,344	143,424	(6,316)			(6,316)		961,344		27,934	27,934	769		L
032511-10-7	ANADARKO PETE CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,291.000	117,033		106,692	111,297						106,692		10,341	10,341	115		L
032654-10-5	ANALOG DEVICES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,989.000	174,629		147,926	165,351	(17,426)			(17,426)		147,926		26,703	26,703	1,255		L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,597.000	73,899		33,530	33,530	(3,618)			(3,618)	3,619	33,530	(3,584)	43,953	40,368			U

SCHEDULE D - PART 4

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

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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)
J01554-10-4	ANRITSU CORP	D	06/09/2016	UNION BANK OF SWITZERLAND	4,200.000	24,869		23,131	27,827	(3,022)			(3,022)	620	23,131	2,395	(657)	1,738	442		U
03674X-10-6	ANTERO RESOURCES CORP		05/12/2016	DIRECT	96,683.000	2,516,977		2,736,129							2,736,129		(219,152)	(219,152)			L
036752-10-3	ANTHEM INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,456.000	212,695		174,166	203,025	(28,859)			(28,859)		174,166		38,529	38,529	946		L
Q09504-13-7	ANZ NATIONAL BANK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,433.000	195,789		188,280	212,003	(59,363)			(59,363)	45,763	188,280	(23,519)	31,028	7,509			U
G0408V-10-2	AON PLC	E	05/27/2016	Various	18,472.000	1,961,941		1,581,756	147,259	(9,171)			(9,171)		1,581,756		380,185	380,185	11,060		U
K0514G-10-1	AP MOLLER MAERSK B	D	04/26/2016	CITIGROUP GLOBAL MARKETS	93.000	131,096		121,499	121,499	(22,286)			(22,286)	22,286	121,499	(14,331)	23,928	9,597	3,092		U
037411-10-5	APACHE CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,874.000	101,953		73,386	83,337	(9,951)			(9,951)		73,386		28,567	28,567	937		L
037833-10-0	APPLE INC.		06/14/2016	Various	129,859.000	13,333,870		12,793,091	6,154,342	(107,541)			(107,541)		12,793,091		540,779	540,779	49,639		L
038222-10-5	APPLIED MATERIALS INC		06/14/2016	Various	35,432.000	819,850		645,519	142,956	(30,475)			(30,475)		645,519		174,331	174,331	3,543		L
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,879.000	86,500		55,951	39,543	(7,135)			(7,135)	7,135	55,951	(4,817)	35,366	30,549			U
039483-10-2	ARCHER DANIELS MIDLAND CO		04/25/2016	CITIGROUP GLOBAL MARKETS	3,843.000	150,854		139,539	140,961						139,539		11,314	11,314	1,153		L
G0483X-12-2	ARM HOLDINGS PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,939.000	120,877		128,295	136,890	(23,363)			(23,363)	14,767	128,295	(13,710)	6,293	(7,418)	722		U
04238R-10-6	ARMSTRONG FLOORING INC		04/15/2016	DIRECT	0.500	7		6							6						L
04247X-10-2	ARMSTRONG WORLD IND		04/05/2016	DISTRIBUTION	0.000	269,198		269,198	224,215						269,198						L
N07059-20-2	ASML HOLDING N.V.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,908.000	184,603		166,466	171,098	(32,492)			(32,492)	27,860	166,466	(17,095)	35,232	18,137			U
W0817X-20-4	ASSA ABLOY B ORD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,963.000	183,792		142,102	189,241	(48,796)			(48,796)	1,658	142,102	4,379	37,310	41,689			U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,092.000	173,157		164,698	203,873	(33,023)			(33,023)	28,867	164,698	(13,743)	22,202	8,459			U
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,022.000	137,992		132,507	148,857	(27,185)			(27,185)	11,919	132,507	(10,622)	16,107	5,485	747		U
J96216-12-2	ASTELLAS PHARMA INC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	16,390.000	232,220		211,435	235,914	(35,071)			(35,071)	10,593	211,435	8,154	12,630	20,784	2,621		U
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,433.000	316,761		304,740	369,675	(80,618)			(80,618)	54,345	304,740	(41,850)	53,870	12,020	10,250		U
00206R-10-2	AT&T INC		05/27/2016	CITIGROUP GLOBAL MARKETS	74,103.000	2,847,289		2,489,651	1,052,258	(48,321)			(48,321)		2,489,651		357,639	357,639	50,248		L
00209A-10-6	AT&T WIRELESS SERVICES INC		04/15/2016	CANCELLED TRADE	0.000	1,144											1,144	1,144			L
W10020-11-8	ATLAS COPCO A ORD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,631.000	149,281		131,001	139,195	(9,965)			(9,965)	1,771	131,001	3,509	14,771	18,280			U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	2,529.000	226,530		156,202	214,257	(58,054)			(58,054)		156,202		70,328	70,328	2,681		L
053332-10-2	AUTOZONE INC		06/14/2016	Various	2,350.000	1,783,060		1,377,201	1,743,489	(366,287)			(366,287)		1,377,201		405,859	405,859			L
053484-10-1	AVALONBAY OMNTYS INC		05/27/2016	Various	8,497.000	1,535,815		1,535,611	205,489	(48,166)			(48,166)		1,535,611		204	204	2,902		L
053611-10-9	AVERY DENNISON CORP		06/14/2016	BANK OF AMERICA/MERRILL LYNCH	8,883.000	669,602		556,609	556,609						556,609		112,993	112,993	6,929		L
G0683Q-10-9	AVIVA ORD GBP0.25	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,995.000	102,069		104,856	121,647	(29,620)			(29,620)	17,486	104,856	(14,142)	11,355	(2,786)	3,251		L
F06106-10-2	AXA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,524.000	168,440		151,612	178,806	(71,725)			(71,725)	44,531	151,612	(25,261)	42,090	16,829			U
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	04/26/2016	CITIGROUP GLOBAL MARKETS	21,856.000	154,322		148,217	160,939	(30,083)			(30,083)	17,362	148,217	(15,839)	21,944	6,105	3,937		L
057224-10-7	BAKER HUGHES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,687.000	121,006		117,771	124,005						117,771		3,235	3,235	457		L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	04/26/2016	CITIGROUP GLOBAL MARKETS	65,191.000	333,533		287,793	322,784	(58,240)			(58,240)	58,240	287,793	(34,013)	79,753	45,739	2,670		U
060505-10-4	BANK AMER CORP COM		06/30/2016	Various	866,794.000	12,011,428		12,059,178	709,216	(60,682)			(60,682)		12,059,178		(47,750)	(47,750)	21,024		L
064058-10-0	BANK NEW YORK MELLON CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	5,393.000	219,302		198,624	222,299	(13,429)			(13,429)		198,624		20,677	20,677	917		L

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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)
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	04/25/2016	CITIGROUP GLOBAL MARKETS	4,838.000	247,996		194,934	194,934	(50,434)			(50,434)	50,434	194,934	(25,049)	78,111	53,062	4,383		U
063671-10-1	BANK OF MONTREAL	C	04/25/2016	CITIGROUP GLOBAL MARKETS	3,831.000	247,853		212,368	167,447	(49,072)			(49,072)	43,340	212,368	(18,792)	54,277	35,485	1,571		U
G08036-12-4	BARCLAYS ORD GBP0.25	D	04/26/2016	CITIGROUP GLOBAL MARKETS	74,390.000	188,661		160,381	240,010	(35,239)			(35,239)	35,239	160,381	(22,003)	50,283	28,280	3,679		L
067383-10-9	BARD (C.R.) INC.		05/31/2016	Various	8,072.000	1,764,607		1,445,174							1,445,174		319,432	319,432	3,875		L
067901-95-9	BARRICK GOLD CORP COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	11,641.000	188,307		73,717	85,814	(34,195)			(34,195)	22,098	73,717	(9,411)	124,001	114,590	201		U
D06216-31-7	BASF SE	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,106.000	327,548		310,217	315,436	(59,217)			(59,217)	56,914	310,217	(36,663)	53,994	17,331	1,460		U
07177M-10-3	BAXALTA INC		06/07/2016	Various	151,510.000	7,010,529		5,024,946	5,182,325	(942,083)			(942,083)		5,024,946		1,985,583	1,985,583	18,781		L
071813-10-9	BAXTER INTL INC		05/27/2016	Various	50,121.000	2,254,657		1,780,630	292,496	(17,325)			(17,325)		1,780,630		474,027	474,027	6,062		L
D07112-11-9	BAYER AG ORD NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,942.000	483,262		464,035	495,878	(83,078)			(83,078)	83,078	464,035	(49,664)	68,891	19,227	1,014		U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		04/26/2016	CITIGROUP GLOBAL MARKETS	1,655.000	154,531		146,350	175,522	(55,784)			(55,784)	26,613	146,350	(13,693)	21,873	8,180	534		U
054937-10-7	BB+T CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	4,377.000	155,183		145,623	165,494	(9,673)			(9,673)		145,623		9,560	9,560	1,182		L
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	04/26/2016	Various	32,973.790	337,340		305,465	236,250	(42,626)			(42,626)	42,626	305,465	(29,928)	61,803	31,875	2,264		U
05534B-76-0	BCE INC COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	2,419.000	111,470		93,096	93,096	(23,983)			(23,983)	23,983	93,096	(11,892)	30,266	18,374	2,013		U
075887-10-9	BECTON DICKINSON		05/31/2016	Various	10,813.000	1,787,470		1,639,932	204,940	(66,811)			(66,811)		1,639,932		147,538	147,538	284		L
075896-10-0	BED BATH & BEYOND INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,237.000	107,832		107,935	107,935						107,935		(103)	(103)			L
081437-10-5	BEMIS CO INC		05/27/2016	Various	31,979.000	1,565,575		1,337,989	445,783	(50,619)			(50,619)		1,337,989		227,587	227,587	18,548		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		04/25/2016	CITIGROUP GLOBAL MARKETS	4,239.000	619,622		502,565	559,718	(57,152)			(57,152)		502,565		117,057	117,057			L
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	12,775.000	195,351		165,686	165,999	(35,833)			(35,833)	35,833	165,686	(20,697)	50,361	29,665			U
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,938.000	134,285		111,322	111,322	(12,009)			(12,009)	12,009	111,322	(11,896)	34,859	22,963	1,588		U
09062X-10-3	BIOGEN INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,003.000	285,693		261,101	307,269	(14,584)			(14,584)		261,101		24,592	24,592			L
F10580-23-8	BNP PARIBAS S.A.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,475.000	240,182		225,550	253,900	(45,811)			(45,811)	45,811	225,550	(26,657)	41,288	14,631			L
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	04/26/2016	CITIGROUP GLOBAL MARKETS	29,575.000	93,501		86,816	90,441	(3,609)			(3,609)	(15)	86,816	(57)	6,742	6,685			U
097023-10-5	BOEING CO		06/14/2016	Various	17,464.000	2,294,479		2,216,880	2,525,120	(53,360)			(53,360)		2,216,880		77,599	77,599	34,992		L
101121-10-1	BOSTON PPTYS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,522.000	197,848		176,187	194,116	(17,929)			(17,929)		176,187		21,661	21,661	3,881		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		05/23/2016	Various	63,679.000	1,394,189		780,787	1,174,241	(393,453)			(393,453)		780,787		613,401	613,401			L
G12793-10-8	BP PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	78,919.000	432,513		397,176	411,769	(56,917)			(56,917)	44,420	397,176	(42,444)	77,781	35,337	7,828		U
Q6634U-10-6	BRAMBLES	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,965.000	155,300		109,199	134,389	(54,200)			(54,200)	29,009	109,199	(13,641)	59,741	46,101			U
J04578-12-6	BRIDGESTONE	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,990.000	190,493		165,337	173,143	(24,239)			(24,239)	16,433	165,337	(1,654)	26,811	25,157	3,230		U
110122-10-8	BRISTOL MYERS SQUIBB CO		04/25/2016	CITIGROUP GLOBAL MARKETS	7,102.000	501,568		332,682	488,547	(155,865)			(155,865)		332,682		168,886	168,886	5,398		L
G15540-11-8	BRITISH LAND COMPANY PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,104.000	147,435		142,003	163,393	(15,283)			(15,283)	13,348	142,003	(11,922)	17,354	5,431	2,521		U
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,468.000	133,276		132,720	155,178	(39,199)			(39,199)	16,740	132,720	(14,183)	14,739	556	1,704		U
Y09827-10-9	BROADCOM LTD	F	04/25/2016	CITIGROUP GLOBAL MARKETS	1,735.000	258,674		178,700							178,700		79,974	79,974	850		L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	06/28/2016	Various	6,791.000	272,361		246,111	213,395	(56,538)			(56,538)	48,552	246,111	(21,158)	47,408	26,250	785		U
115637-20-9	BROWN FORM AN CORP CLASS B		06/14/2016	GOLDMAN, SACHS & CO.	4,878.000	477,954		465,849							465,849		12,105	12,105	1,659		L

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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)
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	04/26/2016	CITIGROUP GLOBAL MARKETS	44,873.000	280,728		278,036	311,975	(61,963)			(61,963)	34,126	278,036	(29,385)	32,077	2,692	2,838		L
G16962-10-5	BUNGE LTD		04/18/2016	CITIGROUP GLOBAL MARKETS	1,850.000	107,102		104,840	126,318						104,840		2,262	2,262	703		L
G1700D-10-5	BURBERRY GROUP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,973.000	105,370		105,203	105,203	(11,349)			(11,349)	11,349	105,203	(11,243)	11,410	167	873		U
127097-10-3	CABOT OIL + GAS CORP COM		04/25/2016	CITIGROUP GLOBAL MARKETS	2,822.000	62,887		49,921	49,921						49,921		12,966	12,966	56		L
13057Q-10-7	CALIFORNIA RESOURCES CORP		06/06/2016	Various	7,595.400	62,301		61,526	135,860						61,526		775	775			L
13342B-10-5	CAMERON INTERNATIONAL		04/05/2016	Various	24,838.000	1,641,244		1,504,999	1,569,762	(64,763)			(64,763)		1,504,999		136,245	136,245			U
134429-10-9	CAMPBELL SOUP CO		04/25/2016	CITIGROUP GLOBAL MARKETS	2,988.000	182,369		129,719	157,019	(27,300)			(27,300)		129,719		52,650	52,650	1,865		L
136069-10-1	CANADIAN IMP BANK COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	3,183.000	251,789		214,251	161,229	(41,690)			(41,690)	41,690	214,251	(18,608)	56,146	37,538	3,669		U
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	C	04/25/2016	CITIGROUP GLOBAL MARKETS	1,626.000	235,541		206,870	206,870	(40,572)			(40,572)	40,572	206,870	(16,504)	45,175	28,671	722		U
J05124-14-4	CANON	D	06/17/2016	Various	11,535.000	342,587		332,667	352,393	(44,257)			(44,257)	24,531	332,667	14,668	(4,748)	9,920	8,392		U
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,744.000	113,355		115,979	137,880	(24,459)			(24,459)	14,874	115,979	(12,394)	9,770	(2,625)	2,390		L
14040H-10-5	CAPITAL ONE FINL CORP		06/14/2016	Various	9,925.000	664,285		687,902	716,387						687,902		(23,616)	(23,616)	6,940		L
14149Y-10-8	CARDINAL HEALTH INC		05/11/2016	Various	73,837.000	5,798,119		5,865,092	1,884,311	(249,979)			(249,979)		5,865,092		(66,973)	(66,973)	36,744		L
143658-30-0	CARNIVAL CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,745.000	135,147		110,267	149,548	(39,281)			(39,281)		110,267		24,880	24,880	824		L
F13923-11-9	CARREFOUR EUR2.50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,782.000	110,087		104,210	109,489	(19,755)			(19,755)	19,755	104,210	(12,316)	18,193	5,876			U
149123-10-1	CATERPILLAR INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,691.000	206,624		175,884	182,880	(6,997)			(6,997)		175,884		30,740	30,740	4,144		L
124857-20-2	CBS CORP C LASS B		06/14/2016	CITIGROUP GLOBAL MARKETS	10,578.000	569,924		433,739	498,541	(64,802)			(64,802)		433,739		136,185	136,185	3,173		L
12508E-10-1	CDK GLOBAL INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,385.000	113,273		91,502	113,216	(21,714)			(21,714)		91,502		21,771	21,771	322		L
136385-10-1	CDN NAT RES COM NPV	C	06/15/2016	Various	5,770.000	197,133		135,114	125,527	(46,011)			(46,011)	32,338	135,114	(14,288)	76,306	62,019	862		U
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	4,559.000	297,904		253,861	253,861	(57,987)			(57,987)	57,987	253,861	(26,540)	70,583	44,042	458		U
12514G-10-8	CDW CORP/DE		06/16/2016	DIRECT	7,014.000	288,212		296,026							296,026		(7,814)	(7,814)			L
151020-10-4	CELGENE CORP.		04/25/2016	CITIGROUP GLOBAL MARKETS	3,576.000	395,372		340,625	428,262	(77,141)			(77,141)		340,625		54,747	54,747			L
150934-88-3	CELL THERAPEUTICS INC		04/15/2016	CANCELLED TRADE	0.000	16											16	16			L
15135U-10-9	CENOVUS ENERGY INC	C	04/25/2016	CITIGROUP GLOBAL MARKETS	5,715.000	85,318		71,998	71,998	(18,548)			(18,548)	18,548	71,998	(9,197)	22,517	13,320	188		U
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,300.000	241,006		175,478	233,426	(80,204)			(80,204)	22,256	175,478	(1,562)	67,090	65,528	744		U
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	04/26/2016	CITIGROUP GLOBAL MARKETS	26,501.000	89,715		85,189	85,190	(9,190)			(9,190)	9,190	85,189	(9,104)	13,629	4,525			U
156700-10-6	CENTURYLINK INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,568.000	111,230		89,628	89,771	(143)			(143)		89,628		21,602	21,602	1,927		L
156782-10-4	CERNER CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,975.000	115,663		104,596	118,836	(3,246)			(3,246)		104,596		11,067	11,067			L
808513-10-5	CHARLES SCHWAB		04/25/2016	CITIGROUP GLOBAL MARKETS	5,558.000	164,652		155,735	183,025	(24,288)			(24,288)		155,735		8,917	8,917	333		L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/16/2016	DIRECT	0.200	46		45							45		1	1			L
163851-10-8	CHEMOURS ORD		04/18/2016	CITIGROUP GLOBAL MARKETS	743.000	6,073		3,982	3,982						3,982		2,091	2,091	22		L
16411R-20-8	CHENIERE ENERGY INC		04/18/2016	CITIGROUP GLOBAL MARKETS	1,306.000	48,183		44,182	48,649						44,182		4,001	4,001			L
165167-10-7	CHESAPEAKE ENERGY CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	4,107.000	26,264		16,921	18,482						16,921		9,343	9,343			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)
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	17,953.000	122,348		115,612	116,750	67			67	(67)	115,612	(28)	6,764	6,735			U
166764-10-0	CHEVRON CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	7,254.000	736,301		572,196	652,570	(80,374)			(80,374)		572,196		164,106	164,106	7,762		L
169656-10-5	CHIPOTLE MEXICAN GRILL		04/25/2016	CITIGROUP GLOBAL MARKETS	222.000	98,365		104,555	106,527						104,555		(6,190)	(6,190)			L
H1467J-10-4	CHUBB LTD	E	05/27/2016	Various	16,820.000	2,104,075		1,736,884							1,736,884		367,191	367,191	11,269		L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,036.000	184,638		172,055	174,715	(48,714)			(48,714)	46,055	172,055	(30,321)	42,904	12,582			U
125509-10-9	CIGNA CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,454.000	203,912		136,670	212,764	(76,094)			(76,094)		136,670		67,242	67,242	58		L
172908-10-5	CINTAS COR P COM		06/15/2016	Various	23,653.000	2,200,987		2,119,557	484,022						2,119,557		81,431	81,431			L
17275R-10-2	CISCO SYS INC		05/18/2016	CITIGROUP GLOBAL MARKETS	116,400.000	3,130,877		3,062,565	3,160,842	(98,277)			(98,277)		3,062,565		68,312	68,312	54,708		L
172967-42-4	CITIGROUP INC		06/28/2016	Various	237,521.000	10,158,435		10,382,604	614,428	(25,408)			(25,408)		10,382,604		(224,169)	(224,169)	5,680		L
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	17,953.000	220,821		170,262	242,303	(71,902)			(71,902)	(139)	170,262	(42)	50,601	50,559			U
12561W-10-5	CLECO CORP. HOLDING CO		04/14/2016	MERGER	30,452.000	1,686,127		1,466,264	1,589,899	(123,635)			(123,635)		1,466,264		219,863	219,863	12,181		L
189054-10-9	CLOROX CO		05/27/2016	Various	14,554.000	1,866,735		1,790,223	205,084	(60,321)			(60,321)		1,790,223		76,512	76,512	12,452		L
Y1660Q-10-4	CLP HOLDINGS LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,825.000	148,072		127,067	134,459	(7,369)			(7,369)	(23)	127,067	(83)	21,087	21,005	2,141		U
12572Q-10-5	CME GROUP INC.		04/25/2016	CITIGROUP GLOBAL MARKETS	1,612.000	151,033		128,888	146,047	(17,160)			(17,160)		128,888		22,145	22,145	5,642		L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		05/31/2016	Various	71,654.000	3,745,532		3,413,417	3,528,243	(114,826)			(114,826)		3,413,417		332,115	332,115	41,935		L
191216-10-0	COCA COLA CO.		06/02/2016	Various	175,012.000	7,809,044		7,464,076	1,234,499	(79,575)			(79,575)		7,464,076		344,968	344,968	61,254		L
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	F	06/14/2016	GOLDMAN, SACHS & CO.	10,754.000	403,377		406,394							406,394		(3,016)	(3,016)			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/25/2016	CITIGROUP GLOBAL MARKETS	4,034.000	242,862		180,029	242,121	(62,092)			(62,092)		180,029		62,833	62,833			L
194162-10-3	COLGATE PALMOLIVE CO		04/25/2016	CITIGROUP GLOBAL MARKETS	4,034.000	280,014		246,885	268,745	(21,861)			(21,861)		246,885		33,129	33,129	3,106		L
198281-10-7	COLUMBIA PIPELINE PARTNERS UNITS		06/10/2016	Various	20,916.000	320,883		264,797	365,612	(100,815)			(100,815)		264,797		56,086	56,086	7,687		L
20030N-10-1	COMCAST CORP NEW CL A		04/25/2016	CITIGROUP GLOBAL MARKETS	10,258.000	625,673		551,675	578,859	(27,184)			(27,184)		551,675		73,998	73,998	5,385		L
D172W1-27-9	COMMERZBANK AG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,950.000	83,983		77,930	93,063	(16,791)			(16,791)	16,791	77,930	(9,210)	15,263	6,052	2,021		U
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,718.000	393,137		348,883	331,049	(126,369)			(126,369)	67,000	348,883	(25,281)	69,535	44,254	10,232		U
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,049.000	201,963		202,333	219,613	(12,957)			(12,957)	12,957	202,333	(5,702)	5,332	(370)			U
SBLNN3-L4-1	COMPASS GROUP PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,146.000	270,284		246,588	213,223	(39,845)			(39,845)	23,002	246,588	(19,955)	43,651	23,696	3,411		U
205887-10-2	CONAGRA INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,599.000	160,314		120,992	151,734	(30,742)			(30,742)		120,992		39,322	39,322	900		L
20605P-10-1	CONCHO RESOURCES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	943.000	106,741		87,567	87,567						87,567		19,174	19,174			L
20825C-10-4	CONOCOPHILLIPS		04/25/2016	CITIGROUP GLOBAL MARKETS	4,371.000	202,220		176,020	204,082						176,020		26,200	26,200	1,093		L
209115-10-4	CONSOLIDATED EDISON INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,518.000	181,909		136,191	161,832	(25,641)			(25,641)		136,191		45,718	45,718	1,687		L
D16212-14-0	CONTINENTAL AG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	698.000	152,519		135,143	170,262	(72,181)			(72,181)	37,061	135,143	(18,597)	35,973	17,376	244		U
N22717-10-7	CORE LABORATORIES		04/22/2016	DEUTSCHE BANK AG	754.000	97,745		73,629	81,990	(8,361)			(8,361)		73,629		24,116	24,116	353		L
219350-10-5	CORNING IN C COM		04/25/2016	CITIGROUP GLOBAL MARKETS	6,749.000	141,490		115,543	123,372	(7,829)			(7,829)		115,543		25,947	25,947	911		L
22160K-10-5	COSTCO WHS L CORP NEW COM		04/27/2016	CITIGROUP GLOBAL MARKETS	74,666.000	11,303,797		10,717,299	6,035,901	(850,761)			(850,761)		10,717,299		586,498	586,498	49,976		L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,814.000	77,373		73,906	80,534	(17,064)			(17,064)	14,531	73,906	(8,735)	12,201	3,467			U

SCHEDULE D - PART 4

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

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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)
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,292.000	142,867		132,057	201,342	(12,701)			(12,701)	12,701	132,057	(4,222)	15,032	10,810			U
22576C-10-1	CRESCENT POINT ENERGY	C	04/25/2016	CITIGROUP GLOBAL MARKETS	4,974.000	82,934		56,652	57,721	(15,986)			(15,986)	14,917	56,652	(7,268)	33,550	26,282	1,011		U
G25508-10-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,232.000	211,489		169,015	209,758	(72,903)			(72,903)	32,160	169,015	(16,472)	58,946	42,474	3,635		U
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		04/25/2016	CITIGROUP GLOBAL MARKETS	2,175.000	189,601		161,823	188,029	(26,206)			(26,206)		161,823		27,779	27,779	1,925		L
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,006.000	242,814		223,427	40,378	(9,375)			(9,375)	2,009	223,427	15,687	3,699	19,386	1,887		L
126408-10-3	CSX CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	5,760.000	156,294		148,320	149,472						148,320		7,974	7,974	1,037		L
231021-10-6	CUMMINS IN C COM		04/25/2016	CITIGROUP GLOBAL MARKETS	1,076.000	123,635		94,699	94,699						94,699		28,936	28,936	1,049		L
126650-10-0	CVS HEALTH CORPORATION		05/18/2016	Various	31,115.000	3,176,478		2,916,058	2,368,674	(110,967)			(110,967)		2,916,058		260,420	260,420	23,520		L
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,120.000	174,693		118,174	156,865	(46,931)			(46,931)	8,240	118,174	3,683	52,835	56,519	1,209		U
D1668R-12-3	DAIMLERCHRYSLER	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,093.000	291,163		296,287	344,938	(104,082)			(104,082)	55,431	296,287	(29,956)	24,832	(5,125)	12,237		U
J11508-12-4	DAIWA HOUSE INDS JPY50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,100.000	142,270		142,497							142,497	4,984	(5,211)	(227)	1,026		U
J11718-11-1	DAIWA SECURITIES	D	04/26/2016	CITIGROUP GLOBAL MARKETS	17,000.000	106,496		104,712	105,255	(11,126)			(11,126)	11,126	104,712	(2,232)	4,017	1,784	2,135		U
235851-10-2	DANAHER CO RP COM		05/27/2016	Various	50,013.000	4,899,347		4,450,600	3,190,892	(71,340)			(71,340)		4,450,600		448,747	448,747	8,413		L
K22272-11-4	DANSKE BANK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,311.000	306,517		302,539	304,928	(10,527)			(10,527)	8,137	302,539	5,052	(1,074)	3,978	9,949		U
V27915-10-3	DBS GROUP HOLDINGS LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,700.000	89,266		87,782	90,588	(13,171)			(13,171)	10,365	87,782	(5,111)	6,595	1,484			U
244199-10-5	DEERE & CO.		06/14/2016	Various	7,682.000	640,424		571,090	585,906	(14,816)			(14,816)		571,090		69,334	69,334	9,218		L
G27823-10-6	DELPHI AUTOMOTIVE PLC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,073.000	157,617		127,158	177,718	(50,561)			(50,561)		127,158		30,459	30,459	601		L
247361-70-2	DELTA AIR LINES, INC.		06/14/2016	Various	25,335.000	1,033,335		1,227,788							1,227,788		(194,453)	(194,453)	4,739		L
J12075-10-7	DENSO CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,925.000	159,473		157,985	189,830	(42,900)			(42,900)	18,112	157,985	(1,729)	3,217	1,488	2,275		U
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,468.000	157,369		144,263	207,203	(37,385)			(37,385)	37,385	144,263	(17,050)	30,156	13,106	796		U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,923.000	162,599		142,965	170,020	(46,094)			(46,094)	19,039	142,965	(7,652)	27,285	19,634	385		U
D19225-10-7	DEUTSCHE POST AG COM STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,917.000	173,771		163,635	166,829	(39,356)			(39,356)	36,162	163,635	(22,909)	33,045	10,136			U
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,501.000	275,366		237,155	281,039	(115,053)			(115,053)	71,169	237,155	(38,765)	76,976	38,211			U
25179M-10-3	DEVON ENERGY CORP.		04/25/2016	CITIGROUP GLOBAL MARKETS	2,560.000	86,897		70,246	81,920						70,246		16,651	16,651	614		L
23331S-10-0	DHI GROUP INC		05/17/2016	DIRECT	22,093.000	145,035		150,453							150,453		(5,419)	(5,419)			L
254709-10-8	DISCOVER FINL SVCS		06/14/2016	Various	11,591.000	633,996		590,214	621,509	(15,703)			(15,703)		590,214		43,783	43,783	5,767		L
25470M-10-9	DISH NETWORK CORP		04/18/2016	CITIGROUP GLOBAL MARKETS	1,547.000	71,925		71,564	88,457						71,564		360	360			L
254687-10-6	DISNEY WALT CO		05/13/2016	Various	75,776.000	7,585,443		7,404,883	5,474,248	(121,016)			(121,016)		7,404,883		180,560	180,560	33,468		L
R1812S-10-5	DNB ASA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,374.000	69,668		63,575	66,664	(26,105)			(26,105)	26,105	63,575	(13,918)	20,010	6,092			U
256677-10-5	DOLLAR GENERAL CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,303.000	188,830		132,027	165,517	(33,489)			(33,489)		132,027		56,803	56,803	1,082		L
25746U-10-9	DOMINION RES INC VA		04/25/2016	CITIGROUP GLOBAL MARKETS	2,701.000	189,593		162,211	182,696	(20,484)			(20,484)		162,211		27,381	27,381	1,891		L
260003-10-8	DOVER CORP COM		04/25/2016	CITIGROUP GLOBAL MARKETS	1,732.000	115,669		99,036	106,189	(7,153)			(7,153)		99,036		16,633	16,633	727		L

SCHEDULE D - PART 4

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

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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)
260543-10-3	DOW CHEM CO		04/25/2016	CITIGROUP GLOBAL MARKETS	4,970.000	261,093		210,728	255,856	(45,128)			(45,128)		210,728		50,365	50,365	4,572		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		04/27/2016	Various	73,277.000	6,543,504		6,494,501	6,829,416	(92,082)			(92,082)		6,494,501		49,004	49,004	39,944		L
233331-10-7	DTE ENERGY CO		04/28/2016	Various	81,272.000	7,082,195		6,702,068	1,853,431	(44,902)			(44,902)		6,702,068		380,127	380,127	74,396		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/25/2016	CITIGROUP GLOBAL MARKETS	3,717.000	245,187		179,159	247,552	(68,393)			(68,393)		179,159		66,027	66,027	1,412		L
26441C-20-4	DUKE ENERGY HLDG CORP		04/28/2016	Various	76,801.000	5,967,703		5,657,507	1,610,558	(16,051)			(16,051)		5,657,507		310,196	310,196	41,779		L
D24914-13-3	E.ON AG CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,027.000	92,481		77,356	87,578	(26,023)			(26,023)	15,802	77,356	(9,142)	24,267	15,124	570		U
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,237.000	278,896		231,999	212,087	(81,835)			(81,835)	32,229	231,999	(15,053)	61,949	46,896			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,745.000	252,534		207,460	261,276	(78,871)			(78,871)	25,054	207,460	(2,144)	47,218	45,074	1,862		U
G29183-10-3	EATON CORP PLC	E	04/25/2016	CITIGROUP GLOBAL MARKETS	2,359.000	146,856		121,017	122,762	(1,746)			(1,746)		121,017		25,840	25,840	1,345		L
278642-10-3	EBAY INC		04/25/2016	CITIGROUP GLOBAL MARKETS	5,305.000	128,458		116,597	145,781	(29,184)			(29,184)		116,597		11,861	11,861			L
278865-10-0	ECOLAB INC		05/18/2016	Various	26,326.000	3,064,437		2,893,193	3,011,168	(69,348)			(69,348)		2,893,193		171,244	171,244	9,801		L
281020-10-7	EDISON INTL		04/25/2016	CITIGROUP GLOBAL MARKETS	2,551.000	175,288		141,785	151,045	(9,260)			(9,260)		141,785		33,504	33,504	2,449		L
532457-10-8	ELI LILLY & CO		04/25/2016	CITIGROUP GLOBAL MARKETS	4,255.000	331,606		260,357	358,526	(97,622)			(97,622)		260,357		71,249	71,249	2,170		L
268648-10-2	EMC CORP		06/14/2016	Various	30,059.000	816,002		732,055	771,915	(39,860)			(39,860)		732,055		83,948	83,948	6,914		L
291011-10-4	EMERSON ELEC CO		04/25/2016	CITIGROUP GLOBAL MARKETS	3,050.000	168,677		134,719	145,882	(11,163)			(11,163)		134,719		33,958	33,958	1,449		L
29250N-10-5	ENBRIDGE INC	C	04/25/2016	CITIGROUP GLOBAL MARKETS	4,573.000	191,522		151,435	151,435	(39,164)			(39,164)	39,164	151,435	(19,448)	59,536	40,088	1,532		U
292505-10-4	ENCANA CORP COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	6,926.000	49,375		35,051	35,051	(9,030)			(9,030)	9,030	35,051	(4,477)	18,801	14,323	91		U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	04/26/2016	CITIGROUP GLOBAL MARKETS	41,999.000	186,581		177,567	177,567	(44,745)			(44,745)	44,745	177,567	(29,936)	38,950	9,014			U
T3643A-14-5	ENI SPA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,899.000	238,146		223,350	223,350	(56,784)			(56,784)	56,784	223,350	(37,987)	52,783	14,796			U
29364G-10-3	ENTERGY CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,055.000	152,652		133,781	140,480	(6,699)			(6,699)		133,781		18,872	18,872	1,747		L
26875P-10-1	EOG RESOUR CES INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	2,497.000	199,144		176,763	176,763						176,763		22,381	22,381	837		L
26884L-10-9	EQT CORPORATION		04/25/2016	CITIGROUP GLOBAL MARKETS	1,477.000	101,091		76,996	76,996						76,996		24,095	24,095	44		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		04/25/2016	CITIGROUP GLOBAL MARKETS	2,247.000	160,106		157,672	183,333	(25,661)			(25,661)		157,672		2,434	2,434	20,349		L
W26049-11-9	ERICSSON NAMN-AKTIER B	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,383.000	118,203		140,408	140,408	(24,997)			(24,997)	24,997	140,408	(16,470)	(5,734)	(22,204)	5,585		L
F31668-10-0	ESSILOR INTERNAT EURO.35	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,329.000	171,264		145,960	166,097	(50,105)			(50,105)	29,969	145,960	(17,250)	42,554	25,304			U
518439-10-4	ESTEE LAUDER COS.		05/18/2016	Various	34,131.000	3,143,775		2,979,186	3,005,576	(26,390)			(26,390)		2,979,186		164,589	164,589	10,239		L
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	05/13/2016	BANK OF AMERICA/MERRILL LYNCH	7,640.000	164,513		235,386							235,386	(134)	(70,740)	(70,874)			U
30040W-10-8	EVERSOURCE ENERGY		04/25/2016	CITIGROUP GLOBAL MARKETS	3,524.000	195,560		156,113	179,971	(23,858)			(23,858)		156,113		39,447	39,447	1,568		L
30161N-10-1	EXELON CORP COM		04/25/2016	CITIGROUP GLOBAL MARKETS	4,520.000	154,422		125,520	125,520						125,520		28,902	28,902	1,401		L
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,523.000	156,569		135,890	150,870	(31,256)			(31,256)	16,275	135,890	(14,522)	35,201	20,679	1,040		L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		04/25/2016	CITIGROUP GLOBAL MARKETS	3,475.000	256,154		238,698	303,750	(58,311)			(58,311)		238,698		17,456	17,456			L
30231G-10-2	EXXON MOBIL CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	17,338.000	1,514,008		1,289,080	1,351,497	(62,417)			(62,417)		1,289,080		224,928	224,928	12,657		L

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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)
30303M-10-2	FACEBOOK INC		06/15/2016	Various	74,856.000	8,765,323		8,227,668	941,626	(228,470)			(228,470)		8,227,668		537,655	537,655			L
J13440-10-2	FANUC LTD JPY50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,105.000	188,111		168,982	193,636	(42,762)			(42,762)	18,108	168,982	(1,527)	20,656	19,130	2,850		U
J1346E-10-0	FAST RETAILING CO	D	04/18/2016	CITIGROUP GLOBAL MARKETS	490.000	126,509		157,034	173,686	400			400	(401)	157,034	17,146	(47,671)	(30,525)	707		U
31428X-10-6	FEDEX CORP		04/25/2016	Various	40,725.000	6,617,550		5,624,115	1,764,042	(6,889)			(6,889)		5,624,115		993,436	993,436	11,735		L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	2,935.000	192,811		125,735	177,861	(52,126)			(52,126)		125,735		67,075	67,075	763		L
316773-10-0	FIFTH THIRD BANCORP		06/14/2016	Various	31,816.000	576,862		531,009	639,502	(35,588)			(35,588)		531,009		45,853	45,853	8,272		L
337932-10-7	FIRSTENERGY CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	3,294.000	113,459		103,135	104,519	(1,383)			(1,383)		103,135		10,324	10,324	1,186		L
337738-10-8	FISERV INC COM		05/23/2016	Various	17,083.000	1,740,429		746,613	1,562,411	(815,799)			(815,799)		746,613		993,816	993,816			L
30249U-10-1	FMC TECHNLOGIES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,293.000	66,140		62,736	66,520						62,736		3,404	3,404			L
345370-86-0	FORD MTR C O DEL COM PAR U		04/25/2016	CITIGROUP GLOBAL MARKETS	14,854.000	201,639		200,529	209,293	(7,724)			(7,724)		200,529		1,110	1,110	5,942		L
X2978Z-11-8	FORTUM OYJ EUR3.40	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,731.000	39,948		40,331	41,296	(8,414)			(8,414)	7,449	40,331	(4,765)	4,381	(384)	2,368		U
F6866T-10-0	FRANCE TELECOM	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,791.000	165,796		145,393	164,698	(49,021)			(49,021)	29,716	145,393	(17,183)	37,587	20,403			U
354613-10-1	FRANKLIN RES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,890.000	75,872		69,590	69,590						69,590		6,283	6,283	680		L
35671D-85-7	FREEPORT MCMORAN INC		04/25/2016	CITIGROUP GLOBAL MARKETS	5,234.000	59,378		35,434	35,434						35,434		23,944	23,944			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,089.000	184,002		151,494	176,391	(47,320)			(47,320)	22,423	151,494	(10,466)	42,974	32,509	171		U
D27348-12-3	FRESENIUS SE & CO KGAA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,483.000	255,486		188,072	249,603	(93,674)			(93,674)	32,143	188,072	(12,601)	80,015	67,414	172		U
J14208-10-2	FUJI FILM HLDGS CO NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,920.000	204,148		153,158	207,769	(74,298)			(74,298)	19,687	153,158	(1,325)	52,314	50,990	1,687		U
J14406-13-6	FUJI HEAVY INDUSTRIES	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,120.000	144,276		128,331	172,170	(60,231)			(60,231)	16,511	128,331	(1,296)	17,241	15,945	2,601		U
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,800.000	57,408		40,162	49,846	(9,675)			(9,675)	(8)	40,162	(26)	17,272	17,246	306		U
F42768-10-5	GDF SUEZ CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,252.000	84,898		81,634	93,138	(25,288)			(25,288)	16,805	81,634	(9,648)	12,912	3,264			U
369550-10-8	GENERAL DYNAMICS CORP		06/14/2016	Various	4,878.000	675,509		601,961	670,042	(48,032)			(48,032)		601,961		73,547	73,547	7,073		L
369604-10-3	GENERAL EL EC CO COM		04/25/2016	CITIGROUP GLOBAL MARKETS	40,780.000	1,250,899		1,011,752	1,270,297	(258,545)			(258,545)		1,011,752		239,147	239,147	18,759		L
370023-10-3	GENERAL GROWTH PROPERTIES		04/25/2016	CITIGROUP GLOBAL MARKETS	5,496.000	157,539		129,431	149,546	(20,115)			(20,115)		129,431		28,109	28,109	2,088		L
370334-10-4	GENERAL MLS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	4,034.000	246,412		205,133	232,600	(27,467)			(27,467)		205,133		41,278	41,278	3,631		L
37045V-10-0	GENERAL MOTORS CO		04/25/2016	CITIGROUP GLOBAL MARKETS	5,490.000	175,374		164,810	186,715	(21,905)			(21,905)		164,810		10,564	10,564	2,086		L
372460-10-5	GENUINE PARTS CO		04/25/2016	CITIGROUP GLOBAL MARKETS	1,539.000	149,118		127,568	132,185	(4,617)			(4,617)		127,568		21,550	21,550	1,958		L
375558-10-3	GILEAD SCIENCES INC		06/14/2016	CITIGROUP GLOBAL MARKETS	12,279.000	1,148,059		1,127,949	1,242,512	(44,664)			(44,664)		1,127,949		20,110	20,110	8,022		L
H3238Q-10-2	GIVAUDAN SA REG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	101.000	199,095		156,850	183,939	(34,027)			(34,027)	11,604	156,850	(5,015)	47,260	42,245	708		U
G3910J-11-2	GLAXOSMITHKLINE PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	20,391.000	433,601		391,033	412,646	(66,128)			(66,128)	44,515	391,033	(41,788)	84,356	42,568	17,976		L
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	47,135.000	104,455		65,365	62,858	(7,266)			(7,266)	6,781	62,373	(6,666)	48,747	42,081			L
S26763-02-9	GOLDCORP INC	C	04/25/2016	CITIGROUP GLOBAL MARKETS	9,522.000	161,471		109,608	109,608	(28,237)			(28,237)	28,237	109,608	(14,001)	65,864	51,863	489		U
38141G-10-4	GOLDMAN SA CHS GROUP INC		06/27/2016	Various	15,277.000	2,181,671		2,309,114	295,397	(10,604)			(10,604)		2,309,114		(127,443)	(127,443)	1,065		L

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384802-10-4	GRAINGER W W INC		04/25/2016	CITIGROUP GLOBAL MARKETS	551.000	126,278		111,627	111,627						111,627		14,651	14,651	645		L
38983D-30-0	GREAT AJAX CORP		06/30/2016	JONES TRADING	147,063.000	2,020,722		1,645,635	1,782,404	(36,766)			(36,766)		1,645,635		375,087	375,087	70,221		L
39138C-10-6	GREAT-WEST LIFECO INC	C	04/25/2016	CITIGROUP GLOBAL MARKETS	1,702.000	49,541		40,585	42,308	(12,662)			(12,662)	10,939	40,585	(5,211)	14,166	8,956	387		U
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,729.000	151,941		130,101	148,060	(44,673)			(44,673)	26,714	130,101	(15,376)	37,216	21,840			U
F12033-13-4	GROUPE DANONE	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,236.000	228,552		203,799	218,931	(54,633)			(54,633)	39,501	203,799	(24,086)	48,839	24,753			L
40053C-10-5	GRUPO FINANCIERO SANTANDER MEXICO	F	04/20/2016	BANK OF AMERICA/MERRILL LYNCH	16,977.000	154,185		124,611	147,191	(22,579)			(22,579)		124,611		29,574	29,574			L
406216-10-1	HALLIBURTON CO		04/25/2016	CITIGROUP GLOBAL MARKETS	4,246.000	169,985		144,534	144,534						144,534		25,451	25,451	764		L
40650V-10-0	HALYARD HEALTH INC		04/25/2016	CITIGROUP GLOBAL MARKETS	494.000	15,148		14,049	16,505	(2,455)			(2,455)		14,049		1,099	1,099			L
Y30327-10-3	HANG SENG BANK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,820.000	87,913		77,405	91,734	(14,314)			(14,314)	(15)	77,405	(50)	10,559	10,509	3,355		U
416515-10-4	HARTFORD FINANCIAL SVCS GRP		06/14/2016	Various	14,230.000	628,208		596,968	618,436	(21,468)			(21,468)		596,968		31,240	31,240	5,977		L
40412C-10-1	HCA HOLDINGS INC		06/14/2016	Various	9,361.000	734,150		671,595	120,922						671,595		62,555	62,555			L
40414L-10-9	HCP INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,304.000	112,350		107,644	126,345	(5,848)			(5,848)		107,644		4,706	4,706	1,900		L
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,886.000	141,832		129,762	139,250	(20,377)			(20,377)	20,377	129,762	(11,538)	23,608	12,070			U
F48051-10-0	HERMES INTERNATIONAL	D	04/26/2016	CITIGROUP GLOBAL MARKETS	62.000	21,366		20,411	20,997	(4,374)			(4,374)	3,788	20,411	(2,412)	3,367	955	86		L
427866-10-8	HERSHEY COMPANY		06/30/2016	Various	33,738.000	3,393,903		3,024,058	169,792	(837)			(837)		3,024,058		369,845	369,845	14,458		L
42809H-10-7	HESS CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,773.000	109,684		85,955	85,955						85,955		23,729	23,729	443		L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		04/25/2016	CITIGROUP GLOBAL MARKETS	7,929.000	136,415		110,870	120,521	(9,650)			(9,650)		110,870		25,545	25,545	872		L
J20454-12-0	HITACHI	D	04/26/2016	CITIGROUP GLOBAL MARKETS	27,100.000	131,383		126,971	155,781	(34,729)			(34,729)	14,918	126,971	(1,435)	5,848	4,413	1,317		U
H36940-13-0	HOLCIM	D	05/31/2016	Various	3,925.000	264,550		259,219	197,230	(25,085)			(25,085)	25,085	259,219	(17,923)	23,254	5,331			U
437076-10-2	HOME DEPOT INC		05/18/2016	Various	24,658.000	3,277,979		3,014,851	3,261,021	(246,170)			(246,170)		3,014,851		263,128	263,128	13,254		L
J22302-11-1	HONDA MOTOR CO., LTD.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,515.000	270,822		261,251	309,270	(58,519)			(58,519)	29,189	261,251	(2,588)	12,159	9,571	4,093		U
438516-10-6	HONEYWELL INTERNATIONAL INC		05/27/2016	Various	18,331.000	2,076,399		1,758,419	286,267	(30,021)			(30,021)		1,758,419		317,981	317,981	20,169		L
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/27/2016	Various	55,720.000	273,688		272,862	109,281	(4,869)			(4,869)	(18)	272,862	(317)	1,143	826			U
440452-10-0	HORMEL FOODS CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	4,950.000	187,626		124,268	195,723	(71,455)			(71,455)		124,268		63,358	63,358	718		L
44107P-10-4	HOST HOTELS & RESORTS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	7,226.000	110,302		110,847	110,847						110,847		(544)	(544)	2,890		L
J22848-10-5	HOYA CORPORATION	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,840.000	192,036		157,012	200,408	(62,349)			(62,349)	18,953	157,012	(1,578)	36,602	35,024	2,121		U
40434L-10-5	HP INC		04/25/2016	CITIGROUP GLOBAL MARKETS	7,929.000	99,626		92,191	93,879	(1,688)			(1,688)		92,191		7,434	7,434	1,966		L
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	06/30/2016	Various	175,351.000	1,145,851		1,093,567	1,385,808	(189,980)			(189,980)	128,784	1,093,567	(135,498)	187,783	52,284	37,355		L
444859-10-2	HUMANA INC COM		05/24/2016	Various	24,907.000	4,256,950		4,385,474	4,446,149	(60,674)			(60,674)		4,385,474		(128,525)	(128,525)	14,446		L
E6165F-16-6	IBERDROLA	D	04/18/2016	UNION BANK OF SWITZERLAND	31,955.000	216,047		202,096	227,368	(60,282)			(60,282)	35,729	198,839	(19,014)	36,222	17,208			U
452308-10-9	ILLINOIS TOOL WKS INC		06/17/2016	Various	23,971.000	2,500,685		1,978,921	1,142,466	(103,676)			(103,676)		1,978,921		521,764	521,764	19,964		L
452327-10-9	ILLUMINA INC		04/25/2016	CITIGROUP GLOBAL MARKETS	820.000	117,311		132,930	157,395	(19,315)			(19,315)		132,930		(15,619)	(15,619)			L
453038-40-8	IMPERIAL OIL LTD	C	04/25/2016	CITIGROUP GLOBAL MARKETS	1,923.000	62,456		60,643	62,406	(17,840)			(17,840)	16,077	60,643	(7,746)	9,559	1,813	339		U
E6282J-12-5	INDITEX SA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,151.000	266,975		244,794	228,409	(58,421)			(58,421)	24,249	244,794	(8,711)	30,892	22,181	(156)		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)
G4766E-10-8	INDIVIOR PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,897.000	6,994		5,678	8,019	(3,206)			(3,206)	865	5,678	(607)	1,923	1,316			U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	04/26/2016	CITIGROUP GLOBAL MARKETS	17,332.000	221,785		209,950	234,406	(66,982)			(66,982)	59,710	209,950	(35,776)	47,611	11,835			L
G47791-10-1	INGERSOLL-RAND PLC	E	04/25/2016	CITIGROUP GLOBAL MARKETS	2,751.000	176,129		139,668	152,103	(12,435)			(12,435)		139,668		36,461	36,461	880		L
J2467E-10-1	INPEX CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,315.000	75,811		70,736	91,799	(18,786)			(18,786)	9,703	70,736	(1,508)	6,583	5,075	735		U
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	22,484.000	100,048		76,421	90,952	(34,164)			(34,164)	19,633	76,421	(9,546)	33,173	23,627	3,980		U
458140-10-0	INTEL CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	20,001.000	627,718		546,320	689,034	(142,715)			(142,715)		546,320		81,398	81,398	5,200		L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		04/25/2016	CITIGROUP GLOBAL MARKETS	710.000	170,684		138,485	181,945	(43,460)			(43,460)		138,485		32,199	32,199	604		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		05/27/2016	Various	13,906.000	2,078,601		1,758,424	521,029						1,758,424		320,177	320,177	32,246		L
460146-10-3	INTERNATIONAL PAPER CO		04/25/2016	CITIGROUP GLOBAL MARKETS	3,238.000	138,729		122,073	122,073						122,073		16,656	16,656	1,425		L
46113M-10-8	INTERVAL LEISURE GROUP		05/24/2016	DIRECT	0.880	12		10							10		2	2			L
T55067-10-1	INTESA SANPAOLO EURO.52	D	04/26/2016	CITIGROUP GLOBAL MARKETS	83,650.000	233,371		232,017	280,603	(79,432)			(79,432)	46,234	232,017	(23,993)	25,347	1,354			U
461202-10-3	INTUIT INC.		04/25/2016	CITIGROUP GLOBAL MARKETS	2,124.000	217,397		154,682	204,966	(50,284)			(50,284)		154,682		62,715	62,715	1,274		L
46120E-60-2	INTUITIVE SURGICAL INC		04/25/2016	CITIGROUP GLOBAL MARKETS	212.000	135,409		97,431	115,786	(18,355)			(18,355)		97,431		37,978	37,978			L
G491BT-10-8	INVESCO LTD		04/25/2016	CITIGROUP GLOBAL MARKETS	3,083.000	98,084		94,864	103,219	(6,937)			(6,937)		94,864		3,220	3,220	832		L
W48102-12-8	INVESTOR B	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,836.000	107,670		97,080	105,157	(26,798)			(26,798)	18,721	97,080	(11,388)	21,978	10,590			U
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF	F	04/12/2016	BARCLAYS	22,638.000	202,052		147,373	147,373						147,373		54,678	54,678	3,833		L
J2501P-10-4	ITOCHU CORP JPY50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	13,180.000	171,034		138,386	157,991	(34,529)			(34,529)	14,924	138,386	(1,383)	34,030	32,648	3,373		U
G4984A-11-0	ITV PLC ORD GBP0.10	D	04/26/2016	CITIGROUP GLOBAL MARKETS	36,910.000	125,275		125,246	150,475	(30,796)			(30,796)	11,790	125,246	(10,079)	10,107	28			U
J27869-10-6	JAPAN TOBACCO INC JPY50000	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,800.000	201,327		175,042							175,042	11,778	14,507	26,285			U
478160-10-4	JOHNSON & JOHNSON		05/27/2016	Various	27,585.000	3,123,084		2,569,712	1,175,836	(182,865)			(182,865)		2,569,712		553,372	553,372	27,386		L
478366-10-7	JOHNSON CONTROLS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,090.000	128,773		120,417	122,024						120,417		8,356	8,356	1,792		L
46625H-10-0	JP MORGAN CHASE & CO		06/30/2016	Various	429,464.000	26,609,386		27,016,958	1,003,722	(88,014)			(88,014)		27,016,958		(407,572)	(407,572)	13,377		L
48203R-10-4	JUNIPER NETWORKS INC		06/14/2016	MORGAN STANLEY	19,956.000	456,782		509,078	550,786						509,078		(52,295)	(52,295)	3,991		L
J30642-16-9	KAO CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,660.000	248,802		187,119	242,307	(73,283)			(73,283)	18,095	187,119	2,496	59,187	61,683	1,555		U
B5337G-16-2	KBC GROUP NV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,485.000	139,049		128,379	155,678	(52,485)			(52,485)	32,969	128,379	(17,346)	28,017	10,670			U
J31843-10-5	KDDI CORP JPY5000	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,240.000	298,180		212,045	268,481	(75,242)			(75,242)	18,806	212,045	3,489	82,645	86,134	3,497		U
487836-10-8	KELLOGG CO.		04/25/2016	CITIGROUP GLOBAL MARKETS	2,796.000	211,918		172,234	202,067	(29,833)			(29,833)		172,234		39,684	39,684	1,398		L
Y4722Z-12-0	KEPPEL CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	17,050.000	69,331		73,817	78,240	(8,952)			(8,952)	8,952	73,817	(4,298)	(188)	(4,486)	2,758		U
F5433L-10-3	KERING SA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	627.000	105,854		102,184	107,581	(24,808)			(24,808)	19,411	102,184	(12,077)	15,747	3,671	866		U
G52416-10-7	KERRY A	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,551.000	141,505		104,111	128,571	(47,642)			(47,642)	23,181	104,111	(12,294)	49,688	37,394	613		U
493267-10-8	KEYCORP NEW COM		06/14/2016	CITIGROUP GLOBAL MARKETS	23,483.000	273,277		259,252	309,741	(4,227)			(4,227)		259,252		14,025	14,025	3,757		L
J32491-10-2	KEYENCE CORP JPY50	D	04/18/2016	CITIGROUP GLOBAL MARKETS	350.000	196,338		151,376	195,170	(58,786)			(58,786)	14,992	151,376	4,571	40,390	44,961	444		U

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)
49338L-10-3	KEYSIGHT TECHNOLOGIES		04/25/2016	CITIGROUP GLOBAL MARKETS	1,187.000	31,947		32,927	33,628						32,927		(980)	(980)			L
494368-10-3	KIMBERLY-CLARK CORP		04/28/2016	Various	54,619.000	6,823,302		6,761,914	2,032,090	(239,227)			(239,227)		6,761,914		61,388	61,388	49,157		L
49456B-10-1	KINDER MORGAN INC DEL		04/25/2016	CITIGROUP GLOBAL MARKETS	5,266.000	92,074		78,569	78,569						78,569		13,505	13,505	658		L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	04/26/2016	CITIGROUP GLOBAL MARKETS	21,629.000	113,806		105,041	105,041	(11,332)			(11,332)	11,332	105,041	(11,225)	19,990	8,764			U
482480-10-0	KLA TENCOR CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,212.000	158,343		110,600	153,402	(42,802)			(42,802)		110,600		47,743	47,743	1,150		L
500255-10-4	KOHLS CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,128.000	95,662		98,548	101,357	(2,809)			(2,809)		98,548		(2,886)	(2,886)	1,064		L
J35759-12-5	KOMATSU LTD NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,870.000	121,246		100,528	113,762	(23,922)			(23,922)	10,687	100,528	(951)	21,670	20,719	1,696		U
X4551T-10-5	KONE B	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,470.000	201,056		183,501	121,822	(32,446)			(32,446)	19,282	183,501	(9,967)	27,523	17,556	3,107		U
N0139V-16-7	KONINKLIJKE AHOLD N.V.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,449.000	182,374		158,641	105,842	(49,761)			(49,761)	24,926	158,641	(11,785)	35,517	23,732	4,292		U
500754-10-6	KRAFT HEINZ ORD		04/25/2016	CITIGROUP GLOBAL MARKETS	3,697.000	291,040		260,934	268,994	(8,059)			(8,059)		260,934		30,106	30,106	4,252		L
501044-10-1	KROGER CO		05/25/2016	Various	234,529.000	8,498,943		8,707,465	2,335,829	(330,969)			(330,969)		8,707,465		(208,523)	(208,523)	17,950		L
J36662-13-8	KUBOTA CORP	D	04/18/2016	CITIGROUP GLOBAL MARKETS	9,650.000	136,264		131,780	151,454	(30,396)			(30,396)	10,722	131,780	4,731	(246)	4,485	1,074		U
J37479-11-0	KYOCERA CORP JPY50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,460.000	171,665		152,598	162,624	(20,176)			(20,176)	15,291	152,598	(1,457)	20,524	19,067	1,842		U
501797-10-4	L BRANDS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,950.000	151,872		141,647	186,849	(45,202)			(45,202)		141,647		10,225	10,225	5,070		L
502424-10-4	L-3 COMMUNICATIONS		06/14/2016	GOLDMAN, SACHS & CO.	3,793.000	552,896		449,471	453,301						449,471		103,425	103,425	5,310		L
F01764-10-3	L'AIR LIQUIDE S.A.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,798.000	204,569		202,446	202,446	(36,527)			(36,527)	36,527	202,446	(23,926)	26,049	2,123			U
G5375M-11-8	LAND SECURITIES GROUP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,849.000	161,685		155,857	170,859	(18,568)			(18,568)	14,932	155,857	(13,891)	19,719	5,828	2,246		U
517834-10-7	LAS VEGAS SANDS CORP		04/18/2016	CITIGROUP GLOBAL MARKETS	2,194.000	112,229		83,306	96,185	(12,879)			(12,879)		83,306		28,923	28,923	1,580		L
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	04/26/2016	CITIGROUP GLOBAL MARKETS	39,081.000	137,146		132,114	154,257	(29,947)			(29,947)	16,641	132,114	(14,118)	19,150	5,032			L
F56196-18-5	LEGRAND	D	06/21/2016	Various	2,723.000	168,064		159,437	154,407	(48,645)			(48,645)	35,321	158,818	(23,249)	32,496	9,246			U
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	06/22/2016	Various	4,617.000	496,998		495,229	188,235	(11,089)			(11,089)		495,229		1,769	1,769			L
G5480U-15-3	LIBERTY LILAC GROUP C	F	04/18/2016	CITIGROUP GLOBAL MARKETS	231.000	8,733		7,909	9,933	(2,024)			(2,024)		7,909		823	823			L
D50348-10-7	LINDE AG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,165.000	171,925		169,456	169,456	(27,444)			(27,444)	27,444	169,456	(17,317)	19,786	2,469	420		U
Y5281M-11-1	LINK REIT	D	04/26/2016	CITIGROUP GLOBAL MARKETS	24,900.000	156,181		136,548	149,076	(12,503)			(12,503)	(25)	136,548	(89)	19,722	19,633			U
53578A-10-8	LINKEDIN CORP		04/18/2016	CITIGROUP GLOBAL MARKETS	632.000	74,571		72,269	142,251	(22,088)			(22,088)		72,269		2,301	2,301			L
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	250,608.000	255,762		245,007	269,900	(29,116)			(29,116)	29,116	245,007	(26,183)	36,938	10,755	7,251		U
539481-10-1	LOBLAW COS LTD COM	C	04/25/2016	CITIGROUP GLOBAL MARKETS	2,126.000	116,498		100,002	100,002	(21,717)			(21,717)	21,717	100,002	(9,557)	26,053	16,496	345		U
539830-10-9	LOCKHEED MARTIN CORP		06/17/2016	Various	11,926.000	2,847,310		2,358,237	1,603,436	(215,351)			(215,351)		2,358,237		489,072	489,072	31,046		L
G56350-17-9	LONMIN PLC	D	04/18/2016	UNION BANK OF SWITZERLAND	239.000	536		294	294	(3)			(3)	3	294	(12)	254	242			U
F58149-13-3	L'OREAL CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	923.000	169,913		146,563	155,712	(37,244)			(37,244)	28,095	146,563	(17,322)	40,671	23,349			U
548661-10-7	LOWES COS INC USD0.50		06/14/2016	CITIGROUP GLOBAL MARKETS	12,943.000	984,432		824,705	984,186	(159,481)			(159,481)		824,705		159,727	159,727	7,248		L
F58485-11-5	LVMH MOET HENNESSY EURO.30	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,287.000	214,661		188,572	202,580	(50,559)			(50,559)	36,551	188,572	(22,287)	48,376	26,089	2,717		L

SCHEDULE D - PART 4

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

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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)
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		06/14/2016	CITIGROUP GLOBAL MARKETS	6,477.000	527,644		534,070	562,851	(27,502)			(27,502)		534,070		(6,426)	(6,426)	8,844		L
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,224.000	114,676		106,904	133,928	(51,910)			(51,910)	25,666	106,904	(10,978)	18,749	7,771			U
55616P-10-4	MACYS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,578.000	103,956		90,178	90,178						90,178		13,777	13,777	1,856		L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	2,952.000	127,828		119,262	119,262	(30,156)			(30,156)	30,156	119,262	(14,838)	23,405	8,566	190		U
56501R-10-6	MANULIFE FINANCIAL CORP	C	04/25/2016	CITIGROUP GLOBAL MARKETS	8,524.000	126,647		121,127	127,268	(32,965)			(32,965)	32,965	121,127	(15,590)	21,110	5,521	1,026		U
565849-10-6	MARATHON OIL CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	3,761.000	51,995		41,898	47,351						41,898		10,097	10,097	188		L
56585A-10-2	MARATHON PETROLEUM CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,933.000	120,764		109,049	152,047	(27,878)			(27,878)		109,049		11,715	11,715	939		L
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	04/26/2016	CITIGROUP GLOBAL MARKETS	16,547.000	104,532		96,607	110,334	(13,703)			(13,703)	11,903	96,607	(10,324)	18,249	7,925	1,636		U
571903-20-2	MARRIOTT I NTL INC NEW CL A		06/14/2016	Various	8,007.000	527,799		519,523	536,789	(17,267)			(17,267)		519,523		8,277	8,277	3,684		L
571748-10-2	MARSH + MCLENNAN COS INC		05/27/2016	Various	15,370.000	1,000,040		933,332	157,478	(44,105)			(44,105)		933,332		66,708	66,708	1,761		L
J39788-13-8	MARUBENI	D	04/26/2016	CITIGROUP GLOBAL MARKETS	25,695.000	139,592		125,251	133,521	(22,383)			(22,383)	14,114	125,251	(2,670)	17,010	14,340	2,777		U
576206-10-6	MASSEY ENERGY CO		04/15/2016	CANCELLED TRADE	0.000	11,433											11,433	11,433			U
57636Q-10-4	MASTERCARD INC CLASS A		05/27/2016	Various	19,909.000	1,915,881		1,647,473	413,975	(99,668)			(99,668)		1,647,473		268,408	268,408	4,591		L
J41551-10-2	MAZDA MOTOR CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,290.000	86,249		82,201	110,993	(39,687)			(39,687)	11,732	82,201	(1,753)	5,801	4,048	696		U
579780-20-6	MCCORMICK & CO.		04/25/2016	CITIGROUP GLOBAL MARKETS	1,956.000	182,461		130,856	167,355	(36,499)			(36,499)		130,856		51,605	51,605	1,682		L
580135-10-1	MCDONALDS CORP		06/14/2016	Various	25,271.000	3,155,650		2,518,832	2,863,950	(461,940)			(461,940)		2,518,832		636,819	636,819	26,559		L
580645-10-9	MCGRAW HILL FINANCIAL INC		04/28/2016	Various	24,795.000	2,234,862		2,202,880	2,444,291	(241,411)			(241,411)		2,202,880		31,982	31,982	8,926		L
58155Q-10-3	MCKESSON CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,143.000	202,484		134,568	225,434	(88,033)			(88,033)		134,568		67,916	67,916	640		L
582839-10-6	MEAD JOHNSON NUTRITION CO A		04/25/2016	CITIGROUP GLOBAL MARKETS	1,860.000	156,302		130,944	146,847	(15,903)			(15,903)		130,944		25,358	25,358	1,047		L
G5960L-10-3	MEDTRONIC PLC	E	05/27/2016	Various	26,603.000	2,144,420		1,921,899	829,198	(85,982)			(85,982)		1,921,899		222,521	222,521	14,206		L
58933Y-10-5	MERCK & CO. INC.		06/14/2016	Various	45,558.000	2,543,066		2,276,433	975,216	(58,530)			(58,530)		2,276,433		266,633	266,633	29,450		L
59156R-10-8	METLIFE INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	3,300.000	152,572		145,002	159,093	(3,498)			(3,498)		145,002		7,570	7,570	1,238		L
SBYTP3-L5-9	MGM GROWTH PROPERTIES CLASS A		04/20/2016	BANK OF AMERICA/MERRILL LYNCH	17,700.000	398,235		371,700							371,700		26,535	26,535			L
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	04/25/2016	CITIGROUP GLOBAL MARKETS	1,628.000	84,386		65,218	65,218						65,218		19,168	19,168			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,327.000	143,990		120,604	126,710	(28,967)			(28,967)	22,862	120,604	(14,254)	37,640	23,386			U
595112-10-3	MICRON TEC HNOLOGY INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	5,186.000	54,685		54,297	73,434						54,297		388	388			L
594918-10-4	MICROSOFT CORP		06/14/2016	Various	93,991.000	4,808,946		4,675,751	4,736,439	(524,264)			(524,264)		4,675,751		133,195	133,195	47,135		L
J43830-11-6	MITSUBISHI CORPORATION	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,860.000	186,781		177,139	183,084	(23,254)			(23,254)	17,309	177,139	(1,784)	11,426	9,642	2,927		U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	12,650.000	140,551		115,130	134,865	(32,556)			(32,556)	12,820	115,130	(1,219)	26,641	25,422	1,987		U
J43916-11-3	MITSUBISHI ESTATE CO	D	04/18/2016	CITIGROUP GLOBAL MARKETS	8,200.000	155,794		152,517	172,016	(20,621)			(20,621)	15,357	152,517	2,680	597	3,277	647		U
J44002-12-9	MITSUBISHI HEAVY INDS	D	04/26/2016	CITIGROUP GLOBAL MARKETS	24,350.000	92,365		90,580	107,950	(10,217)			(10,217)	10,217	90,580	(921)	2,706	1,785	1,287		U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	69,945.000	352,812		324,537	440,212	(82,959)			(82,959)	35,943	324,537	940	27,336	28,275	6,438		U
J44690-13-9	MITSUI & CO NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,535.000	143,878		129,108	138,608	(24,151)			(24,151)	14,651	129,108	(2,753)	17,523	14,770	3,727		U

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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)
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	04/18/2016	CITIGROUP GLOBAL MARKETS	5,900.000	142,534		147,402	149,885	(12,422)			(12,422)	12,422	147,402	3,562	(8,430)	(4,868)	828		U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	142,925.000	230,072		213,761	289,307	(73,287)			(73,287)	27,391	213,761	(2,182)	18,492	16,310	5,379		U
609207-10-5	MONDELEZ INTERNATIONAL INC		04/25/2016	CITIGROUP GLOBAL MARKETS	167,611.000	6,893,042		6,646,630	1,940,541	(133,543)			(133,543)		6,646,630		246,412	246,412	35,851		L
61166W-10-1	MONSANTO CO		04/25/2016	CITIGROUP GLOBAL MARKETS	2,336.000	219,754		199,354	230,143	(30,788)			(30,788)		199,354		20,400	20,400	2,523		L
61174X-10-9	MONSTER BEVERAGE CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,230.000	153,642		117,137	183,221	(66,084)			(66,084)		117,137		36,505	36,505			L
615369-10-5	MOODYS CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,478.000	146,134		140,564	148,303	(6,923)			(6,923)		140,564		5,570	5,570	547		L
617446-44-8	MORGAN STANLEY		06/30/2016	Various	58,668.000	1,459,005		1,560,651	203,838	(1,986)			(1,986)		1,560,651		(101,645)	(101,645)	961		L
61945C-10-3	MOSAIC COMPANY		04/25/2016	CITIGROUP GLOBAL MARKETS	2,179.000	61,610		58,833	60,119						58,833		2,777	2,777	599		L
620076-30-7	MOTOROLA SOLUTIONS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,479.000	187,173		142,146	169,688	(27,542)			(27,542)		142,146		45,027	45,027	2,033		L
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	943.000	192,729		172,124	189,050	(36,779)			(36,779)	19,853	172,124	(8,614)	29,219	20,605	530		U
J46840-10-4	MURATA MANUFACTURING CO LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,535.000	212,170		166,664	224,198	(78,506)			(78,506)	21,731	166,664	(1,914)	47,420	45,506	1,481		U
N59465-10-9	MYLAN NV	E	04/25/2016	CITIGROUP GLOBAL MARKETS	2,703.000	121,673		108,823	146,151	(37,328)			(37,328)		108,823		12,850	12,850			L
637071-10-1	NATIONAL OILWELL VARCO INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,505.000	73,432		77,906	83,892						77,906		(4,473)	(4,473)	1,152		L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,814.000	208,855		198,097	215,633	(55,562)			(55,562)	46,547	198,097	(24,745)	35,504	10,759			U
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	04/25/2016	CITIGROUP GLOBAL MARKETS	3,856.000	136,866		111,896	111,896	(28,921)			(28,921)	28,922	111,896	(14,359)	39,329	24,970	2,675		U
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	04/26/2016	CITIGROUP GLOBAL MARKETS	21,001.000	298,497		285,940	290,188	(12,622)			(12,622)	8,374	285,940	(10,811)	23,368	12,557	1,816		U
H57312-64-9	NESTLE SA PAR CHF1	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,159.000	1,127,976		1,109,615	733,584	(68,423)			(68,423)	46,277	1,109,615	(10,078)	28,440	18,361	22,974		U
64110L-10-6	NETFLIX INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,299.000	215,078		135,334	262,960	(127,626)			(127,626)		135,334		79,745	79,745			L
651639-10-6	NEWMONT MINING CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	6,296.000	195,833		101,177	113,265	(12,088)			(12,088)		101,177		94,656	94,656	145		L
G6500M-10-6	NEXT ORD GBP0.10	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,811.000	135,316		140,559	194,587	(19,288)			(19,288)	15,440	140,559	(11,513)	6,269	(5,243)	2,509		U
65339F-10-1	NEXTERA ENERGY INC		05/27/2016	Various	17,662.000	2,089,176		1,763,348	949,035	(78,172)			(78,172)		1,763,348		325,828	325,828	22,407		L
J52968-10-4	NIDEC CORPORATION JPY50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,280.000	167,394		150,065	167,491	(22,032)			(22,032)	4,606	150,065	8,452	8,876	17,328	756		U
654106-10-3	NIKE INC CL B		06/28/2016	Various	181,266.000	10,101,056		10,964,187	10,413,313	(125,546)			(125,546)		10,964,187		(863,130)	(863,130)	37,822		L
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,980.000	133,315		108,276	120,102	(23,169)			(23,169)	11,343	108,276	(1,079)	26,119	25,039	1,106		U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,940.000	263,939		171,210	238,795	(85,217)			(85,217)	17,632	171,210	2,937	89,791	92,729	3,536		U
J57160-12-9	NISSAN MOTOR CO CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,555.000	146,809		137,548	165,448	(43,527)			(43,527)	15,626	137,548	(1,321)	10,582	9,262	3,164		L
655044-10-5	NOBLE ENER GY INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	2,209.000	77,479		66,668	72,742	(6,075)			(6,075)		66,668		10,811	10,811	221		L
X61873-13-3	NOKIA OYJ EURO.06	D	04/26/2016	CITIGROUP GLOBAL MARKETS	39,516.000	234,514		235,284	283,099	(49,239)			(49,239)	34,275	235,284	(15,436)	14,665	(770)			U
J59009-15-9	NOMURA HOLDINGS INC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	29,530.000	141,969		132,129	166,705	(15,797)			(15,797)	15,797	132,129	(1,359)	11,199	9,840	1,306		U
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,527.000	112,996		110,909	127,567	(29,646)			(29,646)	29,646	110,909	(17,327)	19,414	2,087	8,413		U

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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)
655664-10-0	NORDSTROM INC		04/08/2016	BANK OF AMERICA/MERRILL LYNCH	25,251.000	1,311,586		1,328,057							1,328,057		(53,468)	(53,468)	8,099		L
655844-10-8	NORFOLK SOUTHERN CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,781.000	162,718		136,068	150,655	(14,586)			(14,586)		136,068		26,649	26,649	1,051		L
665859-10-4	NORTHERN TRUST CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,097.000	150,278		136,661	151,173	(9,835)			(9,835)		136,661		13,617	13,617	1,510		L
666807-10-2	NORTHROP GRUMMAN CORP		06/14/2016	Various	56,155.000	11,962,970		10,209,842	5,247,408	(312,370)			(312,370)		10,209,842		1,753,128	1,753,128	38,437		L
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,413.000	721,702		685,100	816,232	(50,087)			(50,087)	50,087	685,100	(20,821)	57,423	36,602	16,586		U
K72807-13-2	NOVO-NORDISK B ORD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	13,421.000	737,992		717,273	781,254	(67,117)			(67,117)	14,004	717,273	18,228	2,491	20,719	9,400		U
J59399-10-5	NTT DOCOMO, INC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,635.000	278,166		173,467	240,254	(89,401)			(89,401)	22,615	173,467	(1,439)	106,139	104,699	4,129		U
670346-10-5	NUCOR CORP.		04/25/2016	CITIGROUP GLOBAL MARKETS	2,943.000	144,542		110,510	118,603	(8,093)			(8,093)		110,510		34,033	34,033	2,207		L
Y64248-20-9	OCBC BANK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,400.000	103,157		95,201	95,527	(11,256)			(11,256)	10,930	95,201	(5,543)	13,499	7,956	2,045		U
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	3,000.000	225,280		198,370	202,830	(4,380)			(4,380)		198,370		26,910	26,910	3,746		L
G67395-11-4	OLD MUTUAL PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	54,651.000	150,672		144,104	144,104	(10,310)			(10,310)	10,310	144,104	(11,036)	17,603	6,568	5,004		U
681919-10-6	OMNICOM GROUP		05/27/2016	Various	23,157.000	1,915,279		1,599,890	177,347	(22,877)			(22,877)		1,599,890		315,389	315,389	12,751		L
68389X-10-5	ORACLE CORP COM		05/27/2016	Various	54,632.000	2,182,047		2,174,078	500,790	(5,621)			(5,621)		2,174,078		7,970	7,970	10,251		L
67103H-10-7	OREILLY AUTOMOTIVE INC		06/08/2016	Various	5,299.000	1,394,147		767,281	1,342,873	(575,591)			(575,591)		767,281		626,865	626,865			L
Q71610-10-1	ORIGIN ENERGY LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,917.000	59,912		51,008	51,008	(11,011)			(11,011)	11,011	51,008	(6,372)	15,276	8,904	975		U
J61933-12-3	ORIX CORP COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,265.000	167,914		143,220	160,648	(32,680)			(32,680)	15,252	143,220	(1,491)	26,184	24,694	2,808		U
R67787-10-2	ORKLA ASA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,231.000	95,961		76,620	88,946	(47,156)			(47,156)	34,830	76,620	(16,773)	36,114	19,341	2,931		U
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,680.000	146,904		111,018	132,063	(35,004)			(35,004)	13,960	111,018	(2,367)	38,253	35,886	1,473		U
69331C-10-8	P G & E CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	3,114.000	177,790		125,432	165,634	(40,202)			(40,202)		125,432		52,358	52,358	2,834		L
693718-10-8	PACCAR INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,869.000	160,790		135,991	135,991						135,991		24,799	24,799	4,705		L
J41121-10-4	PANASONIC CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,205.000	141,934		139,814	156,796	(12,702)			(12,702)	8,698	139,814	3,937	(1,817)	2,120	1,923		U
701094-10-4	PARKER HAN NIFIN CORP COM		04/25/2016	CITIGROUP GLOBAL MARKETS	1,319.000	149,578		127,917	127,917						127,917		21,661	21,661	831		L
704326-10-7	PAYCHEX INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,692.000	194,066		134,832	195,270	(60,438)			(60,438)		134,832		59,234	59,234	1,551		L
70450Y-10-3	PAYPAL HOLDINGS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	5,305.000	211,214		160,436	192,041	(31,605)			(31,605)		160,436		50,778	50,778			L
969651-10-0	PEARSON	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,393.000	75,031		69,351	69,351	(7,481)			(7,481)	7,481	69,351	(7,411)	13,091	5,680	3,137		U
706327-10-3	PEMBINA PIPELINE CORP	C	04/25/2016	CITIGROUP GLOBAL MARKETS	3,529.000	103,445		76,596	76,596	(19,783)			(19,783)	19,783	76,596	(9,819)	36,668	26,849	1,714		U
713448-10-8	PEPSICO INC.		05/27/2016	Various	23,235.000	2,364,259		2,140,574	830,335	(102,373)			(102,373)		2,140,574		223,684	223,684	22,160		L
G97822-10-3	PERRIGO PLC	E	04/25/2016	CITIGROUP GLOBAL MARKETS	901.000	89,553		115,265	130,375						115,265		(25,712)	(25,712)	131		L
717081-10-3	PFIZER INC		06/16/2016	Various	182,174.000	6,096,219		5,704,798	1,202,495	(78,615)			(78,615)		5,704,798		391,421	391,421	58,148		L
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,582.000	154,468		131,129	142,861	(37,496)			(37,496)	25,764	131,129	(15,489)	38,827	23,338			U
718546-10-4	PHILLIPS 66		04/25/2016	CITIGROUP GLOBAL MARKETS	2,538.000	223,149		181,975	207,608	(25,634)			(25,634)		181,975		41,174	41,174	1,421		L
723484-10-1	PINNACLE WEST CAPITAL CORP		05/27/2016	GOLDMAN, SACHS & CO.	23,537.000	1,689,946		1,682,835							1,682,835		7,111	7,111	14,711		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)
723787-10-7	PIONEER NA T RES CO COM		04/25/2016	CITIGROUP GLOBAL MARKETS	749.000	114,965		91,108	93,910	(2,801)			(2,801)		91,108		23,857	23,857	30		L
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	04/25/2016	CITIGROUP GLOBAL MARKETS	4,496.000	80,111		76,708	76,708	(19,761)			(19,761)	19,761	76,708	(9,798)	13,201	3,403	2,488		U
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,500.000	103,654		92,829	96,598	(3,753)			(3,753)	(16)	92,829	(60)	10,886	10,826			U
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	5,264.000	128,080		108,641	109,668	(29,267)			(29,267)	28,240	108,641	(13,868)	33,307	19,439	944		U
73927C-10-0	POWER FINANCIAL CORP	C	04/25/2016	CITIGROUP GLOBAL MARKETS	2,766.000	72,476		63,131	63,341	(16,550)			(16,550)	16,340	63,131	(8,080)	17,424	9,345	1,362		U
693506-10-7	PPG INDUSTRIES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,891.000	212,912		165,822	186,869	(21,047)			(21,047)		165,822		47,091	47,091	681		L
69351T-10-6	PPL CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	5,132.000	187,545		151,240	175,155	(23,915)			(23,915)		151,240		36,305	36,305	3,887		L
74005P-10-4	PRAXAIR INC.		04/25/2016	CITIGROUP GLOBAL MARKETS	1,552.000	184,971		158,087	158,925	(838)			(838)		158,087		26,884	26,884	1,164		L
741503-40-3	PRICELINE.COM		04/25/2016	CITIGROUP GLOBAL MARKETS	241.000	321,792		274,791	307,263	(32,472)			(32,472)		274,791		47,001	47,001			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,069.000	89,844		81,622	93,064						81,622		8,222	8,222	786		L
742718-10-9	PROCTER & GAMBLE CO		05/27/2016	Various	100,172.000	8,085,986		8,028,525	838,331	(77,397)			(77,397)		8,028,525		57,461	57,461	75,515		L
74340W-10-3	PROLOGIS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	4,397.000	201,312		163,129	188,719	(25,591)			(25,591)		163,129		38,184	38,184	1,847		L
G72899-10-0	PRUDENTIAL CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,679.000	219,452		199,690	240,976	(41,559)			(41,559)	25,996	199,690	(21,340)	41,102	19,762	5,653		L
744320-10-2	PRUDENTIAL FINL INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,877.000	147,989		135,557	152,807	(9,760)			(9,760)		135,557		12,432	12,432	1,314		L
74460D-10-9	PUBLIC STORAGE		04/25/2016	CITIGROUP GLOBAL MARKETS	935.000	241,678		150,276	231,600	(81,324)			(81,324)		150,276		91,402	91,402	1,590		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		04/25/2016	CITIGROUP GLOBAL MARKETS	4,028.000	182,203		150,003	155,843	(5,841)			(5,841)		150,003		32,200	32,200			L
F7607Z-16-5	PUBLICIS GROUPE	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,822.000	134,266		121,486	121,486	(21,920)			(21,920)	21,920	121,486	(14,358)	27,138	12,780			U
Q78063-11-4	QBE INS GROUP NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,351.000	72,122		70,086	76,494	(17,413)			(17,413)	16,512	70,086	(8,755)	10,791	2,036			U
747277-10-1	QLOGIC COR P COM		06/02/2016	UNION BANK OF SWITZERLAND	4,009.000	55,678		41,092	48,910	(7,818)			(7,818)		41,092		14,585	14,585			L
747525-10-3	QUALCOMM INC		06/14/2016	Various	13,447.000	706,647		672,148	672,148						672,148		34,498	34,498	9,948		L
74834L-10-0	QUEST DIAGNOSTICS INC		06/07/2016	Various	5,891.000	450,270		362,120	419,086	(56,966)			(56,966)		362,120		88,150	88,150	4,595		L
755111-50-7	RAYTHEON COMPANY		05/27/2016	Various	15,176.000	1,968,085		1,657,072	1,786,383	(225,819)			(225,819)		1,657,072		311,013	311,013	20,728		L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,029.000	393,269		350,455	294,854	(49,977)			(49,977)	24,231	350,455	(20,333)	63,147	42,814	5,246		U
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	388.000	157,880		138,834	210,634	(66,425)			(66,425)		138,834		19,046	19,046			L
N73430-11-3	RELX NV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,162.000	189,328		152,108	188,427	(39,233)			(39,233)	2,915	152,108	3,971	33,249	37,220			U
G74570-12-1	RELX PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	12,923.000	231,555		215,519	227,995	(26,791)			(26,791)	14,315	215,519	(14,295)	30,330	16,035			U
F77098-10-5	RENAULT SA COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,455.000	145,445		103,945	146,408	(79,688)			(79,688)	37,226	103,945	(17,680)	59,180	41,500			U
E8471S-13-0	REPSOL YPF SA EUR1	D	06/29/2016	Various	8,581.130	141,063		127,125	94,334	(17,021)			(17,021)	17,021	127,125	(13,409)	27,347	13,938			U
760759-10-0	REPUBLIC S VCS INC COM		06/02/2016	Various	159,916.000	7,709,358		6,960,855	1,870,807	(144,078)			(144,078)		6,960,855		748,503	748,503	60,733		L
G75754-10-4	RIO TINTO OMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,533.000	179,124		155,513	161,430	(18,132)			(18,132)	18,132	155,513	(17,174)	40,785	23,611	5,788		U
Q81437-10-7	RIO TINTO LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,848.000	108,965		92,642	92,642	(19,998)			(19,998)	19,998	92,642	(11,572)	27,895	16,323	3,252		U
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,140.000	797,754		776,106	867,029	(95,832)			(95,832)	54,696	776,106	(24,814)	46,462	21,648	16,559		U

SCHEDULE D - PART 4

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

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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)
773903-10-9	ROCKWELL AUTOMATION INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,434.000	164,569		145,508	147,143	(1,635)			(1,635)		145,508		19,061	19,061	1,040		L
774341-10-1	ROCKWELL COLLINS INC		05/31/2016	Various	16,772.000	1,490,996		1,362,324							1,362,324		128,672	128,672	11,070		L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	06/30/2016	Various	9,607.000	376,283		322,797	330,031	(57,575)			(57,575)	50,341	322,797	(20,321)	73,807	53,486	5,805		U
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	05/31/2016	Various	10,043.000	115,376		102,534	85,114	(9,182)			(9,182)	9,182	102,534	(9,096)	21,938	12,842			L
776696-10-6	ROPER TECHNOLOGIES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,076.000	193,305		147,597	204,214	(56,617)			(56,617)		147,597		45,708	45,708	646		L
778296-10-3	ROSS STORES, INC.		06/08/2016	CITIGROUP GLOBAL MARKETS	21,735.000	1,172,183		800,936	1,169,560	(368,625)			(368,625)		800,936		371,247	371,247	5,117		L
G7S86Z-17-2	ROYAL BANK OF SCOTLAND GROUP PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	15,502.000	57,044		49,620	69,002	(7,444)			(7,444)	7,444	49,620	(5,303)	12,727	7,424			U
780087-10-2	ROYAL BK OF CANADA COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	5,616.000	342,676		299,781	299,781	(77,600)			(77,600)	77,600	299,781	(38,549)	81,444	42,894	5,688		U
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,094.000	362,885		316,998	316,998	(34,197)			(34,197)	34,197	316,998	(33,876)	79,763	45,887	5,592		U
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	04/26/2016	CITIGROUP GLOBAL MARKETS	17,947.000	462,877		408,156	408,156	(52,450)			(52,450)	52,450	408,156	(50,193)	104,915	54,722	8,392		U
781220-10-8	RUCKUS WIRELESS INC		04/04/2016	Various	55,104.000	720,928		537,345	590,164	(28,995)			(28,995)		537,345		183,583	183,583			L
D6629K-10-9	RWE AG (NEU) CMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,717.000	38,069		30,783	34,562	(10,012)			(10,012)	6,233	30,783	(3,636)	10,922	7,286	336		U
F03381-13-8	SAFRAN	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,848.000	131,482		114,604	127,214	(35,563)			(35,563)	22,953	114,604	(13,545)	30,422	16,877			U
79466L-30-2	SALESFORCE.COM INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,038.000	232,417		174,130	238,179	(64,049)			(64,049)		174,130		58,287	58,287			L
X75653-10-9	SAMPO PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,910.000	175,161		185,979	67,547	(5,111)			(5,111)	2,459	185,979	2,672	(13,490)	(10,818)	8,230		U
80004C-10-1	SANDISK CORP		05/16/2016	Various	18,076.000	1,376,318		1,091,066	1,373,595	(282,529)			(282,529)		1,091,066		285,252	285,252			L
G7800X-10-7	SANDS CHINA LTD		04/26/2016	CITIGROUP GLOBAL MARKETS	17,500.000	64,342		52,613	59,950	(7,328)			(7,328)	(10)	52,613	(34)	11,763	11,729	2,229		U
F5548N-10-1	SANOFI S.A.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,743.000	415,680		382,990	404,972	(94,619)			(94,619)	94,619	382,990	(59,637)	92,326	32,690			U
Q82869-11-8	SANTOS	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,325.000	49,331		38,354	38,353	(8,279)			(8,279)	8,279	38,354	(4,791)	15,769	10,978	551		U
D66992-10-4	SAP AG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,857.000	385,591		337,164	329,931	(85,414)			(85,414)	35,433	337,164	(13,441)	61,868	48,427	328		U
802912-10-5	SAPUTO GROUP INC	C	04/25/2016	CITIGROUP GLOBAL MARKETS	4,970.000	157,024		69,669	118,427	(79,046)			(79,046)	30,288	69,669	(8,808)	96,164	87,355	431		U
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	78,700.000	280,765		231,733	132,774	(42,148)			(42,148)	28,661	231,733	(9,351)	58,382	49,032	4,226		U
B06857-10-8	SCHLUMBERGER LTD		04/25/2016	Various	7,116.010	560,475		494,927	404,759	(4,526)			(4,526)		494,927		65,548	65,548	5,803		L
S48341-08-5	SCHNEIDER ELECTRIC	D	05/25/2016	Various	2,880.000	261,666		241,299	164,436	(40,037)			(40,037)	36,372	241,299	(32,490)	52,858	20,368			U
G7945E-10-5	SEADRILL LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,456.000	21,219		17,685	18,831	(7,374)			(7,374)	7,374	17,685	(3,871)	7,406	3,534			U
G7945M-10-7	SEAGATE TECHNOLOGY	E	04/25/2016	CITIGROUP GLOBAL MARKETS	1,842.000	48,416		63,457	67,528						63,457		(15,041)	(15,041)	1,160		L
J69972-10-7	SECOM CO. LTD. ORD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,665.000	209,488		154,759	182,548	(45,240)			(45,240)	17,451	154,759	(1,674)	56,404	54,730	1,978		U
816851-10-9	SEMPRA ENERGY		04/25/2016	CITIGROUP GLOBAL MARKETS	1,589.000	160,954		149,382	149,382						149,382		11,572	11,572	2,312		L
L8300G-13-5	SES	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,369.000	89,401		93,598	93,598	(12,837)			(12,837)	12,837	93,598	(7,552)	3,355	(4,197)	4,210		U
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,105.000	213,523		187,911	235,527	(70,027)			(70,027)	22,411	187,911	(1,716)	27,328	25,612	2,109		U
H7485A-10-8	SGS	D	04/21/2016	BANK OF AMERICA/MERRILL LYNCH	13.000	28,623		22,618	24,818	(3,925)			(3,925)	1,725	22,618	(855)	6,859	6,005	593		U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	04/25/2016	CITIGROUP GLOBAL MARKETS	6,539.000	122,347		112,035	112,035	(28,698)			(28,698)	28,698	112,035	(14,196)	24,508	10,312	1,657		U

SCHEDULE D - PART 4

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

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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)
824348-10-6	SHERWIN WILLIAMS CO		04/25/2016	CITIGROUP GLOBAL MARKETS	694.000	207,671		133,089	180,162	(47,073)			(47,073)		133,089		74,582	74,582	583		L
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,285.000	185,286		167,727	180,696	(24,016)			(24,016)	11,046	167,727	3,805	13,755	17,560	1,585		U
B2481R-10-6	SHIRE ADR REPRESENTING PLC	E	06/28/2016	Various	14,736.800	2,781,148		2,800,581							2,800,581		(19,434)	(19,434)			L
G8124V-10-8	SHIRE PLC COM		06/28/2016	Various	2,836.470	173,287		161,406	196,376	(24,076)			(24,076)	21,184	161,406	(17,248)	29,129	11,881	617		L
D69671-21-8	SIEMANS AG	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,455.000	370,170		308,300	337,335	(89,900)			(89,900)	60,865	308,300	(36,437)	98,307	61,870	11,149		U
828806-10-9	SIMON PPTY GROUP INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,685.000	343,168		282,552	327,631	(45,080)			(45,080)		282,552		60,616	60,616	2,696		L
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	04/26/2016	CITIGROUP GLOBAL MARKETS	50,000.000	145,282		126,591	129,349	(12,224)			(12,224)	9,466	126,591	(2,683)	21,373	18,690	2,372		U
W25381-14-1	SKAND ENSKILDA A	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,045.000	91,510		86,526	95,915	(17,072)			(17,072)	17,072	86,526	(10,147)	15,131	4,984	4,979		U
J75734-10-3	SMC CORP	D	04/18/2016	CITIGROUP GLOBAL MARKETS	585.000	140,869		127,267	154,499	(43,563)			(43,563)	16,331	127,267	82	13,519	13,601	513		U
S09223-20-7	SMITH & NEPHEW ORD USD0.20	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,109.000	151,264		150,300	162,183	(26,103)			(26,103)	17,496	150,300	(16,062)	17,026	964	1,713		U
832696-40-5	SMUCKER J M CO COM NEW		04/25/2016	CITIGROUP GLOBAL MARKETS	1,397.000	178,009		138,288	172,306	(34,018)			(34,018)		138,288		39,721	39,721	936		L
833034-10-1	SNAP ON IN C COM		05/27/2016	BANK OF AMERICA/MERRILL LYNCH	8,809.000	1,432,474		1,294,786							1,294,786		137,688	137,688	10,537		L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,198.000	168,037		155,379	194,131	(56,143)			(56,143)	39,754	155,379	(20,902)	33,560	12,658			U
F84941-12-3	SODEXO	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,423.000	143,388		117,543	139,339	(46,936)			(46,936)	25,141	117,543	(13,892)	39,737	25,845	2,990		U
J75963-10-8	SOFTBANK GROUP CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,360.000	302,565		245,119	273,536	(57,331)			(57,331)	28,914	245,119	(5,226)	62,671	57,446	958		U
B82095-11-6	SOLVAY SA COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,354.000	136,007		136,011	144,776	(33,027)			(33,027)	26,122	136,011	(16,075)	16,070	(4)	1,455		U
J76379-10-6	SONY CORP NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,940.000	203,501		156,586	198,145	(54,070)			(54,070)	12,511	156,586	4,807	42,108	46,915	644		U
SBWSW5-D9-1	SOUTH32 LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	22,713.000	28,299		17,599	17,599	(3,799)			(3,799)	3,799	17,599	(2,198)	12,898	10,700			U
842587-10-7	SOUTHERN CO		06/30/2016	Various	18,792.000	960,152		786,086	879,278	(93,192)			(93,192)		786,086		174,066	174,066	18,422		L
847560-10-9	SPECTRA ENERGY CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	3,800.000	116,980		90,972	90,972						90,972		26,008	26,008	1,539		L
G8842P-10-2	SSE PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,453.000	140,746		138,381	145,329	(17,507)			(17,507)	15,678	138,381	(14,788)	17,152	2,364	2,519		U
790849-10-3	ST JUDE MEDICAL INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,937.000	117,273		106,535	119,648	(3,177)			(3,177)		106,535		10,738	10,738	1,162		L
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,828.000	123,528		100,711	123,197	(13,290)			(13,290)	13,290	100,711	(10,763)	33,579	22,816			U
SBVFD7-05-1	STANDARD LIFE PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,276.000	69,330		73,068	81,998	(773)			(773)	773	73,068	(1,444)	(2,294)	(3,738)	2,574		U
854502-10-1	STANLEY BLACK & DECKER INC		05/31/2016	Various	16,470.000	1,861,912		1,504,761	179,306	(38,935)			(38,935)		1,504,761		357,150	357,150	13,279		L
855244-10-9	STARBUCKS CORP		05/18/2016	Various	55,213.000	3,061,166		3,122,463	2,589,934	(177,618)			(177,618)		3,122,463		(61,298)	(61,298)	20,717		L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		05/13/2016	Various	1,821.000	271,715		247,708	126,159	(5,099)			(5,099)		247,708		24,007	24,007			L
857477-10-3	STATE STREET CORPORATION		04/25/2016	CITIGROUP GLOBAL MARKETS	2,066.000	126,860		120,902	137,100						120,902		5,958	5,958	1,405		L
R8413J-10-3	STATOIL ASA OMN STK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,273.000	71,604		59,716	59,716	(23,384)			(23,384)	23,384	59,716	(13,073)	24,960	11,887	792		U
863667-10-1	STRYKER CORP		05/27/2016	Various	19,274.000	2,131,245		1,743,625	686,734	(25,137)			(25,137)		1,743,625		387,621	387,621	10,132		L
J77282-11-9	SUMITOMO CORP NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,750.000	160,700		141,878	152,104	(24,638)			(24,638)	14,411	141,878	(1,458)	20,281	18,823	3,264		U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,605.000	252,090		230,867	291,189	(29,651)			(29,651)	20,278	230,867	3,247	17,977	21,224	5,001		U

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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)
J77841-11-2	SUMITOMO REALTY & JPY50	D	04/18/2016	CITIGROUP GLOBAL MARKETS	3,900.000	110,679		112,661	112,661	(11,909)			(11,909)	11,909	112,661	73	(2,054)	(1,981)	376		U
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,200.000	130,159		123,187	123,187	21			21	(21)	123,187	(80)	7,052	6,972	1,381		U
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	3,942.000	133,975		121,481	122,451	(32,624)			(32,624)	31,654	121,481	(15,592)	28,085	12,493	1,010		U
867224-10-7	SUNCOR ENERGY INC	C	04/25/2016	CITIGROUP GLOBAL MARKETS	10,351.000	295,572		266,171	266,171	(68,803)			(68,803)	68,803	266,171	(34,160)	63,562	29,402	1,923		U
Q8802S-10-3	SUNCORP GROUP LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,717.000	102,840		91,742	94,657	(23,348)			(23,348)	20,433	91,742	(11,460)	22,558	11,098	2,456		U
867914-10-3	SUNTRUST B KS INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	4,092.000	171,799		147,639	175,301	(19,683)			(19,683)		147,639		24,160	24,160	982		L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,395.000	134,126		94,825	128,504	(71,372)			(71,372)	37,693	94,825	(18,585)	57,886	39,301	2,649		U
W9112U-10-4	SVENSKA HANDELSBANKEN A ORD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,269.000	110,424		105,368	110,736	(5,155)			(5,155)	973	105,368	3,244	1,812	5,055	5,100		U
W94232-10-0	SWEDBANK AB	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,299.000	92,182		92,750	95,408	(17,619)			(17,619)	16,987	92,750	(10,881)	10,313	(568)	4,840		U
H8431B-10-9	SWISS RE LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,104.000	192,021		151,482	206,301	(67,834)			(67,834)	13,014	151,482	(4,843)	45,383	40,540	6,488		U
H8398N-10-4	SWISSCOM	D	05/18/2016	Various	1,058.000	522,841		526,455	531,642	(57,997)			(57,997)	52,810	526,455	(36,226)	32,612	(3,615)	15,808		U
871503-10-8	SYMANTEC CORP.		04/25/2016	CITIGROUP GLOBAL MARKETS	4,699.000	85,027		86,368	98,679	(7,189)			(7,189)		86,368		(1,341)	(1,341)	19,501		L
H84140-11-2	SYNGENTA CHF8.3	D	04/26/2016	CITIGROUP GLOBAL MARKETS	620.000	254,183		197,454	242,983	(60,858)			(60,858)	15,328	197,454	(6,313)	63,042	56,729			U
871829-10-7	SYSCO CORP		05/27/2016	Various	46,615.000	2,255,061		1,806,984	1,356,403	(80,338)			(80,338)		1,806,984		448,077	448,077	24,706		L
74144T-10-8	T. ROWE PRICE GROUP		04/25/2016	CITIGROUP GLOBAL MARKETS	1,995.000	153,542		138,653	142,623	(3,970)			(3,970)		138,653		14,889	14,889	1,077		L
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,475.000	270,751		232,888	276,037	(59,431)			(59,431)	16,281	232,888	6,059	31,804	37,863	5,018		U
87422J-10-5	TALEN ENERGY CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	641.000	7,246		3,993	3,993						3,993		3,253	3,253			L
87612E-10-6	TARGET CORP		05/25/2016	Various	136,264.000	9,947,793		9,869,912	4,905,677	(48,292)			(48,292)		9,869,912		77,881	77,881	104,885		L
H84989-10-4	TE CONNECTIVITY LTD	E	06/22/2016	Various	62,964.000	3,817,872		3,336,411	4,068,104	(722,132)			(722,132)		3,336,411		481,461	481,461	43,189		L
879382-10-9	TELEFONICA DE ESPANA	D	04/26/2016	CITIGROUP GLOBAL MARKETS	24,261.000	270,931		269,741	269,741	(46,835)			(46,835)	46,835	269,741	(30,311)	31,501	1,190			U
R21882-10-6	TELENOR	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,955.000	65,838		64,026	66,264	(25,948)			(25,948)	25,948	64,026	(14,016)	15,828	1,812			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,050.000	53,724		55,299	55,299	(9,845)			(9,845)	9,845	55,299	(6,487)	4,912	(1,574)	1,744		U
Q8975N-10-5	TELSTRA CORP NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	31,078.000	130,352		124,769	13,653	(593)			(593)	118	124,769	9,044	(3,460)	5,584	3,680		U
88033G-40-7	TENET HEALTHCARE CORP		04/15/2016	CANCELLED TRADE	0.000	984											984	984			L
G87621-10-1	TESCO	D	04/26/2016	CITIGROUP GLOBAL MARKETS	63,159.000	168,923		139,170	139,170	(19,394)			(19,394)	19,394	139,170	(18,306)	48,059	29,753			U
88160R-10-1	TESLA MOTORS INC		04/18/2016	CITIGROUP GLOBAL MARKETS	536.000	136,073		114,219	128,645	(11,170)			(11,170)		114,219		21,855	21,855			L
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD.	D	04/26/2016	CITIGROUP GLOBAL MARKETS	4,000.000	224,953		213,197	261,626	(63,351)			(63,351)	14,922	213,197	(4,454)	16,211	11,756	1,156		U
882508-10-4	TEXAS INST RS INC COM		06/14/2016	Various	59,272.000	3,444,753		3,211,333	3,248,698	(37,366)			(37,366)		3,211,333		233,420	233,420	43,052		L
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	04/26/2016	CITIGROUP GLOBAL MARKETS	8,930.000	117,208		108,253	151,067	(34,586)			(34,586)	14,373	108,253	(1,156)	10,111	8,955	3,145		U
H83949-14-1	THE SWATCH GROUP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	356.000	119,534		123,828	124,547	(7,857)			(7,857)	7,857	123,828	(3,959)	(335)	(4,294)			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		05/18/2016	Various	23,104.000	3,432,059		3,163,376	3,277,302	(113,927)			(113,926)		3,163,376		268,683	268,683	3,768		L
884903-10-5	THOMSON REUTERS CORP	C	04/25/2016	CITIGROUP GLOBAL MARKETS	3,113.000	127,329		113,651	117,452	(33,670)			(33,670)	29,868	113,651	(14,255)	27,933	13,678	929		U
88732J-20-7	TIME WARNER CABLE INC		05/23/2016	Various	20,006.000	4,200,668		3,092,281	3,712,914	(620,632)			(620,632)		3,092,281		1,108,386	1,108,386	30,009		L

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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)
887317-30-3	TIME WARNER INC		06/14/2016	Various	9,428.000	700,020		609,709	609,709						609,709		90,311	90,311	6,040		L
872540-10-9	TJX COMPANIES INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,673.000	280,960		187,286	260,452	(73,167)			(73,167)		187,286		93,674	93,674	771		L
J86298-10-6	TOKIO MARINE HOLDINGS	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,580.000	196,808		176,150	218,571	(56,902)			(56,902)	18,090	176,150	537	20,121	20,658	2,924		U
J87000-10-5	TOKYO GAS CO LTD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	27,200.000	123,087		126,979	129,064	(12,364)			(12,364)	12,364	126,979	(1,440)	(2,453)	(3,893)	1,432		U
891160-50-9	TORONTO-DOMINION COM NPV	C	04/25/2016	CITIGROUP GLOBAL MARKETS	6,832.000	300,263		266,768	266,768	(68,724)			(68,724)	68,724	266,768	(34,075)	67,571	33,495	4,652		U
J89752-11-7	TOSHIBA CORP NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	31,650.000	68,851		61,670	65,749	(6,950)			(6,950)	6,950	61,670	(1,315)	8,496	7,182			U
F92124-10-0	TOTAL SA EUR 2.5	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,014.000	445,639		404,063	404,063	(101,676)			(101,676)	101,676	404,063	(68,025)	109,601	41,576	10,383		L
J92676-11-3	TOYOTA MOTOR	D	04/26/2016	CITIGROUP GLOBAL MARKETS	14,365.000	768,513		760,714	894,178	(115,027)			(115,027)	59,342	760,714	13,381	(5,582)	7,799	15,640		L
89353D-10-7	TRANSCANANDA CORP	C	04/25/2016	CITIGROUP GLOBAL MARKETS	4,154.000	166,596		130,752	135,137	(39,402)			(39,402)	35,017	130,752	(16,837)	52,681	35,844	2,897		U
Q9194A-10-6	TRANSURBAN GROUP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	34,766.000	309,130		261,916	100,048	(25,567)			(25,567)	14,874	261,916	5,083	42,132	47,214	1,372		U
89417E-10-9	TRAVELERS COS INC		06/14/2016	Various	21,325.000	2,397,564		2,226,722	1,078,039	(67,605)			(67,605)		2,226,722		170,843	170,843	14,021		L
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		06/14/2016	Various	26,706.000	784,894		735,606	198,512	(1,316)			(1,316)		735,606		49,288	49,288	4,006		L
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		04/25/2016	CITIGROUP GLOBAL MARKETS	465.000	14,380		12,588	12,662	(74)			(74)		12,588		1,792	1,792	70		L
90184L-10-2	TWITTER INC		04/18/2016	CITIGROUP GLOBAL MARKETS	1,986.000	34,365		32,868	45,956						32,868		1,497	1,497			L
G91442-10-6	TYCO INTERNATIONAL PLC	E	04/25/2016	CITIGROUP GLOBAL MARKETS	3,738.000	146,283		119,205	119,205						119,205		27,079	27,079	1,533		L
902494-10-3	TYSON FOODS INC CLASS A		04/25/2016	CITIGROUP GLOBAL MARKETS	2,373.000	152,047		90,886	126,552	(35,666)			(35,666)		90,886		61,161	61,161	356		L
H42097-10-7	UBS GROUP AG	D	05/31/2016	Various	18,520.000	537,780		518,831	361,149	(68,642)			(68,642)	14,056	518,831	473	18,476	18,949			U
B93562-12-0	UCB	D	04/26/2016	CITIGROUP GLOBAL MARKETS	1,644.000	125,442		117,946	148,639	(57,503)			(57,503)	26,810	117,946	(13,934)	21,430	7,496			U
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT	D	04/18/2016	UNION BANK OF SWITZERLAND	608.000	166,279		153,574	154,814	(29,173)			(29,173)	27,933	153,574	(17,899)	30,604	12,705	2,804		U
T960AS-10-1	Unicredit	D	04/26/2016	CITIGROUP GLOBAL MARKETS	28,009.000	110,563		101,179	156,238	(35,821)			(35,821)	35,821	101,179	(15,384)	24,767	9,384	3,290		L
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,863.000	355,403		311,458	342,560	(79,930)			(79,930)	48,828	311,458	(26,206)	70,152	43,946	2,222		U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,547.000	300,436		266,372	282,396	(46,488)			(46,488)	30,464	266,372	(28,466)	62,530	34,064	2,142		U
907818-10-8	UNION PACIFIC CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	3,446.000	301,880		269,477	269,477						269,477		32,403	32,403	1,895		L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		06/08/2016	BANK OF AMERICA/MERRILL LYNCH	13,679.000	622,666		640,040	783,807	(143,766)			(143,766)		640,040		(17,375)	(17,375)			L
V96194-12-7	UNITED OVERSEAS BANK	D	04/26/2016	CITIGROUP GLOBAL MARKETS	7,500.000	107,520		97,844	103,673	(17,690)			(17,690)	11,862	97,844	(5,697)	15,372	9,675	1,052		U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		05/27/2016	Various	19,489.000	1,999,981		1,768,605	263,959						1,768,605		231,376	231,376	28,263		L
913017-10-9	UNITED TECHNOLOGIES CORP		05/27/2016	Various	17,081.000	1,720,561		1,465,352	310,498	(22,883)			(22,883)		1,465,352		255,209	255,209	20,072		L
91324P-10-2	UNITEDHEALTH GROUP INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,890.000	520,373		314,054	457,620	(143,566)			(143,566)		314,054		206,320	206,320	1,945		L
91704F-10-4	URBAN EDGE PROPERTIES ORD		04/25/2016	CITIGROUP GLOBAL MARKETS	868.000	22,008		16,361	20,355	(3,993)			(3,993)		16,361		5,646	5,646	174		L
902973-30-4	US BANCORP		04/25/2016	CITIGROUP GLOBAL MARKETS	6,241.000	268,638		245,012	266,303	(21,292)			(21,292)		245,012		23,626	23,626	3,183		L
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	04/25/2016	CITIGROUP GLOBAL MARKETS	1,991.000	70,496		52,413	201,465	(29,322)			(29,322)	29,322	52,413	(1,945)	20,029	18,083			U
91913Y-10-0	VALERO ENERGY CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,772.000	171,209		128,260	196,008	(67,748)			(67,748)		128,260		42,949	42,949	1,663		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)
92343V-10-4	VERIZON COMMUNICATIONS		06/29/2016	Various	68,942.000	3,523,281		3,090,776	1,364,368	(70,379)			(70,379)		3,090,776		432,505	432,505	55,630		L
92532F-10-0	VERTEX PHARMACEUTICALS		04/25/2016	CITIGROUP GLOBAL MARKETS	1,173.000	100,471		93,242	147,599	(25,719)			(25,719)		93,242		7,229	7,229			L
918204-10-8	VF CORP		04/25/2016	CITIGROUP GLOBAL MARKETS	2,659.000	168,510		165,523	165,523						165,523		2,988	2,988	984		L
92553P-20-1	VIACOM INC NEW CL B		04/25/2016	CITIGROUP GLOBAL MARKETS	2,229.000	96,391		91,746	91,746						91,746		4,645	4,645	1,783		L
F5879X-10-8	VINCI	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,980.000	219,398		164,107	191,446	(75,901)			(75,901)	48,562	164,107	(27,848)	83,140	55,291	3,640		U
92826C-83-9	VISA INC		05/23/2016	Various	62,546.000	4,840,154		3,704,448	4,850,442	(1,122,739)			(1,122,739)		3,704,448		1,135,706	1,135,706	16,391		L
F97982-10-6	VIVENDI EUR5.50	D	04/26/2016	CITIGROUP GLOBAL MARKETS	6,236.000	123,573		131,323	134,535	(24,274)			(24,274)	24,274	131,323	(15,521)	7,771	(7,750)	11,776		U
G93882-19-2	VODAFONE GROUP PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	111,100.000	367,206		350,798	361,888	(50,130)			(50,130)	39,039	350,798	(37,488)	53,897	16,409	5,876		U
928856-30-1	VOLVO AB-B SHS NPV	D	04/26/2016	CITIGROUP GLOBAL MARKETS	9,828.000	118,276		92,211	92,211	(16,417)			(16,417)	16,417	92,211	(10,817)	36,881	26,064	3,081		U
929042-10-9	VORNADO RLTY TR		04/25/2016	CITIGROUP GLOBAL MARKETS	1,850.000	177,883		167,277	184,926	(17,649)			(17,649)		167,277		10,606	10,606	1,166		L
931427-10-8	WALGREENS BOOTS ALLIANCE		04/25/2016	CITIGROUP GLOBAL MARKETS	3,986.000	320,408		236,250	339,428	(103,178)			(103,178)		236,250		84,158	84,158	1,435		L
931142-10-3	WAL-MART STORES		05/27/2016	Various	35,189.000	2,363,885		2,149,468	1,219,993	(4,933)			(4,933)		2,149,468		214,417	214,417	40,074		L
94106L-10-9	WASTE MGMT INC DEL		05/27/2016	Various	33,211.000	2,010,977		1,684,858	348,026	(51,351)			(51,351)		1,684,858		326,120	326,120	13,617		L
G48833-10-0	WEATHERFORD INTERNATIONAL PLC	E	04/18/2016	CITIGROUP GLOBAL MARKETS	5,746.000	45,128		44,704	48,209						44,704		424	424			L
949746-10-1	WELLS FARGO CO		05/27/2016	Various	48,770.000	2,435,897		2,335,600	1,029,252	(56,991)			(56,991)		2,335,600		100,297	100,297	24,760		L
95040Q-10-4	WELLTOWER INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,957.000	204,901		184,030	201,165	(17,134)			(17,134)		184,030		20,870	20,870	2,543		L
Q95870-10-3	WESFARMERS	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,848.000	190,889		168,296	116,250	(35,581)			(35,581)	25,094	168,296	(8,773)	31,366	22,593	4,001		U
958102-10-5	WESTERN DIGITAL CORP.		04/25/2016	CITIGROUP GLOBAL MARKETS	1,355.000	58,718		64,010	81,368						64,010		(5,293)	(5,293)	1,355		L
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	21,754.000	168,179		141,658	150,516	(41,349)			(41,349)	32,491	141,658	(17,695)	44,216	26,521	2,715		U
Q97417-10-1	WESTPAC BANKING CORP	D	04/26/2016	CITIGROUP GLOBAL MARKETS	11,809.000	288,597		246,298	288,335	(104,278)			(104,278)	62,241	246,298	(30,766)	73,065	42,299			U
962166-10-4	WEYERHAEUSER CO		04/25/2016	CITIGROUP GLOBAL MARKETS	3,689.000	117,621		100,857	110,596	(9,739)			(9,739)		100,857		16,764	16,764	1,144		L
G9606P-19-7	WHITBREAD	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,402.000	138,992		136,715	155,809	(12,700)			(12,700)	12,700	136,715	(11,488)	13,766	2,278			U
966837-10-6	WHOLE FOODS MKT INC		06/14/2016	JPMORGAN CHASE & CO.	16,739.000	550,032		520,750							520,750		29,281	29,281	2,260		L
969457-10-0	WILLIAMS COS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	3,341.000	63,661		53,690	85,864						53,690		9,971	9,971			L
Y9586L-10-9	WILMAR INTERNATIONAL	D	04/26/2016	CITIGROUP GLOBAL MARKETS	49,000.000	129,696		88,565	101,547	(22,110)			(22,110)	9,127	88,565	(3,240)	44,372	41,132			U
97650W-10-8	WINTRUST FINANCIAL CORP		04/19/2016	GOLDMAN, SACHS & CO.	1,518.000	77,048		69,935							69,935		7,113	7,113			L
G9736L-12-4	WOLSELEY PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	2,951.000	167,622		155,097	160,539	(22,761)			(22,761)	17,318	155,097	(16,574)	29,100	12,525	1,439		U
980228-10-0	WOODSIDE PETROLEUM	D	04/26/2016	CITIGROUP GLOBAL MARKETS	3,616.000	79,052		72,211	75,557	(18,404)			(18,404)	16,310	72,211	(9,020)	15,862	6,842	1,639		U
Q98418-10-8	WOOL WORTHS LIMITED	D	04/26/2016	CITIGROUP GLOBAL MARKETS	5,843.000	97,217		99,333	104,151	(24,709)			(24,709)	22,482	99,333	(12,408)	10,292	(2,117)	1,946		U
G9788D-10-3	WPP PLC	D	04/26/2016	CITIGROUP GLOBAL MARKETS	10,216.000	239,053		213,088	235,347	(37,450)			(37,450)	15,191	213,088	(14,472)	40,437	25,966			U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		06/14/2016	JPMORGAN CHASE & CO.	4,979.000	332,938		358,802	361,724	(2,923)			(2,923)		358,802		(25,863)	(25,863)	4,979		L
983134-10-7	WYNN RESOR TS LTD COM		04/25/2016	CITIGROUP GLOBAL MARKETS	674.000	61,289		35,803	46,634	(10,831)			(10,831)		35,803		25,486	25,486	337		L
98389B-10-0	XCEL ENERGY INC		04/25/2016	CITIGROUP GLOBAL MARKETS	5,267.000	206,172		147,509	189,138	(41,629)			(41,629)		147,509		58,663	58,663	3,476		L

SCHEDULE D - PART 4

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

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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)
984121-10-3	XEROX CORP COM		04/25/2016	CITIGROUP GLOBAL MARKETS	9,389.000	90,837		91,355	99,805	(8,450)			(8,450)		91,355		(518)	(518)	1,385		L
G98290-10-2	XL GROUP PLC	R	06/14/2016	JPMORGAN CHASE & CO.	11,600.000	378,964		422,512	454,488	(26,598)			(26,598)		422,512		(43,548)	(43,548)	4,640		L
984332-10-6	YAHOO INC COM		04/25/2016	CITIGROUP GLOBAL MARKETS	4,756.000	177,038		119,423	158,185	(38,761)			(38,761)		119,423		57,615	57,615			L
988498-10-1	YUM! BRANDS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	2,314.000	188,251		159,832	169,038	(9,206)			(9,206)		159,832		28,419	28,419	2,129		L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	1,352.000	155,010		126,993	138,702	(11,708)			(11,708)		126,993		28,017	28,017	622		L
98978V-10-3	ZOETIS INC		04/25/2016	CITIGROUP GLOBAL MARKETS	4,162.000	196,921		153,786	199,443	(45,657)			(45,657)		153,786		43,135	43,135	791		L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	04/26/2016	Various	674.000	296,628		296,498	173,988	(27,903)			(27,903)	18,915	296,498	(16,086)	16,215	130			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						544,692,679	XXX	500,701,258	299,203,445	(35,796,812)			(35,796,812)	7,299,043	500,694,391	(3,576,325)	47,537,617	43,961,292	3,593,166	XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF		05/13/2016	Various	205,000.000	42,211,705		41,014,350							41,014,350		1,197,355	1,197,355	229,238		L
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	R	04/26/2016	CITIGROUP GLOBAL MARKETS	159,483.000	8,062,742		7,459,497	7,923,618	(506,018)			(506,018)		7,459,497		603,245	603,245			L
464286-60-8	ISHARES MSCI EUROZONE ETF		06/24/2016	Various	392,396.000	12,243,864		13,433,729							13,433,729		(1,189,865)	(1,189,865)			U
464286-80-6	ISHARES MSCI GERMANY ETF	R	06/24/2016	Various	525,577.000	12,413,130		13,438,275							13,438,275		(1,025,144)	(1,025,144)			U
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/25/2016	DIRECT	111,665.000	12,651,369		12,194,238	12,535,977	(368,804)			(368,804)		12,194,238		457,131	457,131	36,395		L
464287-79-6	ISHARES US ENERGY ETF		06/01/2016	Various	1,008,413.000	36,982,899		35,871,633							35,871,633		1,111,266	1,111,266	41,060		L
464287-78-8	ISHARES US FINANCIALS ETF TRUST		06/16/2016	Various	198,710.000	17,297,802		17,234,118							17,234,118		63,684	63,684			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/30/2016	Various	395,307.000	80,869,751		80,674,422							80,674,422		195,329	195,329	134,253		L
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF	R	06/23/2016	GOLDMAN, SACHS & CO.	10,105.000	597,913		558,908	582,250	(23,343)			(23,343)		558,908		39,005	39,005	6,952		L
9299999. Subtotal - Common Stocks - Mutual Funds						223,331,176	XXX	221,879,169	21,041,845	(898,164)			(898,164)		221,879,169		1,452,007	1,452,007	447,898	XXX	XXX
9799997. Total - Common Stocks - Part 4						768,023,855	XXX	722,580,427	320,245,291	(36,694,975)			(36,694,975)	7,299,043	722,573,560	(3,576,325)	48,989,624	45,413,298	4,041,064	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						768,023,855	XXX	722,580,427	320,245,291	(36,694,975)			(36,694,975)	7,299,043	722,573,560	(3,576,325)	48,989,624	45,413,298	4,041,064	XXX	XXX
9899999. Total - Preferred and Common Stocks						768,387,883	XXX	722,880,473	320,546,058	(36,743,470)			(36,743,470)	7,346,815	722,873,605	(3,606,423)	49,083,704	45,477,281	4,043,812	XXX	XXX
9999999 - Totals						5,569,454,704	XXX	5,505,753,586	2,471,304,355	(3,562,949)	23,992,724		20,429,775	7,346,815	5,496,481,452	(3,606,423)	76,542,687	72,936,265	65,560,534	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 290

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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 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)		(15,331)	(100,738)		(100,738)	4,306		9,946			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)		(14,311)	(103,816)		(103,816)	5,264		10,967			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)		(13,622)	(14,553)		(14,553)	51,424		11,656			4FE	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)	(5,358)	(177,816)		(177,816)	(14,845)		39,434			4FE	0001
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)		(49,266)	(210,568)		(210,568)	(21,730)		26,568			3FE	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)		(49,551)	(210,568)		(210,568)	(21,445)		26,283			3FE	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)		(37,456)	(393,831)		(393,831)	(30,505)		38,378			3FE	0001
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020		3,000,000	credit event/(1.0000)		(6,947)	(11,274)	(23,605)		(23,605)	(17,218)		560			1FE	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)		(67,135)	(28,124)		(28,124)	(61,199)		8,698			5FE	0001
CDS SINGLE SWAP SCDS (INTNED)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2016	12/20/2020		4,700,000	credit event/(1.0000)		(10,883)	(17,662)	(36,981)		(36,981)	(26,975)		877			1FE	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	(29,609)	(14,453)		(14,453)	(256,537)		(22,109)			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	(27,605)	(371,907)		(371,907)	(372,548)		6,423			4FE	0001
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	(224,786)	(318,844)		(318,844)	(1,069,057)		(112,286)			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	(52,183)	(20,559)		(20,559)	(194,789)		(30,377)			1FE	0001

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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	(51,853)	(20,559)		(20,559)	(194,817)		(30,186)			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		(60,618)	(21,597)		(21,597)	49,635		(35,341)			2FE	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		(45,851)	(36,236)		(36,236)	27,515		(20,573)			3FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(8,628)	(58,413)		(58,413)	6,160		16,650			1FE	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	(54,261)	(22,383)		(22,383)	(8,804)		(46,968)			2FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(58,248)	(116,666)		(116,666)	10,957		(7,692)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(58,248)	(115,248)		(115,248)	12,854		(7,692)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(58,248)	(122,488)		(122,488)	25		(7,692)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(58,248)	(121,761)		(121,761)	15,418		(7,692)			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		(91,613)	(79,736)		(79,736)	91,231		(41,058)			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	17,198	(119,096)		(119,096)	(67,414)		23,587			2FE	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)		(36,290)	(109,096)		(109,096)	29,612		14,266			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	(107,501)	(84,243)		(84,243)	(392,740)		(61,351)			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)		1,667,717	(210,197)	307,846		307,846	(1,221,132)		(138,739)			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)	(30,317)	(334,716)		(334,716)	(70,535)		43,683			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)	(72,660)	(46,443)		(46,443)	135,697		30,118			1FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(603,455)	2,752,509	(1,600,732)	(3,127,199)	XXX	(3,127,199)	(3,602,193)		(261,667)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(603,455)	2,752,509	(1,600,732)	(3,127,199)	XXX	(3,127,199)	(3,602,193)		(261,667)			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		45,767	16,469		139,960			(4,789)		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 - (416415HV2, 416415HU4)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		50,556	(15,953)		160,322					10,000,000	2FE	
CDS SINGLE SWAP CDS (WHR)	963320C83 - CDS SINGLE SWAP CDS (WHR) due 03/20/2019, CDS attached to Cash Security - (87612BAR3, 74834LAW0)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2014	03/20/2019		5,000,000	1.0000/(credit event)	29,527		25,278	27,542		76,213					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		25,278	27,542		76,213					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		44,853	8,205		69,406			(5,703)		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		59,496	59,879		137,850			(41,615)		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		20,965	10,518		13,131			(4,313)		5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										620,993		272,192	134,202	XXX	673,095			(56,419)		65,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										620,993		272,192	134,202	XXX	673,095			(56,419)		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	2,752,509	(1,328,540)	(2,992,997)	XXX	(2,454,103)	(3,602,193)		(318,086)		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	2,752,509	(1,328,540)	(2,992,997)	XXX	(2,454,103)	(3,602,193)		(318,086)		65,000,000	XXX	XXX
BA50CX5M9 (122.675 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/20/2015	08/22/2016		6,000,000	(122.67500 JPY)/1 USD				(1,184,150)		(1,184,150)		(1,021,029)			11,432		0002
BA50CS6C0 (0.8787 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2015	08/22/2016		8,700,000	(0.87865 EUR) / 1 USD				193,005		193,005		(141,964)			16,576		0002
BA50CS6F3 (0.6382 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2015	08/22/2016		2,700,000	(0.63819 GBP) / 1 USD				395,357		395,357		238,040			5,144		0002
BA50CS6H9 (1.3865 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2015	08/22/2016		12,000,000	(1.38654 AUD) / 1 USD				(367,080)		(367,080)		(384,474)			22,864		0002
BA50CS721 (1,200.11 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/21/2015	08/22/2016		2,000,000	(1200.11000 KRW)/1 USD				(78,227)		(78,227)		(41,768)			3,811		0002
BA50CXRZ5 (1.4165 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/16/2015	08/22/2016		5,000,000	(1.41649 AUD) / 1 USD				(264,126)		(264,126)		(164,067)			9,526		0002
BA50CZ311 (119.19 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2015	08/22/2016		5,000,000	(119.19000 JPY)/1 USD				(816,854)		(816,854)		(826,147)			9,526		0002
BA50CZ329 (1.4423 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2015	08/22/2016		4,000,000	(1.44231 AUD) / 1 USD				(288,009)		(288,009)		(133,923)			7,621		0002
BA50CZL78 0.6596 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/25/2015	08/22/2016		2,612,220	0.65964 GBP / (1 USD)				(307,661)		(307,661)		(237,707)			4,977		0002
BA50D34A0 (0.8738 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/12/2015	08/22/2016		5,500,000	(0.87381 EUR) / 1 USD				151,629		151,629		(89,138)			10,479		0002

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BAS0D34B8 (119.2704 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2015	08/22/2016		2,800,000	(119.27037 JPY)/1 USD				(459,633)		(459,633)		(462,962)			5,335		0002
BAS0D39K3 (0.8693 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/14/2015	08/22/2016		3,000,000	(0.86926 EUR) / 1 USD				97,879		97,879		(48,308)			5,716		0002
BAS0DA273 0.9255 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2015	08/22/2016		5,192,571	0.92554 EUR / (1 USD)				155,502		155,502		90,304			9,893		0002
BAS0DA3R8 (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				(155,541)		(155,541)		(175,816)			29,355		0002
BAS0DEVG3 (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				(278,747)		(278,747)		(195,853)			18,974		0002
BAS0DL2B0 (0.9336 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/01/2015	08/22/2016		3,000,000	(0.93362 EUR) / 1 USD				(116,765)		(116,765)		(52,727)			5,716		0002
BAS0DM3K7 (0.9081 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/03/2015	08/22/2016		3,000,000	(0.90814 EUR) / 1 USD				(31,792)		(31,792)		(50,978)			5,716		0002
BAS0DM3M3 (121.6348 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	12/03/2015	08/22/2016		3,000,000	(121.63479 JPY)/1 USD				(561,641)		(561,641)		(506,089)			5,716		0002
BAS0E0XX3 (120.2503 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/11/2015	08/22/2016		4,000,000	(120.25030 JPY)/1 USD				(694,846)		(694,846)		(666,932)			7,621		0002
BAS0E9093 (1,207.16 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	01/08/2016	08/22/2016		1,000,000	(1207.16000 KRW)/1 USD				(45,212)		(45,212)		(45,212)			1,905		0002
BAS0EA7A0 (1,212.91 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/12/2016	08/22/2016		1,500,000	(1212.91000 KRW)/1 USD				(75,279)		(75,279)		(75,279)			2,858		0002
BAS0EFM46 117.5295 JPY / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/22/2016	08/22/2016		4,000,000	117.52948 JPY/(1 USD)				588,706		588,706		588,706			7,621		0002
BAS0EFM95 0.9198 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2016	08/22/2016		2,500,000	0.91981 EUR / (1 USD)				58,917		58,917		58,917			4,763		0002
BAS0EHEC3 (1,207.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2016	07/29/2016		602,899	(1207.50000 KRW)/1 USD				(27,637)		(27,637)		(27,637)			850		0002
BAS0EJ5J4 (6.7508 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/28/2016	08/01/2016		11,977,316	(6.75080 CNH) / 1 USD				(140,651)		(140,651)		(140,651)			17,732		0002
BAS0EJUH0 120.3827 JPY / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2016	08/22/2016		5,000,000	120.38266 JPY/(1 USD)				875,011		875,011		875,011			9,526		0002
BAS0ENLD0 (1,214.25 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2016	07/29/2016		268,907	(1214.25000 KRW)/1 USD				(13,898)		(13,898)		(13,898)			379		0002
BAS0EQSN4 (1.3952 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/11/2016	08/12/2016		2,300,000	(1.39516 CAD) / 1 USD				(170,995)		(170,995)		(170,995)			3,947		0002
BAS0ESEE5 (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				(131,022)		(131,022)		(131,022)			9,487		0002
BAS0ETXU6 1,236 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2016	08/22/2016		1,941,926	1236.00000 KRW/(1 USD)				136,245		136,245		136,245			3,700		0002
BAS0EVEM0 0.9014 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/22/2016	08/22/2016		3,000,000	0.90136 EUR / (1 USD)				9,189		9,189		9,189			5,716		0002
BAS0EZ251 (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				105,749		105,749		105,749			20,631		0002
BAS0EZ277 (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				279,479		279,479		279,479			54,524		0002
BAS0F01Z2 (3.9875 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/03/2016	08/19/2016		1,500,000	(3.98745 BRL) / 1 USD				(341,498)		(341,498)		(341,498)			2,776		0002
BAS0F0NB1 (3.8868 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2016	08/19/2016		2,000,000	(3.88680 BRL) / 1 USD				(393,396)		(393,396)		(393,396)			3,701		0002
BAS0F35V1 (3.7586 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/11/2016	08/19/2016		3,000,000	(3.75864 BRL) / 1 USD				(471,811)		(471,811)		(471,811)			5,552		0002
BAS0F4GJ4 (1.3356 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/16/2016	08/12/2016		14,686,857	(1.33557 CAD) / 1 USD				(418,451)		(418,451)		(418,451)			25,205		0002
BAS0F4GK1 (1.3362 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/16/2016	08/12/2016		9,136,515	(1.33615 CAD) / 1 USD				(264,391)		(264,391)		(264,391)			15,680		0002
BAS0F7AU8 (3.7385 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/22/2016	08/19/2016		4,000,000	(3.73850 BRL) / 1 USD				(604,292)		(604,292)		(604,292)			7,402		0002

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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				2,484		2,484		2,484			1,441		0002
BASOFEFU8 (32.435 TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	04/07/2016	07/11/2016		5,582,087	(32.43500 TWD) / 1 USD				(39,261)		(39,261)		(39,261)			4,845		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				386,452		386,452		386,452			136,034		0002
BASOFMJU6 (8.1456 NOK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2016	07/22/2016		5,000,000	(8.14564 NOK) / 1 USD				132,856		132,856		132,856			6,138		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				395,342		395,342		395,342			145,396		0002
BASOFR084 (3.6091 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2016	08/19/2016		3,000,000	(3.60910 BRL) / 1 USD				(333,788)		(333,788)		(333,788)			5,552		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				85,380		85,380		85,380			59,627		0002
BASOFV630 (0.6934 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2016	08/11/2016		227,199	(0.69335 GBP) / 1 USD				16,545		16,545		16,545			385		0002
BASOFV671 (0.8755 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2016	08/11/2016		667,072	(0.87546 EUR) / 1 USD				17,409		17,409		17,409			1,131		0002
BASOFV697 (6.5681 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2016	08/11/2016		369,668	(6.56806 CNH) / 1 USD				5,912		5,912		5,912			627		0002
BASOG2R63 8.3403 NOK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2016	07/22/2016		239,800	8.34030 NOK / (1 USD)				(796)		(796)		(796)			294		0002
BASOG2RK2 8.3573 NOK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/24/2016	07/22/2016		1,435,865	8.35733 NOK / (1 USD)				(1,844)		(1,844)		(1,844)			1,763		0002
BASOG5S08 (0.8953 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/27/2016	08/22/2016		330,607	(0.89528 EUR) / 1 USD				1,221		1,221		1,221			630		0002
BASOG7WF6 (0.987 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/02/2016	08/22/2016		486,336	(0.98697 CHF) / 1 USD				(7,769)		(7,769)		(7,769)			927		0002
BASOG7WH2 (6.6075 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/02/2016	08/22/2016		402,179	(6.60755 CNH) / 1 USD				4,218		4,218		4,218			766		0002
BASOG98K8 (6.5824 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/06/2016	08/22/2016		126,778	(6.58243 CNH) / 1 USD				1,806		1,806		1,806			242		0002
BASOGBWX8 (0.8865 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2016	08/22/2016		709,368	(0.88648 EUR) / 1 USD				9,568		9,568		9,568			1,352		0002
BASOGBX41 (6.466 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2016	08/22/2016		1,913,979	(6.62275 CNH) / 1 USD				15,720		15,720		15,720			3,647		0002
BASOGBX58 (0.9617 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/10/2016	08/22/2016		596,301	(0.96173 CHF) / 1 USD				5,950		5,950		5,950			1,136		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				378,516		378,516		378,516			19,918		0002
BASOGH4Q1 (6.6707 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2016	09/28/2016		5,000,000	(6.67065 CNH) / 1 USD				12,481		12,481		12,481			12,414		0002
BASOGH4R9 (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				12,518		12,518		12,518			10,563		0002
BASOGH4Z1 8.4867 NOK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2016	07/22/2016		3,149,424	8.48670 NOK / (1 USD)				44,625		44,625		44,625			3,866		0002
BASOGH523 0.9017 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2016	08/22/2016		3,470,499	0.90173 EUR / (1 USD)				12,044		12,044		12,044			6,612		0002
BASOGH531 (0.9743 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2016	08/22/2016		2,968,898	(0.97430 CHF) / 1 USD				(8,738)		(8,738)		(8,738)			5,657		0002
BASOGH549 (102.0477 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2016	08/22/2016		2,500,000	(102.04770 JPY)/1 USD				9,525		9,525		9,525			4,763		0002
BASOGH572 1.2936 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/24/2016	08/12/2016		3,000,000	1.29361 CAD / (1 USD)				(11,382)		(11,382)		(11,382)			5,148		0002
BASOGH580 (0.9667 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2016	08/22/2016		5,887,230	(0.96674 CHF) / 1 USD				28,421		28,421		28,421			11,217		0002
BASOGH8K0 (6.6897 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	08/01/2016		3,822,071	(6.68970 CNH) / 1 USD				(9,904)		(9,904)		(9,904)			5,658		0002
BASOGHB18 (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				(1,037)		(1,037)		(1,037)			690		0002

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BASOGHDB4 (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				(6,676)		(6,676)		(6,676)			4,567		0002
BASOGHDD0 (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				(113,200)		(113,200)		(113,200)			65,796		0002
BASOGHM40 (1,168.5806 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2016	07/29/2016		179,245	(1168.58056 KRW)/1 USD				(2,177)		(2,177)		(2,177)			253		0002
BASOGJAC1 0.9029 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/30/2016	08/22/2016		3,000,000	0.90287 EUR / (1 USD)				14,207		14,207		14,207			5,716		0002
BASOGJAD9 (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				(15,655)		(15,655)		(15,655)			15,102		0002
BASOGJAF4 (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				(17,641)		(17,641)		(17,641)			20,137		0002
BASOGJAH0 (103.0426 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/30/2016	08/22/2016		3,500,000	(103.04260 JPY)/1 USD				(20,625)		(20,625)		(20,625)			6,669		0002
BASOGJAJ6 (6.7009 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2016	09/28/2016		3,500,000	(6.70087 CNH) / 1 USD				(7,054)		(7,054)		(7,054)			8,690		0002
1229999. Subtotal - Forwards - Hedging Other													(4,661,283)	XXX	(4,661,283)		(4,921,124)			985,321	XXX	XXX
BASOCY1U2 17.0639 MXN / (1 USD)	55404@AA2 - BASOCY1U2 17.0639 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (74251VAG7)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2015	09/19/2016		9,000,000	17.06389 MXN / (1 USD)						(736,474)					21,199		
BASOCZ378 17.4687 MXN / (1 USD)	55404@AB0 - BASOCZ378 17.4687 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (73358WTJ3)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2015	09/19/2016		6,700,000	17.46870 MXN / (1 USD)						(402,560)					15,781		
BASODEC41 17.157 MXN / (1 USD)	55404@AD6 - BASODEC41 17.157 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (65504LAH0)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/18/2015	09/19/2016		7,000,000	17.15695 MXN / (1 USD)						(537,819)					16,488		
BASOEQLT8 0.9642 CHF / (1 USD)	12584#AA3 - BASOEQLT8 0.9642 CHF / (1 USD) due 08/22/2016, FX FORWARD attached to Cash Security - (548661CY1)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/11/2016	08/22/2016		3,000,000	0.96419 CHF / (1 USD)						(22,334)					5,716		
BASOESZ51 4.2625 BRL / (1 USD)	05581*AG1 - BASOESZ51 4.2625 BRL / (1 USD) due 08/19/2016, FX FORWARD attached to Cash Security - (031162BQ2, 031162BQ2)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/17/2016	08/19/2016		8,537,414	4.26250 BRL / (1 USD)						2,666,091					15,799		
BASOESZ69 4.253 BRL / (1 USD)	05581*AG1 - BASOESZ69 4.253 BRL / (1 USD) due 08/19/2016, FX FORWARD attached to Cash Security - (031162BQ2, 031162BQ2)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/17/2016	08/19/2016		13,764,251	4.25300 BRL / (1 USD)						4,258,116					25,472		

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)
BASOETY50 15.962 ZAR / (1 USD)	98917*AE9 - BASOETY50 15.962 ZAR / (1 USD) due 08/23/2016, FX FORWARD attached to Cash Security - (19416QDU1)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2016	08/23/2016		10,953,260	15.96200 ZAR / (1 USD)						866,756					21,065		
BASOEU7D0 18.637 MXN / (1 USD)	55404@AF1 - BASOEU7D0 18.637 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (00037BAA0, 00037BAA0)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2016	09/19/2016		3,006,733	18.63700 MXN / (1 USD)						8,055					7,082		
BASOEVDV1 18.6035 MXN / (1 USD)	55404@AF1 - BASOEVDV1 18.6035 MXN / (1 USD) due 09/19/2016, FX FORWARD attached to Cash Security - (00037BAA0, 00037BAA0)		Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	02/19/2016	09/19/2016		5,624,080	18.60350 MXN / (1 USD)						4,946					13,247		
BASOEVDY5 15.9635 ZAR / (1 USD)	98914*AE9 - BASOEVDY5 15.9635 ZAR / (1 USD) due 08/23/2016, FX FORWARD attached to Cash Security - (19416QDU1)		Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	02/19/2016	08/23/2016		5,362,546	15.96350 ZAR / (1 USD)						424,893					10,313		
BASOFEHB8 0.9486 CHF / (1 USD)	12584#AB1 - BASOFEHB8 0.9486 CHF / (1 USD) due 08/22/2016, FX FORWARD attached to Cash Security - (124857AH6)		Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2016	08/22/2016		6,000,000	0.94857 CHF / (1 USD)						(141,082)					11,432		
BASOFMK00 8.0746 SEK / (1 USD)	81607#AA1 - BASOFMK00 8.0746 SEK / (1 USD) due 07/22/2016, FX FORWARD attached to Cash Security - (369604BC6)		Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2016	07/22/2016		5,000,000	8.07459 SEK / (1 USD)						(231,406)					6,138		
BASOGH507 8.5019 SEK / (1 USD)	PENDING - BASOGH507 8.5019 SEK / (1 USD) due 07/22/2016, FX FORWARD attached to Cash Security - (912828R51, 912828R51, 912828R51)		Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2016	07/22/2016		5,000,000	8.50194 SEK / (1 USD)						20,865					6,138		
BASOGH515 8.4212 SEK / (1 USD)	PENDING - BASOGH515 8.4212 SEK / (1 USD) due 07/22/2016, FX FORWARD attached to Cash Security - (912828R51, 912828R51, 912828R51)		Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2016	07/22/2016		6,000,000	8.42117 SEK / (1 USD)						(32,172)					7,365		
BASOGJAE7 8.4378 SEK / (1 USD)	PENDING - BASOGJAE7 8.437797 SEK / 1 USD due 11/07/2016, FX FORWARD attached to Cash Security - (912828R51, 912828R51, 912828R51)		Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/30/2016	11/07/2016		4,000,000	8.43779 SEK / (1 USD)						5,163					11,936		
1239999. Subtotal - Forwards - Replication														XXX	6,151,038					195,170	XXX	XXX

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)
1269999. Subtotal - Forwards													(4,661,283)	XXX	1,489,755		(4,921,124)			1,180,491	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										(603,455)	2,752,509	(1,600,732)	(7,788,482)	XXX	(7,788,482)	(3,602,193)	(4,921,124)	(261,667)		985,321	XXX	XXX
1419999. Subtotal - Replication										620,993		272,192	134,202	XXX	6,824,134			(56,419)		65,195,170	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										17,538	2,752,509	(1,328,540)	(7,654,280)	XXX	(964,348)	(3,602,193)	(4,921,124)	(318,086)		66,180,491	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
ESU6	13	650	FUTURE S&P500 EMINI SEP 16	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/16/2016	CME	06/13/2016	2,087.2000	2,090.2000	15,210		1,950				1,950	60,060	100/100	50
FAU6	114	11,400	FUTURE S&P MID 400 EMINI SEP 16	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/16/2016	CME	06/13/2016	1,493.8500	1,493.0000	324,900		(9,690)				(9,690)	777,480	100/100	100
MFSU6	231	11,550	FUTURE EMINI MSCI EAFE INDEX SEP 16	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/16/2016	ICE	06/13/2016	1,618.9000	1,615.2000	272,580		(42,735)				(42,735)	1,270,500	100/100	50
RTAU6	298	29,800	FUTURE RUSSELL 2000 EMINI ICE SEP 16	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/16/2016	ICE	06/13/2016	1,159.2000	1,147.4000	545,340		(351,640)				(351,640)	1,770,120	100/100	100
SPU6	139	34,750	FUTURE S&P 500 SEP 16	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	09/15/2016	CME	06/13/2016	2,087.2000	2,090.2000	813,150		104,250				104,250	1,824,375	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												1,971,180		(297,865)				(297,865)	5,702,535	XXX	XXX
1329999. Subtotal - Long Futures												1,971,180		(297,865)				(297,865)	5,702,535	XXX	XXX
ESU6	1,246	62,300	FUTURE S&P500 EMINI SEP 16	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/16/2016	CME	06/30/2016	2,078.5700	2,090.2000	(1,444,533)					(724,798)	(724,798)	5,756,520	0001	50
MESU6	520	26,000	FUTURE MSCI EMER MKT MINI SEP 16	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	09/16/2016	ICE	06/13/2016	809.5000	834.7000	(234,000)					(655,200)	(655,200)	1,287,000	0001	50
1349999. Subtotal - Short Futures - Hedging Other												(1,678,533)					(1,379,998)	(1,379,998)	7,043,520	XXX	XXX
1389999. Subtotal - Short Futures												(1,678,533)					(1,379,998)	(1,379,998)	7,043,520	XXX	XXX
1399999. Subtotal - Hedging Effective												1,971,180		(297,865)				(297,865)	5,702,535	XXX	XXX
1409999. Subtotal - Hedging Other												(1,678,533)					(1,379,998)	(1,379,998)	7,043,520	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												292,647		(297,865)			(1,379,998)	(1,677,863)	12,746,055	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	7,450,000	(3,750,000)	3,700,000
Total Net Cash Deposits	7,450,000	(3,750,000)	3,700,000

(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	3,806,200	(404,065)	3,806,200	1,971,180	(1,678,533)	1,971,180	12,746,055	12,341,990
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		282,991	(817,919)		561,521	(1,206,626)		20,109,624	19,574,696
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(107,029)			(107,029)			
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y		318,364	(534,576)		320,977	(534,576)		5,000,000	4,783,788
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(123,549)			(123,549)			
GOLDMAN SACHS BANK USA	KD3XUN7O6T14HNAYLU02	Y	Y		3,401,404	(6,125,953)		6,335,320	(6,528,513)		40,766,822	38,042,273
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			(692,675)			(692,675)			
HSBC	1IE8VN30JCEQV1H4R804	Y	Y			(646,114)		429,839	(646,114)		36,027	
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		1,016,763	(3,591,765)		6,149,690	(4,888,392)	1,261,298	257,176	
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y			(104,803)			(104,803)			
0299999. Total NAIC 1 Designation					5,019,521	(12,744,381)		13,797,347	(14,832,275)	1,261,298	66,169,649	62,400,756
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		78,349	(7,769)	70,580	78,349	(7,769)	70,580	10,842	10,842
0399999. Total NAIC 2 Designation					78,349	(7,769)	70,580	78,349	(7,769)	70,580	10,842	10,842
0899999. Aggregate Sum of Central Clearing houses												
0999999 - Gross Totals					8,904,071	(13,156,216)	3,876,780	15,846,876	(16,518,578)	3,303,058	78,926,546	74,753,589
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					8,904,071	(13,156,216)						

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	478,134	470,000	468,292	11/30/2018	V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Treasury	912828-RT-9	TREASURY NOTE	2,675,512	2,630,000	2,620,440	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (ICE, CME)		Cash		CASH	3,700,000	3,700,000	3,700,000		I
0199999 - Total					6,853,646	6,800,000	6,788,732	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		28,230,484	28,230,484	07/01/2016
9099999. Total - Cash (Schedule E Part 1 type)				28,230,484	28,230,484	XXX
9999999 - Totals				28,230,484	28,230,484	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 6,356,784 Book/Adjusted Carrying Value $ 6,356,784
2. Average balance for the year to date Fair Value $ 21,246,858 Book/Adjusted Carrying Value $ 21,246,858
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 28,230,484 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
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
09248U-61-9	TREASURY TEMP FUND			3,007	3,007	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			2,463,818	2,463,818	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,057	5,057	
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			11,353,015	11,353,015	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				13,824,896	13,824,896	XXX
00038B-GB-1	ABB TREASURY CENTER USA INC			15,998,144	15,998,000	07/11/2016
00282C-GN-6	ABBOTT LABORATORIES			9,497,844	9,496,564	07/22/2016
00287B-GT-0	ABBVIE INC			5,797,141	5,797,361	07/27/2016
00915S-G5-5	AIR PRODUCTS AND CHEMICALS INC			4,999,745	4,999,761	07/05/2016
04956L-G1-1	ATMOS ENERGY CORP			1,999,980	2,000,000	07/01/2016
04956L-G5-2	ATMOS ENERGY CORP			4,873,751	4,873,697	07/05/2016
04956L-G6-0	ATMOS ENERGY CORP			2,010,877	2,010,844	07/06/2016
04956L-GC-7	ATMOS ENERGY CORP			499,937	499,913	07/12/2016
04956L-GK-9	ATMOS ENERGY CORP			3,999,160	3,998,860	07/19/2016
04956L-GS-2	ATMOS ENERGY CORP			6,498,096	6,497,156	07/26/2016
13639C-GJ-8	CANADIAN NATIONAL RAILWAY COMPANY			1,999,606	1,999,566	07/18/2016
22404A-G6-4	COX ENTERPRISES			3,689,557	3,689,605	07/06/2016
22404A-G7-2	COX ENTERPRISES			6,119,143	6,119,286	07/07/2016
24423H-GM-7	JOHN DEERE LTD			999,738	999,761	07/21/2016
24423M-GD-6	JOHN DEERE FINANCIAL LTD			5,199,251	5,199,237	07/13/2016
26882R-G1-0	ERAC USA FINANCE COMPANY			4,599,908	4,600,000	07/01/2016
27743J-GD-9	EASTMAN CHEMICAL COMPANY			1,999,470	1,999,513	07/13/2016
28504G-GB-6	ELECTRICITE DE FRANCE			11,997,600	11,997,733	07/11/2016
28504G-GJ-9	ELECTRICITE DE FRANCE			8,996,895	8,997,025	07/18/2016
29287A-GJ-3	ENGIE SA			5,998,818	5,997,932	07/18/2016
3773E2-GL-7	GLAXOSMITHKLINE FINANCE PLC			12,497,238	12,496,965	07/20/2016
45856W-G8-6	INTERCONTINENTAL EXCHANGE INC			7,496,646	7,499,329	07/08/2016
45856W-GC-7	INTERCONTINENTAL EXCHANGE INC			16,893,602	16,897,573	07/12/2016
45856W-GF-0	INTERCONTINENTAL EXCHANGE INC			2,998,864	2,999,452	07/15/2016
6116M2-GC-7	MONSANTO COMPANY			9,997,560	9,997,739	07/12/2016
65475L-G8-9	NISSAN MOTOR ACCEPTANCE CORP.			999,840	999,854	07/08/2016
69354G-G6-2	PPL CAPITAL FUNDING INC			999,880	999,894	07/06/2016
72018T-G5-8	PIEDMONT NATURAL GAS COMPANY INC.			8,999,541	8,999,450	07/05/2016
72018T-G8-2	PIEDMONT NATURAL GAS COMPANY INC.			7,999,336	7,999,082	07/08/2016
72018T-GB-5	PIEDMONT NATURAL GAS COMPANY INC.			999,884	999,828	07/11/2016
73754L-GB-8	POTASH CORP OF SASKATCHEWAN INC			9,297,926	9,297,959	07/11/2016
83700E-G8-5	SOUTH CAROLINA ELECTRIC & GAS COMP			1,999,680	1,999,708	07/08/2016
83701L-G5-4	SOUTH CAROLINA FUEL CO			3,999,604	3,999,649	07/05/2016
85462C-G7-4	STANLEY WORKS			2,499,699	2,499,771	07/07/2016
85462C-H4-0	STANLEY WORKS			4,806,913	4,807,002	08/04/2016
85572A-G1-8	STARWOOD HOTELS & RESORT			5,564,889	5,565,000	07/01/2016
86367A-G6-4	STRYKER CORP			8,199,155	8,199,305	07/06/2016
8716A2-GC-5	SYNGENTA WILMINGTON INC			4,999,100	4,998,931	07/12/2016
88513A-G8-9	THOMSON REUTERS CORPORATION			4,999,309	4,999,300	07/08/2016
91058T-G6-7	UNITEDHEALTH GROUP INC			3,999,588	3,999,644	07/06/2016
91058T-G8-3	UNITEDHEALTH GROUP INC			2,499,655	2,499,689	07/08/2016
91820L-GB-0	VF CORPORATION			9,998,080	9,998,083	07/11/2016
92240E-G7-5	VECTREN UTILITY HOLDINGS INC.			999,870	999,888	07/07/2016
92780J-GJ-4	VIRGINIA ELECTRIC AND POWER COMPAN			1,999,356	1,999,358	07/18/2016
92780J-GM-7	VIRGINIA ELECTRIC AND POWER COMPAN			4,338,355	4,338,336	07/21/2016
93884E-GF-6	WASHINGTON GAS LIGHT CO			1,699,738	1,699,703	07/15/2016
00282C-GR-7	ABBOTT LABORATORIES			4,398,856	4,398,181	07/25/2016
00287B-GF-0	ABBVIE INC			649,826	649,831	07/15/2016
03948G-GJ-6	ARCHER DANIELS MIDLAND			2,999,409	2,999,363	07/18/2016
04956L-GB-9	ATMOS ENERGY CORP			1,499,826	1,499,754	07/11/2016
26882R-G5-1	ERAC USA FINANCE COMPANY			1,024,899	1,024,916	07/05/2016
57978C-GR-6	MCCORMICK & COMPANY INCORPORATED			1,999,092	1,999,133	07/25/2016
91820L-GE-4	VF CORPORATION			999,752	999,780	07/14/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				263,129,628	263,133,265	XXX
9999999 - Totals				276,954,524	276,958,161	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 6,105,607 Book/Adjusted Carrying Value $ 6,115,959
2. Average balance for the year to date Fair Value $ 276,817,151 Book/Adjusted Carrying Value $ 276,814,503

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					(884,867,907)	(917,339,013)	(857,124,914)	XXX
Bank of New York Mellon	New York, New York		0.010	520	271	19,724,967	43,849,019	37,875,054	XXX
Bank of Oklahoma	Tulsa, Oklahoma					580,933	381,137	304,264	XXX
Citibank N.A.	New York, New York					27,286,054	15,016,092	36,505,690	XXX
Fifth Third Bank	Cincinnati, Ohio					2,980,064	1,616,084	925,147	XXX
First Hawaiian Bank	Honolulu, Hawaii					427,752	326,457	305,806	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					1,931,027	1,626,003	416,181	XXX
Branch Banking and Trust Co.	Richmond, Virginia					17,134,377	25,864,874	20,070,072	XXX
Capital One N.A.	New Orleans, Louisiana					6,232,576	16,461,820	15,554,296	XXX
Huntington National Bank	Columbus, Ohio					1,697,859	1,959,860	456,738	XXX
JP Morgan Chase Bank N.A.	New York, New York		0.080	22	8	128,349,792	177,908,784	13,460,034	XXX
KeyBank National Association	Cleveland, Ohio					26,007,717	16,582,996	16,363,169	XXX
HSBC Bank USA	Buffalo, New York					1,753,308	1,615,525	1,642,619	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					1,635,367	1,807,762	1,981,919	XXX
Regions Bank	Birmingham, Alabama					2,646,924	2,488,848	963,978	XXX
US Bank N.A.	St. Paul, Minnesota					2,112,135	2,837,079	2,505,400	XXX
Wells Fargo Bank N.A.	Charlotte, North Carolina					(68,587,064)	(65,470,360)	(63,527,073)	XXX
Northrim Bank	Anchorage, Alasks		0.200	133	136	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	674	415	(712,687,409)	(672,200,323)	(771,054,913)	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	674	415	(712,687,409)	(672,200,323)	(771,054,913)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	674	415	(712,687,409)	(672,200,323)	(771,054,913)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		06/29/2016		07/21/2016	109,987,744		3,779
TREASURY BILL		06/29/2016		07/14/2016	96,202,824		7,366
TREASURY BILL		06/29/2016		07/28/2016	33,145,624		162
TREASURY NOTE		06/29/2016	0.500	08/31/2016	86,089,685	143,806	(651)
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					325,425,878	143,806	10,657
0599999. Total - U.S. Government Bonds					325,425,878	143,806	10,657
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA INC		06/10/2016		07/11/2016	15,998,000		4,200
ABBOTT LABORATORIES		06/23/2016		07/22/2016	9,496,564		1,309
ABBOTT LABORATORIES		06/23/2016		07/25/2016	4,398,181		606
ABBVIE INC		06/10/2016		07/15/2016	649,831		254
ABBVIE INC		06/22/2016		07/27/2016	18,481,587		2,912
AIR PRODUCTS AND CHEMICALS INC		06/03/2016		07/05/2016	22,898,906		7,659
AMERICAN TRANSMISSION CO		06/20/2016		07/08/2016	18,248,439		2,454
AMPHENOL CORPORATION		06/17/2016		07/01/2016	6,380,000		1,861
ARCHER DANIELS MIDLAND		06/16/2016		07/18/2016	2,999,363		563
ARCHER DANIELS MIDLAND		06/28/2016		07/21/2016	42,989,250		1,613
ATMOS ENERGY CORP		06/07/2016		07/01/2016	2,000,000		733
ATMOS ENERGY CORP		06/07/2016		07/05/2016	10,873,323		4,526
ATMOS ENERGY CORP		06/13/2016		07/06/2016	2,010,844		563
ATMOS ENERGY CORP		06/14/2016		07/11/2016	1,499,754		418
ATMOS ENERGY CORP		06/14/2016		07/12/2016	499,913		135
ATMOS ENERGY CORP		06/16/2016		07/19/2016	3,998,860		950
ATMOS ENERGY CORP		06/23/2016		07/26/2016	8,496,309		1,215
BAXTER INTERNATIONAL INC.		06/27/2016		07/11/2016	33,193,176		2,730
CANADIAN NATIONAL RAILWAY COMPANY		06/06/2016		07/05/2016	33,498,437		9,771
CANADIAN NATIONAL RAILWAY COMPANY		06/22/2016		07/07/2016	29,497,935		3,098
CANADIAN NATIONAL RAILWAY COMPANY		06/27/2016		07/18/2016	1,999,566		102
COX ENTERPRISES		06/27/2016		07/06/2016	19,187,948		1,642
COX ENTERPRISES		06/30/2016		07/07/2016	14,318,329		278
CUMMINS INC		06/22/2016		07/13/2016	24,996,500		2,625
DANAHER CORPORATION		06/28/2016		07/01/2016	25,000,000		875
JOHN DEERE LTD		06/15/2016		07/05/2016	7,944,638		1,448
JOHN DEERE LTD		06/21/2016		07/21/2016	999,761		119
JOHN DEERE FINANCIAL LTD		06/08/2016		07/13/2016	5,199,237		1,462
EI DU PONT DE NEMOURS & CO		06/21/2016		07/05/2016	14,345,916		2,710
ERAC USA FINANCE COMPANY		06/20/2016		07/01/2016	15,000,000		3,254
ERAC USA FINANCE COMPANY		06/21/2016		07/05/2016	16,023,682		3,294
EASTMAN CHEMICAL COMPANY		06/29/2016		07/13/2016	1,999,513		81
ELECTRICITE DE FRANCE		06/06/2016		07/11/2016	11,997,733		5,667
ELECTRICITE DE FRANCE		06/15/2016		07/18/2016	13,995,372		4,356
ELECTRICITE DE FRANCE		05/27/2016		07/25/2016	1,684,146		1,245
ENGIE SA		06/03/2016		07/05/2016	7,024,469		3,715
ENGIE SA		06/13/2016		07/11/2016	11,097,996		3,608
ENGIE SA		06/13/2016		07/18/2016	7,997,242		2,920
EVERSOURCE ENERGY		06/24/2016		07/01/2016	20,000,000		2,372
EVERSOURCE ENERGY		06/29/2016		07/06/2016	3,499,694		123
EVERSOURCE ENERGY		06/30/2016		07/12/2016	4,999,068		85
GLAXOSMITHKLINE FINANCE PLC		06/14/2016		07/13/2016	31,695,456		6,437
GLAXOSMITHKLINE FINANCE PLC		06/15/2016		07/14/2016	41,993,327		8,213
GLAXOSMITHKLINE FINANCE PLC		06/20/2016		07/20/2016	12,496,965		1,757
INTERCONTINENTAL EXCHANGE INC		06/03/2016		07/08/2016	7,499,329		2,683
INTERCONTINENTAL EXCHANGE INC		06/13/2016		07/12/2016	16,897,573		3,972
INTERCONTINENTAL EXCHANGE INC		06/16/2016		07/15/2016	2,999,452		588
INTERCONTINENTAL EXCHANGE INC		06/17/2016		07/18/2016	12,012,390		2,149
KANSAS CITY POWER & LIGHT COMPANY		06/30/2016		07/01/2016	35,000,000		632
KROGER CO. (THE)		06/30/2016		07/01/2016	8,000,000		122
MCCORMICK & COMPANY INCORPORATED		06/27/2016		07/25/2016	1,999,133		144
MONSANTO COMPANY		06/28/2016		07/12/2016	9,997,739		617
NATIONAL RURAL UTILITIES COOP FINA		06/17/2016		07/14/2016	27,760,588		4,751
NATIONAL RURAL UTILITIES COOP FINA		06/28/2016		07/20/2016	8,997,958		323

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
NATIONAL RURAL UTILITIES COOP FINA		06/30/2016		07/26/2016	2,499,253		30
NATIONWIDE LIFE INSURANCE COMPANY		06/23/2016		07/22/2016	12,446,369		1,210
NISSAN MOTOR ACCEPTANCE CORP.		06/27/2016		07/08/2016	999,854		83
PPL CAPITAL FUNDING INC		06/22/2016		07/06/2016	26,592,193		5,053
PARKER HANNIFIN CORP		06/13/2016		07/01/2016	2,260,000		633
PARKER HANNIFIN CORP		06/15/2016		07/12/2016	13,047,847		3,132
PEOPLES GAS LIGHT AND COKE COMPANY		06/28/2016		07/05/2016	12,920,139		646
PIEDMONT NATURAL GAS COMPANY INC.		06/22/2016		07/05/2016	8,999,450		1,344
PIEDMONT NATURAL GAS COMPANY INC.		06/27/2016		07/08/2016	7,999,082		524
PIEDMONT NATURAL GAS COMPANY INC.		06/28/2016		07/11/2016	999,828		52
PIEDMONT NATURAL GAS COMPANY INC.		06/28/2016		07/12/2016	2,499,526		129
POTASH CORP OF SASKATCHEWAN INC		06/27/2016		07/05/2016	23,898,035		1,965
POTASH CORP OF SASKATCHEWAN INC		06/28/2016		07/11/2016	9,297,959		612
SOUTH CAROLINA ELECTRIC & GAS COMP		06/28/2016		07/08/2016	1,999,708		125
SOUTH CAROLINA FUEL CO		06/24/2016		07/05/2016	3,999,649		614
SOUTHERN CALIFORNIA EDISON COMPANY		06/21/2016		07/08/2016	11,998,717		1,833
STANLEY WORKS		06/30/2016		07/07/2016	13,998,717		214
STANLEY WORKS		06/30/2016		08/04/2016	4,807,002		88
STARWOOD HOTELS & RESORT		06/29/2016		07/01/2016	5,565,000		291
STRYKER CORP		06/01/2016		07/06/2016	15,798,661		8,032
SYNGENTA WILMINGTON INC		06/29/2016		07/12/2016	4,998,931		194
THOMSON REUTERS CORPORATION		06/30/2016		07/08/2016	4,999,300		100
UNITEDHEALTH GROUP INC		06/30/2016		07/01/2016	7,300,000		101
UNITEDHEALTH GROUP INC		06/20/2016		07/06/2016	3,999,644		782
UNITEDHEALTH GROUP INC		06/21/2016		07/08/2016	5,799,278		1,031
VF CORPORATION		05/12/2016		07/07/2016	8,623,922		8,984
VF CORPORATION		06/27/2016		07/11/2016	9,998,083		767
VF CORPORATION		06/13/2016		07/14/2016	999,780		305
VECTREN UTILITY HOLDINGS INC.		06/30/2016		07/07/2016	29,996,650		558
VIRGINIA ELECTRIC AND POWER COMPAN		06/23/2016		07/18/2016	1,999,358		302
VIRGINIA ELECTRIC AND POWER COMPAN		06/15/2016		07/20/2016	3,998,501		1,262
VIRGINIA ELECTRIC AND POWER COMPAN		06/21/2016		07/21/2016	4,338,336		882
WGL HLDGS INC.		06/07/2016		07/07/2016	9,998,983		4,067
WASHINGTON GAS LIGHT CO		06/14/2016		07/05/2016	8,999,580		1,785
WASHINGTON GAS LIGHT CO		06/27/2016		07/15/2016	1,699,703		85
WISCONSIN GAS CO		06/22/2016		07/06/2016	9,304,431		1,024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,014,450,862		170,778
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,014,450,862		170,778
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					1,339,876,740	143,806	181,434
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					1,339,876,740	143,806	181,434
8699999 - Total Cash Equivalents					1,339,876,740	143,806	181,434