1 9 2 3 2 2 0 1 7 2 0 1 0 0 1 0 1

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF MARCH 31, 2017

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

| | | |
|---|---|---|
| BRIAN RICHARD BOHATY, Executive Vice President | DOGAN CIVGIN, President, Emerging Businesses | THOMAS FREDERICK CLARKSON, Executive Vice President |
| JOHN EDWARD DUGENSKE, #, 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 |
| THOMAS MICHAEL TROY, Executive Vice President | | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| DOGAN CIVGIN | JOHN EDWARD DUGENSKE # | 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<br>President | SUSAN LeSUEUR LEES<br>Secretary | JESSE EDWARD MERTEN<br>Treasurer |

Subscribed and sworn to before me this
5TH day of MAY 2017

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

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

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

# ASSETS

| | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 26,399,698,430 | | 26,399,698,430 | 25,376,295,554 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 72,402,227 | | 72,402,227 | 63,865,604 |
| 2.2 Common stocks | 8,585,298,593 | 5,414,274 | 8,579,884,319 | 8,398,570,589 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 279,309,346 | | 279,309,346 | 280,368,275 |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $ ..... encumbrances) | 246,924,878 | | 246,924,878 | 252,633,337 |
| 4.2 Properties held for the production of income (less $ ..... encumbrances) | 93,168,377 | | 93,168,377 | 93,569,519 |
| 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. Cash ($ (738,796,387) ), cash equivalents ($ 231,051,986 ) and short-term investments ($ 1,149,641,132 ) | 641,896,731 | | 641,896,731 | 1,114,219,919 |
| 6. Contract loans (including $ ..... premium notes) | | | | |
| 7. Derivatives | 15,537,909 | | 15,537,909 | 19,438,210 |
| 8. Other invested assets | 3,740,320,498 | 23,028,367 | 3,717,292,131 | 3,636,477,209 |
| 9. Receivables for securities | 136,349,601 | | 136,349,601 | 6,934,716 |
| 10. Securities lending reinvested collateral assets | 16,784,094 | | 16,784,094 | 1,431,993 |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 40,227,690,683 | 28,442,641 | 40,199,248,042 | 39,243,804,926 |
| 13. Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 230,709,396 | | 230,709,396 | 217,557,263 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 1,219,405,552 | 41,950,504 | 1,177,455,048 | 1,271,736,833 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 3,450,968,803 | | 3,450,968,803 | 3,304,252,657 |
| 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 62,642,033 | | 62,642,033 | 64,137,815 |
| 16.2 Funds held by or deposited with reinsured companies | 79,108 | 662 | 78,446 | 78,446 |
| 16.3 Other amounts receivable under reinsurance contracts | 845,635 | | 845,635 | 518,833 |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | | | |
| 18.2 Net deferred tax asset | 1,217,275,395 | 44,435,432 | 1,172,839,963 | 1,188,442,553 |
| 19. Guaranty funds receivable or on deposit | | | | |
| 20. Electronic data processing equipment and software | 338,567,871 | 270,117,393 | 68,450,478 | 70,080,378 |
| 21. Furniture and equipment, including health care delivery assets ($ ..... ) | 292,322,902 | 292,322,902 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 196,761,423 | | 196,761,423 | 199,855,869 |
| 24. Health care ($ ..... ) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other than invested assets | 275,347,026 | 208,433,218 | 66,913,808 | 63,765,367 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 47,512,615,828 | 885,702,752 | 46,626,913,076 | 45,624,230,940 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 47,512,615,828 | 885,702,752 | 46,626,913,076 | 45,624,230,940 |
| **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 | 62,128,654 | 34,187 | 62,094,467 | 61,026,092 |
| 2502. Prepaid assessments | 103,482,571 | 100,459,458 | 3,023,113 | 2,203,620 |
| 2503. Collateral | 962,584 | | 962,584 | 70,285 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 108,773,217 | 107,939,573 | 833,644 | 465,370 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 275,347,026 | 208,433,218 | 66,913,808 | 63,765,367 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $ 2,500,467,235 ) | 13,146,700,853 | 12,868,748,709 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 1,267,275 | 1,216,552 |
| 3. | Loss adjustment expenses | 3,598,546,552 | 3,557,060,649 |
| 4. | Commissions payable, contingent commissions and other similar charges | 186,815,464 | 182,330,634 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 765,290,894 | 997,405,650 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 98,504,026 | 104,710,719 |
| 7.1 | Current federal and foreign income taxes (including $ 36,685,939 on realized capital gains (losses)) | 556,776,162 | 338,748,504 |
| 7.2 | Net deferred tax liability | | |
| 8. | Borrowed money $ and interest thereon $ | | |
| 9. | Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 151,746,998 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) | 9,678,342,620 | 9,903,638,512 |
| 10. | Advance premium | 476,879,180 | 296,683,758 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | | |
| | 11.2 Policyholders | | |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 2,617,756 | 5,830,881 |
| 13. | Funds held by company under reinsurance treaties | 2,406,513 | 2,331,433 |
| 14. | Amounts withheld or retained by company for account of others | 45,015,909 | 32,454,591 |
| 15. | Remittances and items not allocated | 25,129,767 | 20,466,698 |
| 16. | Provision for reinsurance (including $ certified) | 31,008,080 | 39,285,477 |
| 17. | Net adjustments in assets and liabilities due to foreign exchange rates | 9,785 | 10,808 |
| 18. | Drafts outstanding | | |
| 19. | Payable to parent, subsidiaries and affiliates | 173,662,254 | 214,366,073 |
| 20. | Derivatives | 7,357,150 | 5,476,013 |
| 21. | Payable for securities | 570,677,193 | 503,026,559 |
| 22. | Payable for securities lending | 596,567,632 | 578,135,741 |
| 23. | Liability for amounts held under uninsured plans | | |
| 24. | Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 404,160,434 | 412,355,355 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 30,367,735,499 | 30,064,283,316 |
| 27. | Protected cell liabilities | | |
| 28. | Total liabilities (Lines 26 and 27) | 30,367,735,499 | 30,064,283,316 |
| 29. | Aggregate write-ins for special surplus funds | 36,690,555 | 37,724,657 |
| 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 | 3,419,406,455 | 3,398,126,117 |
| 35. | Unassigned funds (surplus) | 12,799,177,267 | 12,120,193,550 |
| 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) | 16,259,177,577 | 15,559,947,624 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 46,626,913,076 | 45,624,230,940 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Accounts payable | 223,486,505 | 236,338,679 |
| 2502. | Reserve for uncashed checks | 119,521,907 | 114,848,757 |
| 2503. | Deferred gain on intercompany asset transfers | 25,707,857 | 26,328,139 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 35,444,165 | 34,839,780 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 404,160,434 | 412,355,355 |
| 2901. | Deferred gain on sale/leaseback | 31,535,115 | 32,515,917 |
| 2902. | SCOR retroactive reinsurance account | 5,155,440 | 5,208,740 |
| 2903. | | | |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | | |
| 2999. | Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | 36,690,555 | 37,724,657 |
| 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<br>Current<br>Year to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **UNDERWRITING INCOME** | | | |
| 1. | Premiums earned: | | | |
| | 1.1 Direct (written $ 1,432,060,575 ) | 1,554,572,932 | 1,660,299,963 | 6,476,002,692 |
| | 1.2 Assumed (written $ 5,585,312,444 ) | 5,703,039,978 | 5,449,347,330 | 22,275,681,533 |
| | 1.3 Ceded (written $ 75,968,259 ) | 90,912,259 | 98,909,906 | 384,365,097 |
| | 1.4 Net (written $ 6,941,404,760 ) | 7,166,700,651 | 7,010,737,387 | 28,367,319,128 |
| | **DEDUCTIONS:** | | | |
| 2. | Losses incurred (current accident year $ 4,220,715,326 ): | | | |
| | 2.1 Direct | 750,152,657 | 811,672,708 | 3,721,737,866 |
| | 2.2 Assumed | 3,420,938,117 | 3,631,193,939 | 14,043,011,309 |
| | 2.3 Ceded | 15,746,800 | 46,050,167 | 593,203,915 |
| | 2.4 Net | 4,155,343,974 | 4,396,816,480 | 17,171,545,260 |
| 3. | Loss adjustment expenses incurred | 800,851,509 | 843,627,740 | 3,219,436,151 |
| 4. | Other underwriting expenses incurred | 1,780,411,554 | 1,727,371,727 | 7,159,729,268 |
| 5. | Aggregate write-ins for underwriting deductions | | | |
| 6. | Total underwriting deductions (Lines 2 through 5) | 6,736,607,037 | 6,967,815,947 | 27,550,710,679 |
| 7. | Net income of protected cells | | | |
| 8. | Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) | 430,093,614 | 42,921,440 | 816,608,449 |
| | **INVESTMENT INCOME** | | | |
| 9. | Net investment income earned | 552,652,607 | 244,486,433 | 1,136,738,212 |
| 10. | Net realized capital gains (losses) less capital gains tax of $ 36,685,939 | 59,239,098 | (70,890,062) | (199,748,270) |
| 11. | Net investment gain (loss) (Lines 9 + 10) | 611,891,705 | 173,596,371 | 936,989,942 |
| | **OTHER INCOME** | | | |
| 12. | Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 23,024,507 ) | (23,024,507) | (25,693,653) | (103,601,635) |
| 13. | Finance and service charges not included in premiums | 58,765,278 | 58,711,503 | 220,043,443 |
| 14. | Aggregate write-ins for miscellaneous income | 74,815 | (4,217,192) | (4,611,174) |
| 15. | Total other income (Lines 12 through 14) | 35,815,586 | 28,800,658 | 111,830,634 |
| 16. | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 1,077,800,905 | 245,318,469 | 1,865,429,024 |
| 17. | Dividends to policyholders | | | |
| 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) | 1,077,800,905 | 245,318,469 | 1,865,429,024 |
| 19. | Federal and foreign income taxes incurred | 202,937,287 | 97,354,271 | 485,599,011 |
| 20. | Net income (Line 18 minus Line 19)(to Line 22) | 874,863,618 | 147,964,198 | 1,379,830,013 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. | Surplus as regards policyholders, December 31 prior year | 15,559,947,624 | 15,318,272,241 | 15,318,272,241 |
| 22. | Net income (from Line 20) | 874,863,618 | 147,964,198 | 1,379,830,013 |
| 23. | Net transfers (to) from Protected Cell accounts | | | |
| 24. | Change in net unrealized capital gains (losses) less capital gains tax of $ 49,025,094 | 468,957,001 | 156,321,377 | 605,591,454 |
| 25. | Change in net unrealized foreign exchange capital gain (loss) | 10,977,611 | 27,214,246 | 9,007,121 |
| 26. | Change in net deferred income tax | (25,898,992) | 15,656,347 | 19,362,959 |
| 27. | Change in nonadmitted assets | 42,860,482 | (11,469,219) | 76,178,235 |
| 28. | Change in provision for reinsurance | 8,277,396 | 3,314,065 | 3,523,792 |
| 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 | | | |
| | 32.2 Transferred from surplus (Stock Dividend) | | | |
| | 32.3 Transferred to surplus | | | |
| 33. | Surplus adjustments: | | | |
| | 33.1 Paid in | 21,280,338 | 11,235,383 | 28,676,808 |
| | 33.2 Transferred to capital (Stock Dividend) | | | |
| | 33.3 Transferred from capital | | | |
| 34. | Net remittances from or (to) Home Office | | | |
| 35. | Dividends to stockholders | (701,437,000) | (900,797,000) | (1,904,797,000) |
| 36. | Change in treasury stock | | | |
| 37. | Aggregate write-ins for gains and losses in surplus | (650,500) | (308,000) | 24,302,000 |
| 38. | Change in surplus as regards policyholders (Lines 22 through 37) | 699,229,954 | (550,868,603) | 241,675,382 |
| 39. | Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 16,259,177,577 | 14,767,403,639 | 15,559,947,624 |
| | **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 | 94,405 | (4,382,759) | (3,338,050) |
| 1402. | Allocated share of loss on sale of fixed assets | (6,860) | (773,749) | (2,147,035) |
| 1403. | Fines and penalties | (12,730) | 939,316 | 873,911 |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | | | |
| 1499. | Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | 74,815 | (4,217,192) | (4,611,174) |
| 3701. | Transition obligation for postretirement benefits | (650,500) | (308,000) | 24,302,000 |
| 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) | (650,500) | (308,000) | 24,302,000 |

# CASH FLOW

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | 7,063,767,131 | 6,893,142,475 | 28,409,313,036 |
| 2. Net investment income | 575,266,872 | 280,083,324 | 1,310,230,005 |
| 3. Miscellaneous income | 35,815,586 | 28,800,658 | 111,830,634 |
| 4. Total (Lines 1 to 3) | 7,674,849,589 | 7,202,026,457 | 29,831,373,674 |
| 5. Benefit and loss related payments | 3,875,896,048 | 3,971,360,538 | 16,416,024,803 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 2,766,493,140 | 2,612,486,454 | 10,131,513,538 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses) | 21,595,568 | 126,781,848 | 387,959,979 |
| 10. Total (Lines 5 through 9) | 6,663,984,756 | 6,710,628,840 | 26,935,498,319 |
| 11. Net cash from operations (Line 4 minus Line 10) | 1,010,864,832 | 491,397,617 | 2,895,875,356 |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 5,105,049,107 | 4,078,697,171 | 20,687,721,220 |
| 12.2 Stocks | 1,959,307,342 | 1,249,227,976 | 4,205,950,647 |
| 12.3 Mortgage loans | 1,058,929 | 1,392,339 | 170,242,532 |
| 12.4 Real estate | | | 1,358,389 |
| 12.5 Other invested assets | 110,658,680 | 69,280,739 | 487,845,818 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (4,910,085) | 301,117 | (956,201) |
| 12.7 Miscellaneous proceeds | 2,886,263 | 115,002,016 | 33,037,787 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 7,174,050,236 | 5,513,901,358 | 25,585,200,192 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 6,194,003,327 | 3,184,431,650 | 20,580,170,351 |
| 13.2 Stocks | 1,582,885,940 | 1,461,939,706 | 4,573,738,037 |
| 13.3 Mortgage loans | | | 154,863,921 |
| 13.4 Real estate | 592,563 | 611,246 | 32,878,600 |
| 13.5 Other invested assets | 148,062,839 | 147,343,622 | 921,319,044 |
| 13.6 Miscellaneous applications | 19,131,139 | | 1,762,197 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 7,944,675,809 | 4,794,326,224 | 26,264,732,150 |
| 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) | (770,625,572) | 719,575,134 | (679,531,958) |
| **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 | 21,280,338 | 11,235,383 | 28,676,808 |
| 16.3 Borrowed funds | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | | |
| 16.5 Dividends to stockholders | 701,437,000 | 661,568,254 | 1,665,568,254 |
| 16.6 Other cash provided (applied) | (32,405,786) | (62,363,533) | 292,091,545 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (712,562,448) | (712,696,404) | (1,344,799,900) |
| **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) | (472,323,188) | 498,276,348 | 871,543,498 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 1,114,219,919 | 242,676,421 | 242,676,421 |
| 19.2 End of period (Line 18 plus Line 19.1) | 641,896,731 | 740,952,769 | 1,114,219,919 |

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

| | | | |
|---|---|---|---|
| 20.0001. Portfolio investments exchanged | 258,557,514 | 174,466,920 | 1,094,534,270 |
| 20.0002. Increased receivable for securities sold | 129,414,885 | | 60,645,718 |
| 20.0003. Unsettled investments acquired | 67,650,634 | | 385,028,781 |
| 20.0004. Other invested assets disposal | 19,052,169 | 10,011,937 | 53,585,788 |
| 20.0005. Donations | 7,069,916 | 7,904,037 | 29,120,602 |
| 20.0006. Stock dividends received | 6,378,605 | 5,441,414 | 26,965,020 |
| 20.0007. Decrease in commitment on low income housing investments | 1,014,038 | 27,726 | 9,982,884 |
| 20.0008. Dividends received on limited partnership | 703,628 | | 8,780,759 |
| 20.0009. Real estate capital expenditure | 403,409 | 52,993 | 257,748 |
| 20.0010. Dividends to parent in the form of non-cash invested assets | | 239,228,746 | 239,228,746 |

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

| | | | |
|---|---|---|---|
| 20.0011. Other invested assets acquisition | | 1,967,802 | |
| 20.0012. Capital contribution to subsidiaries in the form of non-cash invested assets | | 1,954,323 | 1,954,323 |
| 20.0013. Exchange traded funds portfolio exchanged | | | 157,019,074 |
| 20.0014. Transfer of assets/liabilities related to commutation | | | 18,073,587 |
| 20.0015. Contribution to limited partnership | | | 13,479 |

# 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, 2016 Annual Statement notes: 1(B), 2-4, 5(A-C, F-H, K, L), 6-8, 9(B, E-G), 10(D-N), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(A-F), 15, 16, 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 2017 and 2016.

| (in millions) | | SSAP # | F/S Page # | F/S Line # | March 31, 2017 | December 31, 2016 |
|---|---|---|---|---|---|---|
| **Net Income** | | | | | | |
| (1) | The Company's state basis (Page 4, Line 20, Columns 1 & 2) | xxx | xxx | xxx | $ 875 | $ 1,380 |
| (2) | State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"): | | | | - | - |
| (3) | State permitted practices that increase/(decrease) NAIC SAP: | | | | - | - |
| (4) | NAIC SAP (1-2-3=4) | xxx | xxx | xxx | $ 875 | $ 1,380 |
| **Surplus** | | | | | | |
| (5) | The Company's state basis (Page 3, Line 37, Columns 1 & 2) | xxx | xxx | xxx | $ 16,259 | $ 15,560 |
| (6) | State prescribed practices that increase/(decrease) NAIC SAP: | | | | - | - |
| (7) | State permitted practices that increase/(decrease) NAIC SAP: | | | | - | - |
| (8) | NAIC SAP (5-6-7=8) | xxx | xxx | xxx | $ 16,259 | $ 15,560 |

C. Investments

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

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of March 31, 2017 or December 31, 2016.

5. Investments

D. Loan-Backed Securities

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

# NOTES TO FINANCIAL STATEMENTS

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

| (in millions) | 2017 | | | 2016 | | |
|---|---|---|---|---|---|---|
| | (1) Amortized Cost Basis Before Other-than-Temporary Impairment | (2) Other-than-Temporary Impairment Recognized in Loss | (3) Fair Value | (1) Amortized Cost Basis Before Other-than-Temporary Impairment | (2) Other-than-Temporary Impairment Recognized in Loss | (3) Fair Value |
| OTTI recognized 1st Quarter | | | | | | |
| a. Intent to sell | $ - | $ - | $ - | $ - | $ - | $ - |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | 20 | - | 20 | 275 | 3 | 272 |
| c. Present value of cash flows expected to be collected is less than the amortized cost basis | 36 | 2 | 45 | 18 | 1 | 17 |
| d. Total 1st Quarter | $ 56 | $ 2 | $ 65 | $ 293 | $ 4 | $ 289 |
| OTTI recognized 2nd Quarter | | | | | | |
| e. Intent to sell | | | | $ - | $ - | $ - |
| f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | 155 | 1 | 154 |
| g. Present value of cash flows expected to be collected is less than the amortized cost basis | | | | 12 | - | 12 |
| h. Total 2nd Quarter | | | | $ 167 | $ 1 | $ 166 |
| OTTI recognized 3rd Quarter | | | | | | |
| i. Intent to sell | | | | $ - | $ - | $ - |
| j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | 11 | - | 11 |
| k. Present value of cash flows expected to be collected is less than the amortized cost basis | | | | 11 | - | 12 |
| l. Total 3rd Quarter | | | | $ 22 | $ - | $ 23 |
| OTTI recognized 4th Quarter | | | | | | |
| m. Intent to sell | | | | $ - | $ - | $ - |
| n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | | 53 | 1 | 52 |
| o. Present value of cash flows expected to be collected is less than the amortized cost basis | | | | 9 | - | 9 |
| p. Total 4th Quarter | | | | $ 62 | $ 1 | $ 61 |
| q. Annual Aggregate Total | | $ 2 | | | $ 6 | |

# NOTES TO FINANCIAL STATEMENTS

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 OTTI will be equal to the fair value at the time of the OTTI and not the present value of the projected cash flows.

($ in millions)

| 1<br>CUSIP | 2<br>Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | 3<br>Present Value of Projected Cash Flows | 4<br>Recognized Other-Than-Temporary Impairment | 5<br>Amortized Cost After Other-Than-Temporary Impairment | 6<br>Fair Value At Time of OTTI | 7<br>Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| 007036PC4 | $ - | $ - | $ - | $ - | $ - | 03/31/2017 |
| 05953YBJ9 | $ 9 | $ 9 | - | $ 9 | $ 9 | 03/31/2017 |
| 12543PAK9 | $ 1 | $ 1 | - | $ 1 | $ 2 | 03/31/2017 |
| 126673DR0 | $ 4 | $ 3 | 1 | $ 3 | $ 8 | 03/31/2017 |
| 225470M42 | $ 3 | $ 2 | 1 | $ 2 | $ 4 | 03/31/2017 |
| 25151EAA1 | $ 1 | $ 1 | - | $ 1 | $ 1 | 03/31/2017 |
| 32052JAA6 | $ 3 | $ 3 | - | $ 3 | $ 3 | 03/31/2017 |
| 61750YAA7 | $ - | $ - | - | $ - | $ - | 03/31/2017 |
| 64129VAC7 | $ - | $ - | - | $ - | $ - | 03/31/2017 |
| 73316PBT6 | $ 1 | $ 1 | - | $ 1 | $ 1 | 03/31/2017 |
| 73316PCK4 | $ 3 | $ 3 | - | $ 3 | $ 3 | 03/31/2017 |
| 749581AH7 | $ 3 | $ 3 | - | $ 3 | $ 4 | 03/31/2017 |
| 749581AJ3 | $ 2 | $ 2 | - | $ 2 | $ 2 | 03/31/2017 |
| 86359DSR9 | $ 4 | $ 4 | - | $ 4 | $ 5 | 03/31/2017 |
| 93362YAE2 | $ - | $ - | - | $ - | $ - | 03/31/2017 |
| 93363DAE7 | $ - | $ - | - | $ - | $ - | 03/31/2017 |
| 93363TAH5 | $ - | $ - | - | $ - | $ - | 03/31/2017 |
| 94985WDZ1 | $ 2 | $ 2 | - | $ 2 | $ 3 | 03/31/2017 |
| | | | $ 2 | | | |
| 143108AA6 | $ 2 | $ 2 | $ - | $ 2 | $ 2 | 03/31/2016 |
| 32052JAA6 | $ 3 | $ 3 | - | $ 3 | $ 4 | 03/31/2016 |
| 59020UH32 | $ 2 | $ 2 | - | $ 2 | $ 2 | 03/31/2016 |
| 64015@AB3 | $ - | $ - | - | $ - | $ - | 03/31/2016 |
| 64015@AD9 | $ 1 | $ 1 | - | $ 1 | $ 1 | 03/31/2016 |
| 749581AJ3 | $ 2 | $ 2 | - | $ 2 | $ 2 | 03/31/2016 |
| 759950FX1 | $ 5 | $ 5 | - | $ 5 | $ 5 | 03/31/2016 |
| 82842RAJ9 | $ 3 | $ 2 | 1 | $ 2 | $ 1 | 03/31/2016 |
| 93363DAE7 | $ - | $ - | - | $ - | $ - | 03/31/2016 |
| 007036PC4 | $ - | $ - | - | $ - | $ - | 06/30/2016 |
| 59020UH32 | $ 2 | $ 2 | - | $ 2 | $ 3 | 06/30/2016 |
| 64015@AB3 | $ - | $ - | - | $ - | $ - | 06/30/2016 |
| 64015@AD9 | $ - | $ - | - | $ - | $ - | 06/30/2016 |
| 73316PCK4 | $ 3 | $ 3 | - | $ 3 | $ 3 | 06/30/2016 |
| 759950FX1 | $ 5 | $ 5 | - | $ 5 | $ 5 | 06/30/2016 |
| 82842RAJ9 | $ 2 | $ 2 | - | $ 2 | $ 1 | 06/30/2016 |
| 225470M42 | $ 3 | $ 3 | - | $ 3 | $ 3 | 09/30/2016 |
| 61750YAA7 | $ - | $ - | - | $ - | $ - | 09/30/2016 |
| 61751JAF8 | $ 1 | $ 1 | - | $ 1 | $ 1 | 09/30/2016 |
| 64015@AD9 | $ 1 | $ 1 | - | $ 1 | $ 1 | 09/30/2016 |
| 64129VAB9 | $ 5 | $ 5 | - | $ 5 | $ 6 | 09/30/2016 |
| 759950FX1 | $ 4 | $ 4 | - | $ 4 | $ 4 | 09/30/2016 |
| 93363DAE7 | $ - | $ - | - | $ - | $ - | 09/30/2016 |
| 93363TAH5 | $ - | $ - | - | $ - | $ - | 09/30/2016 |
| 007036PC4 | $ - | $ - | - | $ - | $ - | 12/31/2016 |
| 32052JAA6 | $ 3 | $ 3 | - | $ 3 | $ 3 | 12/31/2016 |
| 64015@AD9 | $ 1 | $ 1 | - | $ 1 | $ 1 | 12/31/2016 |
| 64129VAC7 | $ - | $ - | - | $ - | $ - | 12/31/2016 |
| 73316PBT6 | $ 1 | $ 1 | - | $ 1 | $ 1 | 12/31/2016 |
| 759950FX1 | $ 4 | $ 4 | - | $ 4 | $ 4 | 12/31/2016 |
| 93363TAH5 | $ - | $ - | - | $ - | $ - | 12/31/2016 |
| | | | $ 1 | | | |

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

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

| (in millions) | | March 31, 2017 | December 31, 2016 |
|---|---|---|---|
| a. The aggregate amount of unrealized losses: | | | |
| | 1. Less than 12 months | $ (3) | $ (5) |
| | 2. 12 months or longer | $ (2) | $ (2) |
| b. The aggregate related fair value of securities with unrealized losses: | | | |
| | 1. Less than 12 months | $ 211 | $ 292 |
| | 2. 12 months or longer | $ 59 | $ 86 |

5. As of March 31, 2017, substantially all of the unrealized losses related to LBASS with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase.

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

# NOTES TO FINANCIAL STATEMENTS

consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (3) for certain LBASS in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

As of March 31, 2017, 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 March 31, 2017, 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) | March 31, 2017 | December 31, 2016 |
|---|---|---|
| The fair value of that collateral and of the portion of that collateral that it has sold or repledged | $ 596 | $ 576 |

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of March 31, 2017 or December 31, 2016.

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.

M. Short Sales

The Company did not have short sale transactions as of March 31, 2017.

N. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs sold, disposed of or otherwise redeemed, and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a callable feature for the three months ended March 31, 2017:

| ($ in millions) | General Account | Protected Cell |
|---|---|---|
| (1) Number of CUSIPs | 52 | - |
| (2) Aggregate amount of investment income | $ 5 | $ - |

9. Income Taxes

A. 1. The components of the net deferred tax assets DTA/deferred tax liabilities (DTL) were as follows:

| (in millions) | 3/31/2017 (1) Ordinary | 3/31/2017 (2) Capital | 3/31/2017 (3) (Col 1+2) Total | 12/31/2016 (4) Ordinary | 12/31/2016 (5) Capital | 12/31/2016 (6) (Col 4+5) Total | Change (7) (Col 1-4) Ordinary | Change (8) (Col 2-5) Capital | Change (9) (Col 7+8) Total |
|---|---|---|---|---|---|---|---|---|---|
| (a) Gross DTAs | $ 1,518 | $ 262 | $ 1,780 | $ 1,533 | $ 281 | $ 1,814 | $ (15) | $ (19) | $ (34) |
| (b) Valuation allowance | - | - | - | - | - | - | - | - | - |
| (c) Adjusted gross DTAs (1a-1b) | $ 1,518 | $ 262 | $ 1,780 | $ 1,533 | $ 281 | $ 1,814 | $ (15) | $ (19) | $ (34) |
| (d) DTAs nonadmitted | 44 | - | 44 | 104 | - | 104 | (60) | - | (60) |
| (e) Subtotal – net admitted DTA (1c-1d) | $ 1,474 | $ 262 | $ 1,736 | $ 1,429 | $ 281 | $ 1,710 | $ 45 | $ (19) | $ 26 |
| (f) DTLs | 384 | 179 | 563 | 334 | 188 | 522 | 50 | (9) | 41 |
| (g) Net admitted DTA/(net DTL) (1e-1f) | $ 1,090 | $ 83 | $ 1,173 | $ 1,095 | $ 93 | $ 1,188 | $ (5) | $ (10) | $ (15) |

C. Current income taxes incurred consist of the following major components for the three months ended March 31:

| (in millions) | (1) 2017 | (2) 2016 | (3) (Col 1-2) Change |
|---|---|---|---|
| 1. Current Income Tax | | | |
| (a) Federal | $ 203 | $ 97 | $ 106 |
| (b) Foreign | - | - | - |
| (c) Subtotal | $ 203 | $ 97 | $ 106 |
| (d) Federal income tax on net capital gains | 37 | (40) | 77 |
| (e) Utilization of capital loss carry-forwards | - | - | - |
| (f) Other | - | - | - |
| (g) Federal and foreign income taxes incurred | $ 240 | $ 57 | $ 183 |

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

| (in millions) | 2017 | Effective Tax Rate | 2016 | Effective Tax Rate |
|---|---|---|---|---|
| Provision computed at statutory rate | $ 390 | 35.0 % | $ 72 | 35.0 % |
| Intercompany dividends | (107) | (9.6) | - | - |
| Tax credits | (10) | (0.9) | (10) | (4.7) |
| Tax-exempt interest deduction | (5) | (0.5) | (6) | (2.7) |
| Non-deductibles | 6 | 0.6 | 5 | 2.6 |
| Other | (2) | (0.2) | (3) | (1.8) |
| Change in net deferred income taxes | (32) | (2.9) | (1) | (0.5) |
| Total statutory income taxes | $ 240 | 21.5 % | $ 57 | 27.9 % |

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

A.,
B. &
C. Commencing in the third quarter of 2016, the Company invested in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly-owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of

# NOTES TO FINANCIAL STATEMENTS

the Short term pool maintained at a stable net asset value and unit price in proportion to the member's Membership Percentage, as defined in the Operating Agreement of Allstate Short Term Pool, LLC. The fair value of the underlying assets of the Short term pool are monitored daily. All income, gains, losses and deductions of the Short term pool are allocated among the member companies based on the member's Membership Percentage. As of March 31, 2017 and December 31, 2016, the Company's investment in the Short term pool was $990 million and $1.31 billion, respectively.

On March 14, 2017, the Company received an ordinary cash dividend of $300 million from its wholly-owned subsidiary, Allstate Life Insurance Company.

On January 9, 2017, the Company declared a dividend of $701 million to its parent, Allstate Insurance Holdings, LLC ("AIH"), of which $250 million was ordinary dividend and $451 million was extraordinary dividend. The total amount was paid in cash on February 10, 2017.

There were no other transactions entered into by the Company with related parties in 2017 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 March 31, 2017 or December 31, 2016.

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 three months ended March 31:

| (in millions) | Pension Benefits 2017 | Pension Benefits 2016 | Postretirement Benefits 2017 | Postretirement Benefits 2016 | Special or Contractual Benefits Per SSAP No. 11 2017 | Special or Contractual Benefits Per SSAP No. 11 2016 |
|---|---|---|---|---|---|---|
| a. Service cost | $ - | $ - | $ 1 | $ 1 | $ - | $ - |
| b. Interest cost | - | - | 2 | 2 | - | - |
| c. Expected return on plan assets | - | - | - | - | - | - |
| d. Transition asset or obligation | - | - | - | - | - | - |
| e. Gains and losses | - | - | (3) | (3) | - | - |
| f. Prior service cost or credit | - | - | 2 | 3 | - | - |
| g. Gain or loss recognized due to a settlement or curtailment | - | - | - | - | - | - |
| h Total net periodic benefit cost | $ - | $ - | $ 2 | $ 3 | $ - | $ - |

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 | 2017 | 2016 |
|---|---|---|
| February 2 | $ - | $ 450 |
| February 10 | 250 | - |
| February 25 | - | 209 |
| May 12 | - | 189 |
| July 20 | - | 215 |
| September 29 | - | 200 |
| Total | $ 250 | $ 1,263 |

In addition, the Company paid an extraordinary dividend of $451 million in cash to AIH on February 10, 2017.

On December 16, 2016, the Company paid an extraordinary dividend of $400 million in cash to AIH. The Company also 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 $2.34 billion and $1.86 billion as of March 31, 2017 and December 31, 2016, respectively.

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

**Legal and regulatory proceedings and inquiries**

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

The Company currently estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the disclosed matters where such an estimate is possible is zero to $725 million, pre-tax. This disclosure is not an indication of expected loss, if any. Under accounting guidance, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material effect on the financial position of the Company.

# NOTES TO FINANCIAL STATEMENTS

**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 has been 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.

On January 26, 2017, the Florida Supreme Court issued its decision in *Allstate Insurance Company v. Orthopedic Specialists, et al.*, holding that Allstate's language was clear and unambiguous and provided adequate notice of its intent to use the fee schedules. On February 7, 2017, Orthopedic Specialists filed a motion for rehearing, which the Florida Supreme Court denied on March 27, 2017. Thus, the Florida Supreme Court's decision is final.

In light of this ruling, the fee schedule issue will be resolved favorably to Allstate in other pending cases. There are three cases with petitions for leave to appeal to the Florida Supreme Court pending. In those cases, three District Courts of Appeal had previously ruled in favor of Allstate. The Florida Supreme Court has issued "show cause" orders in each of those appeals directing the providers to file a response explaining why the *Orthopedic Specialists* decision is not controlling and why the Florida Supreme Court should not decline to exercise jurisdiction. In one appeal, the provider has acknowledged that *Orthopedic Specialists* governs. In the other two appeals, the providers assert that their petitions to appeal should be granted because *Orthopedic Specialists* was wrongly decided, repeating the arguments previously asserted. Allstate's responses are due May 8, 2017. We expect the Florida Supreme Court to decline exercising jurisdiction.

The Company was also litigating one class action on this issue, *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 had been stayed by the Illinois federal court pending a decision on this issue by the Florida Supreme Court. On March 31, 2017, the court entered an order pursuant to the parties' joint stipulation, dismissing this case with prejudice.

This fee schedule issue has also been the subject of thousands of individual lawsuits filed against Allstate in Florida. The decision by the Florida Supreme Court has established Florida law on the sufficiency of Allstate's fee schedule policy language that is binding on all Florida courts. This will allow Allstate to seek final resolution in its favor of all fee schedule claims currently in litigation as well as those not in litigation. Allstate also may be able to seek restitution from some plaintiffs for attorneys' fees and costs.

Due to the Florida Supreme Court's decision in the *Orthopedic Specialists* case, a loss is not probable.

**Other proceedings**

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

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

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

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

On February 1, 2016, these cases were reassigned to a new judge who initially entered orders addressing pending motions for reconsideration of the dismissal of plaintiffs' state law claims, but then vacated those orders. On April 12, 2016, these cases were again reassigned to a new judge. On May 2, 2016, the new judge entered an order vacating the setting of additional release trials, consolidating all of the original and intervening plaintiffs' claims, and granting leave to file a Consolidated Amended Complaint by May 20, 2016. The court entered a second order on May 2, 2016, scheduling deadlines for completion of discovery and filing of summary judgment motions on the merits of plaintiffs' ERISA and ADEA claims, and setting a non-jury ERISA trial to occur in December 2016. The court's order also set deadlines for completion of discovery and summary judgment motions with regard to the remaining claims and defenses by the first quarter of 2017, with a jury trial on those claims and defenses to occur in May 2017. The court subsequently clarified the scope of the scheduled trials, ruling that (a) the December 2016 non-jury trial shall only resolve liability on plaintiffs' claims challenging certain plan

# NOTES TO FINANCIAL STATEMENTS

amendments under ERISA ("Phase I"); (b) the second trial was scheduled for May 2017 to resolve alleged interference with employee benefits under ERISA and disparate impact under the ADEA, with the court deciding the ERISA claim ("Phase II"); and (c) plaintiffs' ADEA disparate treatment claims will not be resolved in the second trial but will be resolved in a manner to be determined at a later date. On May 4, 2016, the court entered an order denying Allstate's post-trial motion for judgment as a matter of law with respect to the jury's June 17, 2015 verdicts in favor of eight plaintiffs on the issue whether they knowingly and voluntarily signed their releases.

On May 20, 2016, a Consolidated Amended Complaint was filed on behalf of 499 plaintiffs, most of whom had previously filed separate lawsuits or intervened in *Romero I*. Allstate filed a partial motion to dismiss the Consolidated Amended Complaint, which the court granted in part and denied in part on July 6, 2016. Among other things, the court denied without prejudice Allstate's motion to dismiss the state law claims, granted dismissal of plaintiffs' retaliation claims under the ADEA and ERISA. Phase I discovery closed and the Company filed a motion for summary judgment as to all Phase I claims. Plaintiffs did not move for summary judgment. On November 22, 2016, the court granted in part, and denied in part, Allstate's Phase I summary judgment motion. The court determined that there were material issues of disputed fact requiring a trial on plaintiffs' claim challenging certain Plan amendments. The court granted the motion with respect to one plaintiff whose claim the court determined was barred by the statute of limitations. Further, the court granted the motion with respect to two other claims: 1) a claim that a 1993 Plan amendment resulted in an unlawful cutback of benefits; and 2) a claim for breach of fiduciary duty. The parties thereafter proceeded to a bench trial on December 5-6, 2016. On April 27, 2017, the court issued its Phase I findings and opinion and ruled that (a) the Company's 1991 amendments to the Plan did not violate ERISA by improperly cutting back on plaintiffs' benefits, and (b) the Company's interpretation of the Plan's definition of "retire" violated ERISA's anti-cutback rule. The court's order requires the parties to provide further information to determine whether any plaintiffs suffered a loss based on any such cutback.

Discovery in Phase II closed, and the Company filed motions for summary judgment on plaintiffs' ADEA claims and ERISA interference with employee benefits claim. Plaintiffs filed a cross-motion for summary judgment on the ERISA claim. On April 21, 2017, the court entered an order granting Allstate's motion for summary judgment on plaintiffs' disparate impact claim under the ADEA. The court reserved resolution of plaintiffs' disparate treatment claim under the ADEA for later individual proceedings. The court also entered an order granting Allstate's motion for summary judgment, and denying plaintiffs' motion for summary judgment, on the ERISA claim. The Phase II trial which had been scheduled to commence on May 8, 2017, was canceled.

With respect to the claims not included in Phase I or II, the Company filed a motion requesting that the court sever the claims of all individual plaintiffs who reside outside the Eastern District of Pennsylvania and then transfer those claims to each respective plaintiff's home jurisdiction. The court has not yet ruled on that motion. On April 27, 2017, the court issued an order allowing the parties to file supplemental memoranda addressing their positions on severance and case management in light of the Phase I and II rulings. Briefing on this issue is scheduled to be completed by May 30, 2017.

On September 2, 2016, in two cases asserting similar claims to those asserted in *Romero I* that had been filed on May 15, 2015, the U.S. District Court for the Southern District of Texas entered judgment in Allstate's favor on statute of limitations and other grounds. Plaintiffs did not appeal the judgments.

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

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

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

**Derivative financial instruments**

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

| (in millions) | Assets | | Liabilities | |
|---|---|---|---|---|
| | March 31, 2017 | December 31, 2016 | March 31, 2017 | December 31, 2016 |
| a. Swaps | $ 301 | $ 394 | $ 348 | $ 244 |
| b. Futures | 60 | - | 107 | - |
| c. Options | - | - | - | - |
| d. Total | $ 361 | $ 394 | $ 455 | $ 244 |

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 first quarter of 2017 or 2016, and reacquired within 30 days of the sale date were as follows:

| ($ in millions) | 2017 | | | | |
|---|---|---|---|---|---|
| Description | NAIC Designation | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain (Loss) |
| Bonds | 3 | 5 | $ 9 | $ 9 | $ - |
| Bonds | 4 | - | $ - | $ - | $ - |
| Bonds | 5 | - | $ - | $ - | $ - |
| Unaffiliated common stocks | | 494 | $ 417 | $ 441 | $ 18 |

# NOTES TO FINANCIAL STATEMENTS

| | 2016 | | | | |
|---|---|---|---|---|---|
| Description | NAIC Designation | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain (Loss) |
| Bonds | 3 | 1 | $ 1 | $ 1 | $ - |
| Bonds | 4 | - | $ - | $ - | $ - |
| Bonds | 5 | - | $ - | $ - | $ - |
| Unaffiliated common stocks | | 190 | $ 804 | $ 801 | $ (8) |

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) | March 31, 2017 | | | |
|---|---|---|---|---|
| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Total |
| a. Assets at fair value | | | | |
| Bonds | | | | |
| Industrial and miscellaneous | $ - | $ 658 | $ 290 | $ 948 |
| U.S. special revenue and special assessment obligations | - | - | 17 | 17 |
| U.S. political subdivisions of states, territories and possessions (direct and guaranteed) | - | 1 | 3 | 4 |
| Total bonds | - | 659 | 310 | 969 |
| Perpetual preferred stocks | | | | |
| Industrial and miscellaneous | - | 20 | 12 | 32 |
| Unaffiliated common stocks | | | | |
| Industrial and miscellaneous | 2,265 | 2 | 46 | 2,313 |
| Mutual funds | 773 | 108 | 29 | 910 |
| Total unaffiliated common stocks | 3,038 | 110 | 75 | 3,223 |
| Derivative assets | | | | |
| Foreign currency contracts | - | 8 | - | 8 |
| Total assets at fair value | $ 3,038 | $ 797 | $ 397 | $ 4,232 |
| b. Liabilities at fair value | | | | |
| Derivative liabilities | | | | |
| Credit contracts | $ - | $ (4) | $ - | $ (4) |
| Foreign currency contracts | - | (3) | - | (3) |
| Total derivative liabilities | - | (7) | - | (7) |
| Total liabilities at fair value | $ - | $ (7) | $ - | $ (7) |

# NOTES TO FINANCIAL STATEMENTS

| Description for each class of asset or liability | December 31, 2016 (Level 1) | (Level 2) | (Level 3) | Total |
|---|---|---|---|---|
| a. Assets at fair value | | | | |
| Bonds | | | | |
| Industrial and miscellaneous | $ - | $ 915 | $ 305 | $ 1,220 |
| U.S. special revenue and special assessment obligations | - | - | 17 | 17 |
| U.S. political subdivisions of states, territories and possessions (direct and guaranteed) | - | - | 3 | 3 |
| Total bonds | - | 915 | 325 | 1,240 |
| Perpetual preferred stocks | | | | |
| Industrial and miscellaneous | - | 12 | 12 | 24 |
| Unaffiliated common stocks | | | | |
| Industrial and miscellaneous | 2,903 | 1 | 44 | 2,948 |
| Mutual funds | 353 | 102 | 28 | 483 |
| Total unaffiliated common stocks | 3,256 | 103 | 72 | 3,431 |
| Derivative assets | | | | |
| Foreign currency contracts | - | 13 | - | 13 |
| Total assets at fair value | $ 3,256 | $ 1,043 | $ 409 | $ 4,708 |
| b. Liabilities at fair value | | | | |
| Derivative liabilities | | | | |
| Credit contracts | $ - | $ (4) | $ - | $ (4) |
| Foreign currency contracts | - | (1) | - | (1) |
| Total derivative liabilities | - | (5) | - | (5) |
| Total liabilities at fair value | $ - | $ (5) | $ - | $ (5) |

There were no transfers between Level 1 and Level 2 during 2017 or 2016.

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 01/01/2017 | 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 | $ 305 | $ 168 | $ (79) | $ 1 | $ 2 |
| U.S. special revenue and special assessment obligations | 17 | - | - | - | - |
| U.S. political subdivisions of states, territories and possessions (direct and guaranteed) | 3 | - | - | - | - |
| Perpetual preferred stocks | | | | | |
| Industrial and miscellaneous | 12 | - | - | - | - |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | 44 | - | (3) | | 4 |
| Mutual funds | 28 | - | - | - | 1 |
| Total assets and liabilities | $ 409 | $ 168 | $ (82) | $ 1 | $ 7 |

**(continued)**

| Description | Purchases | Issuances | Sales | Settlements | Ending balance as of 03/31/2017 |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Industrial and miscellaneous | $ 51 | $ - | $ (63) | $ (95) | $ 290 |
| U.S. special revenue and special assessment obligations | - | - | - | - | 17 |
| U.S. political subdivisions of states, territories and possessions (direct and guaranteed) | - | - | - | - | 3 |
| Perpetual preferred stocks | | | | | |
| Industrial and miscellaneous | - | - | - | - | 12 |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | 2 | - | (1) | - | 46 |
| Mutual funds | - | - | - | - | 29 |
| Total assets and liabilities | $ 53 | $ - | $ (64) | $ (95) | $ 397 |

# NOTES TO FINANCIAL STATEMENTS

| 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 | $ 36 | $ (203) | $ (5) | $ 6 |
| U.S. special revenue and special assessment obligations | 20 | 1 | (6) | - | - |
| U.S. political subdivisions of states, territories and possessions (direct and guaranteed) | 3 | - | - | - | - |
| Perpetual preferred stocks | | | | | |
| Industrial and miscellaneous | 16 | - | - | (10) | 2 |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | 35 | - | - | (1) | 2 |
| Mutual funds | 18 | - | - | - | (1) |
| Total assets and liabilities | $ 1,036 | $ 37 | $ (209) | $ (16) | $ 9 |

**(continued)**

| Description | Purchases | Issuances | Sales | Settlements | Ending balance as of 03/31/2016 |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Industrial and miscellaneous | $ 21 | $ - | $ (51) | $ (17) | $ 731 |
| U.S. special revenue and special assessment obligations | - | - | - | - | 15 |
| U.S. political subdivisions of states, territories and possessions (direct and guaranteed) | - | - | - | - | 3 |
| Perpetual preferred stocks | | | | | |
| Industrial and miscellaneous | - | - | - | - | 8 |
| Unaffiliated common stocks | | | | | |
| Industrial and miscellaneous | - | - | - | - | 36 |
| Mutual funds | 5 | - | - | - | 22 |
| Total assets and liabilities | $ 26 | $ - | $ (51) | $ (17) | $ 815 |

Transfers into Level 3 during 2017 and 2016 included securities measured at lower of cost or market and reported at fair value in 2017 and 2016, and at cost in 2016 and 2015. In addition, transfers into Level 3 during 2017 and 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 2017 and 2016 included securities measured at lower of cost or market and reported at cost in 2017 and 2016, and fair value in 2016 and 2015. In addition, transfers out of Level 3 during 2016 included situations where there were changes in the NAIC designation that resulted in the asset not being reported and measured at fair value. Transfers out of Level 3 during 2017 and 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.

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

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

Level 2 measurements

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

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

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including foreign currency 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

# NOTES TO FINANCIAL STATEMENTS

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. 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:

**Financial assets**

**(in millions)**

| | March 31, 2017 | | | | | |
|---|---|---|---|---|---|---|
| **Type of Financial Instrument** | **Aggregate Fair Value** | **Admitted Assets** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Not Practicable (Carrying Value)** |
| Bonds: | | | | | | |
| Other than LBASS | $ 25,024 | $ 24,850 | $ 1,644 | $ 22,035 | $ 1,345 | $ - |
| LBASS | $ 1,616 | $ 1,550 | $ - | $ 1,440 | $ 176 | $ - |
| Preferred stocks | $ 103 | $ 72 | $ - | $ 91 | $ 12 | $ - |
| Unaffiliated common stocks | $ 3,223 | $ 3,223 | $ 3,038 | $ 110 | $ 75 | $ - |
| Mortgage loans on real estate | $ 285 | $ 279 | $ - | $ - | $ 285 | $ - |
| Cash equivalents | $ 231 | $ 231 | $ - | $ 231 | $ - | $ - |
| Short-term investments | $ 1,155 | $ 1,150 | $ 62 | $ 1,088 | $ 5 | $ - |
| Derivatives | $ 16 | $ 16 | $ - | $ 16 | $ - | $ - |
| Other invested assets: | | | | | | |
| Low income housing tax credit (“LIHTC”) property investments | $ 223 | $ 217 | $ - | $ - | $ 223 | $ - |
| Affiliated surplus notes | $ 29 | $ 29 | $ - | $ 4 | $ 25 | $ - |
| Securities lending reinvested collateral | $ 17 | $ 17 | $ - | $ 17 | $ - | $ - |
| Aggregate write-ins for other invested assets: | | | | | | |
| Derivative collateral | $ 1 | $ 1 | $ - | $ 1 | $ - | $ - |

| | December 31, 2016 | | | | | |
|---|---|---|---|---|---|---|
| **Type of Financial Instrument** | **Aggregate Fair Value** | **Admitted Assets** | **(Level 1)** | **(Level 2)** | **(Level 3)** | **Not Practicable (Carrying Value)** |
| Bonds: | | | | | | |
| Other than LBASS | $ 23,861 | $ 23,761 | $ 781 | $ 21,724 | $ 1,356 | $ - |
| LBASS | $ 1,678 | $ 1,615 | $ - | $ 1,647 | $ 31 | $ - |
| Preferred stocks | $ 94 | $ 64 | $ - | $ 82 | $ 12 | $ - |
| Unaffiliated common stocks | $ 3,431 | $ 3,431 | $ 3,256 | $ 103 | $ 72 | $ - |
| Mortgage loans on real estate | $ 281 | $ 280 | $ - | $ - | $ 281 | $ - |
| Cash equivalents | $ 295 | $ 295 | $ 15 | $ 280 | $ - | $ - |
| Short-term investments | $ 1,560 | $ 1,560 | $ 2 | $ 1,553 | $ 5 | $ - |
| Derivatives | $ 19 | $ 19 | $ - | $ 19 | $ - | $ - |
| Other invested assets: | | | | | | |
| LIHTC property investments | $ 233 | $ 227 | $ - | $ - | $ 233 | $ - |
| Affiliated surplus notes | $ 25 | $ 20 | $ - | $ - | $ 25 | $ - |
| Securities lending reinvested collateral | $ 1 | $ 1 | $ - | $ 1 | $ - | $ - |
| Aggregate write-ins for other invested assets: | | | | | | |
| Derivative collateral | $ - | $ - | $ - | $ - | $ - | $ - |

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

The fair value of preferred stocks in Levels 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.

# NOTES TO FINANCIAL STATEMENTS

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. For certain short-term investments, amortized cost is used as the best estimate of fair value. The fair value of short-term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of 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 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of 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 reinvested collateral from securities lending and collateral related to derivatives 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:

| (in millions) | March 31, 2017 | | | | | |
|---|---|---|---|---|---|---|
| Type of Financial Instrument | Aggregate Fair Value | Statement Value | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
| Securities lending collateral | $ 597 | $ 597 | $ - | $ 597 | $ - | $ - |
| Derivatives | $ 7 | $ 7 | $ - | $ 7 | $ - | $ - |

| | December 31, 2016 | | | | | |
|---|---|---|---|---|---|---|
| Type of Financial Instrument | Aggregate Fair Value | Statement Value | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
| Securities lending collateral | $ 578 | $ 578 | $ - | $ 578 | $ - | $ - |
| Derivatives | $ 6 | $ 5 | $ 1 | $ 5 | $ - | $ - |

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 2017 and 2016.

22. Events Subsequent

An evaluation of subsequent events was made through May 10, 2017 for the Quarterly Statement issued on May 12, 2017. There were no significant subsequent events requiring adjustment to or disclosure in the 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) | March 31, 2017 | December 31, 2016 |
|---|---|---|
| Balance as of January 1 | $ 16,426 | $ 15,505 |
| Incurred related to: | | |
| Current year | 5,051 | 20,340 |
| Prior years | (95) | 51 |
| Total incurred | 4,956 | 20,391 |
| Paid related to: | | |
| Current year | 2,072 | 13,214 |
| Prior years | 2,565 | 6,256 |
| Total paid | 4,637 | 19,470 |
| Balance | $ 16,745 | $ 16,426 |

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 $772 million and $2.50 billion for the three months ended March 31, 2017 and the year ended December 31, 2016, 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 conformance with generally accepted actuarial standards. 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 practical 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 $(95) million and $51 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2017 and year ended December 31, 2016, 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.

# NOTES TO FINANCIAL STATEMENTS

Anticipated salvage and subrogation of $676 million and $719 million was included as a reduction of loss reserves as of March 31, 2017 and December 31, 2016, respectively.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2017 or 2016.

# 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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:
$33,946,711 PLEDGED AS COLLATERAL; $96,744,124 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $26,992,900 ON DEPOSIT WITH STATE AND $922,428 RELATED TO RESTRICTED PUERTO RICO BONDS.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,133,774,891
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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ | $ |
| 14.22 | Preferred Stock | $ | $ |
| 14.23 | Common Stock | $ 4,973,156,857 | $ 5,359,079,037 |
| 14.24 | Short-Term Investments | $ | $ |
| 14.25 | Mortgage Loans on Real Estate | $ | $ |
| 14.26 | All Other | $ 516,646,245 | $ 537,875,655 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 5,489,803,103 | $ 5,896,954,692 |
| 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. $ 596,386,161

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 595,449,036

16.3 Total payable for securities lending reported on the liability page. $ 596,567,632

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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| ALLSTATE INVESTMENTS, LLC | A |
| BLACKROCK FINANCIAL MANAGEMENT, INC | U |
| ARIEL INVESTMENTS, LLC | U |
| | |

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ X ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ X ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| N/A | ALLSTATE INVESTMENTS, LLC | QQVOKOEYTYOWZE36RV47 | IL DOI | DS |
| 107105 | BLACKROCK FINANCIAL MANAGEMENT, INC | 549300LVXYIVJKE13M84 | SEC | DS |
| 108211 | ARIEL INVESTMENTS, LLC | 5493007TOVD6LN5SJS12 | SEC | DS |
| | | | | |

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<br>Line of Business | 2<br>Maximum Interest | 3<br>Discount Rate | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>TOTAL | 8<br>Unpaid Losses | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>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<br>NAIC Company Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer Rating (1 through 6) | 7<br>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 | 23,997,896 | 25,893,220 | 11,281,600 | 14,616,427 | 31,317,458 | 33,533,293 |
| 2. | Alaska AK | L | 10,593,099 | 11,848,614 | 5,983,263 | 8,063,926 | 18,548,974 | 29,025,483 |
| 3. | Arizona AZ | L | 12,267,717 | 13,821,871 | 5,507,072 | 6,704,954 | 27,158,265 | 24,610,950 |
| 4. | Arkansas AR | L | 10,601,341 | 11,595,157 | 4,661,141 | 5,628,412 | 14,186,972 | 16,567,397 |
| 5. | California CA | L | 149,774,045 | 154,639,065 | 97,337,622 | 112,539,010 | 430,830,404 | 427,163,772 |
| 6. | Colorado CO | L | 18,535,963 | 18,985,144 | 9,937,894 | 10,120,554 | 30,331,465 | 28,235,414 |
| 7. | Connecticut CT | L | 33,708,884 | 36,305,698 | 14,145,743 | 15,177,657 | 67,313,597 | 80,180,065 |
| 8. | Delaware DE | L | 4,475,919 | 4,693,907 | 2,712,707 | 2,763,927 | 25,698,999 | 24,590,572 |
| 9. | District of Columbia DC | L | 3,282,664 | 3,475,571 | 1,191,758 | 1,384,403 | 3,084,359 | 3,637,054 |
| 10. | Florida FL | L | 120,999,980 | 130,503,114 | 64,054,499 | 69,620,612 | 288,005,156 | 302,930,753 |
| 11. | Georgia GA | L | 54,866,250 | 57,854,204 | 32,743,078 | 30,942,418 | 96,612,864 | 76,549,128 |
| 12. | Hawaii HI | L | 22,606,900 | 21,663,852 | 13,574,523 | 11,428,741 | 32,747,519 | 28,888,647 |
| 13. | Idaho ID | L | 3,307,036 | 3,635,858 | 2,485,044 | 2,079,195 | 4,711,260 | 6,294,077 |
| 14. | Illinois IL | L | 51,402,804 | 55,779,717 | 27,255,236 | 31,152,727 | 353,345,932 | 261,709,634 |
| 15. | Indiana IN | L | 15,343,694 | 16,652,656 | 7,906,021 | 7,517,712 | 21,341,180 | 28,285,920 |
| 16. | Iowa IA | L | 1,967,266 | 2,146,636 | 671,906 | 830,947 | 2,743,303 | 2,415,175 |
| 17. | Kansas KS | L | 4,693,304 | 5,071,795 | 2,366,800 | 2,197,930 | 4,776,450 | 4,534,214 |
| 18. | Kentucky KY | L | 17,226,812 | 18,446,119 | 7,810,505 | 9,576,371 | 28,046,079 | 25,972,352 |
| 19. | Louisiana LA | L | 67,375,032 | 70,035,720 | 49,689,190 | 27,678,664 | 116,191,187 | 139,816,974 |
| 20. | Maine ME | L | 3,650,507 | 4,103,785 | 1,357,178 | 1,825,971 | 6,393,218 | 6,527,790 |
| 21. | Maryland MD | L | 63,978,930 | 67,342,869 | 36,159,698 | 38,405,635 | 185,620,386 | 199,847,881 |
| 22. | Massachusetts MA | L | 16,620,445 | 17,115,634 | 11,688,251 | 13,638,806 | 39,339,949 | 61,670,942 |
| 23. | Michigan MI | L | 20,605,775 | 24,069,520 | 29,436,074 | 30,698,103 | 2,498,573,298 | 2,523,331,023 |
| 24. | Minnesota MN | L | 6,042,442 | 6,558,636 | 2,160,492 | 2,660,326 | 23,456,890 | 22,561,988 |
| 25. | Mississippi MS | L | 15,914,500 | 17,284,890 | 9,252,206 | 7,847,858 | 30,587,006 | 40,579,260 |
| 26. | Missouri MO | L | 6,499,541 | 7,062,229 | 3,386,355 | 4,535,556 | 12,261,419 | 11,828,523 |
| 27. | Montana MT | L | 1,437,821 | 1,618,023 | 635,428 | 901,016 | 5,080,467 | 5,622,854 |
| 28. | Nebraska NE | L | 2,632,033 | 2,854,341 | 1,104,636 | 1,571,067 | 4,504,575 | 3,227,492 |
| 29. | Nevada NV | L | 8,215,854 | 9,056,894 | 4,340,449 | 5,248,678 | 15,623,670 | 18,400,445 |
| 30. | New Hampshire NH | L | 4,421,683 | 4,783,831 | 1,746,274 | 2,567,965 | 13,026,166 | 10,790,606 |
| 31. | New Jersey NJ | N | | | 7,176,972 | 5,083,951 | 612,772,955 | 614,621,639 |
| 32. | New Mexico NM | L | 8,444,161 | 9,161,036 | 4,061,627 | 5,188,674 | 36,074,956 | 26,756,939 |
| 33. | New York NY | L | 269,006,525 | 281,311,520 | 149,565,219 | 170,064,142 | 1,089,974,004 | 1,152,650,944 |
| 34. | North Carolina NC | L | 36,991,703 | 38,607,675 | 18,653,330 | 19,604,947 | 50,933,555 | 56,441,628 |
| 35. | North Dakota ND | L | 3,407,550 | 3,444,153 | 1,953,060 | 1,834,708 | 4,331,996 | 4,732,140 |
| 36. | Ohio OH | L | 35,428,315 | 37,828,958 | 15,841,491 | 21,208,673 | 76,089,747 | 93,041,394 |
| 37. | Oklahoma OK | L | 11,629,217 | 13,055,453 | 3,732,452 | 6,485,335 | 12,138,767 | 14,056,973 |
| 38. | Oregon OR | L | 13,247,383 | 13,587,021 | 8,949,844 | 7,954,783 | 19,866,117 | 23,545,285 |
| 39. | Pennsylvania PA | L | 65,019,505 | 71,839,079 | 40,584,594 | 44,988,625 | 339,844,150 | 336,081,511 |
| 40. | Rhode Island RI | L | 10,045,548 | 9,637,547 | 4,232,980 | 4,605,923 | 20,159,394 | 21,646,779 |
| 41. | South Carolina SC | L | 40,062,295 | 42,388,496 | 21,609,766 | 23,466,523 | 73,265,934 | 59,138,453 |
| 42. | South Dakota SD | L | 1,323,924 | 1,220,664 | 527,416 | 666,785 | 3,820,045 | 2,072,144 |
| 43. | Tennessee TN | L | 23,483,277 | 24,897,285 | 11,486,430 | 13,152,343 | 38,906,831 | 39,550,914 |
| 44. | Texas TX | L | 21,043,770 | 22,473,813 | 11,748,594 | 11,163,275 | 45,699,324 | 73,286,160 |
| 45. | Utah UT | L | 11,179,189 | 12,084,954 | 5,687,257 | 7,712,781 | 18,891,188 | 17,928,825 |
| 46. | Vermont VT | L | 2,113,719 | 2,373,708 | 619,221 | 1,003,991 | 3,284,582 | 3,796,840 |
| 47. | Virginia VA | L | 56,898,223 | 58,539,071 | 28,193,969 | 29,294,071 | 88,364,144 | 76,052,451 |
| 48. | Washington WA | L | 32,867,673 | 34,759,901 | 19,167,228 | 22,674,681 | 80,587,768 | 82,260,872 |
| 49. | West Virginia WV | L | 9,349,626 | 10,289,767 | 3,726,256 | 3,691,139 | 14,893,343 | 15,116,082 |
| 50. | Wisconsin WI | L | 2,340,341 | 2,412,612 | 1,532,250 | 2,384,690 | 30,325,064 | 40,622,502 |
| 51. | Wyoming WY | L | 1,132,492 | 1,336,549 | 526,733 | 426,103 | 875,840 | 1,028,750 |
| 52. | American Samoa AS | N | | | | | | |
| 53. | Guam GU | N | | | | | | |
| 54. | Puerto Rico PR | L | | | | | | 2,209,373 |
| 55. | U.S. Virgin Islands VI | N | | | | | | |
| 56. | Northern Mariana Islands MP | N | | | | | | |
| 57. | Canada CAN | L | | | | | 2,732 | |
| 58. | Aggregate Other Alien OT | XXX | | | | 39,880 | 226,230 | 134,672 |
| 59. | Totals | (a) 51 | 1,432,060,575 | 1,516,147,828 | 822,159,333 | 882,621,592 | 7,092,787,129 | 7,206,102,946 |
| | DETAILS OF WRITE-INS | | | | | | | |
| 58001. | ZZZ Other Alien | XXX | | | | 39,880 | 226,230 | 134,672 |
| 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 | 226,230 | 134,672 |

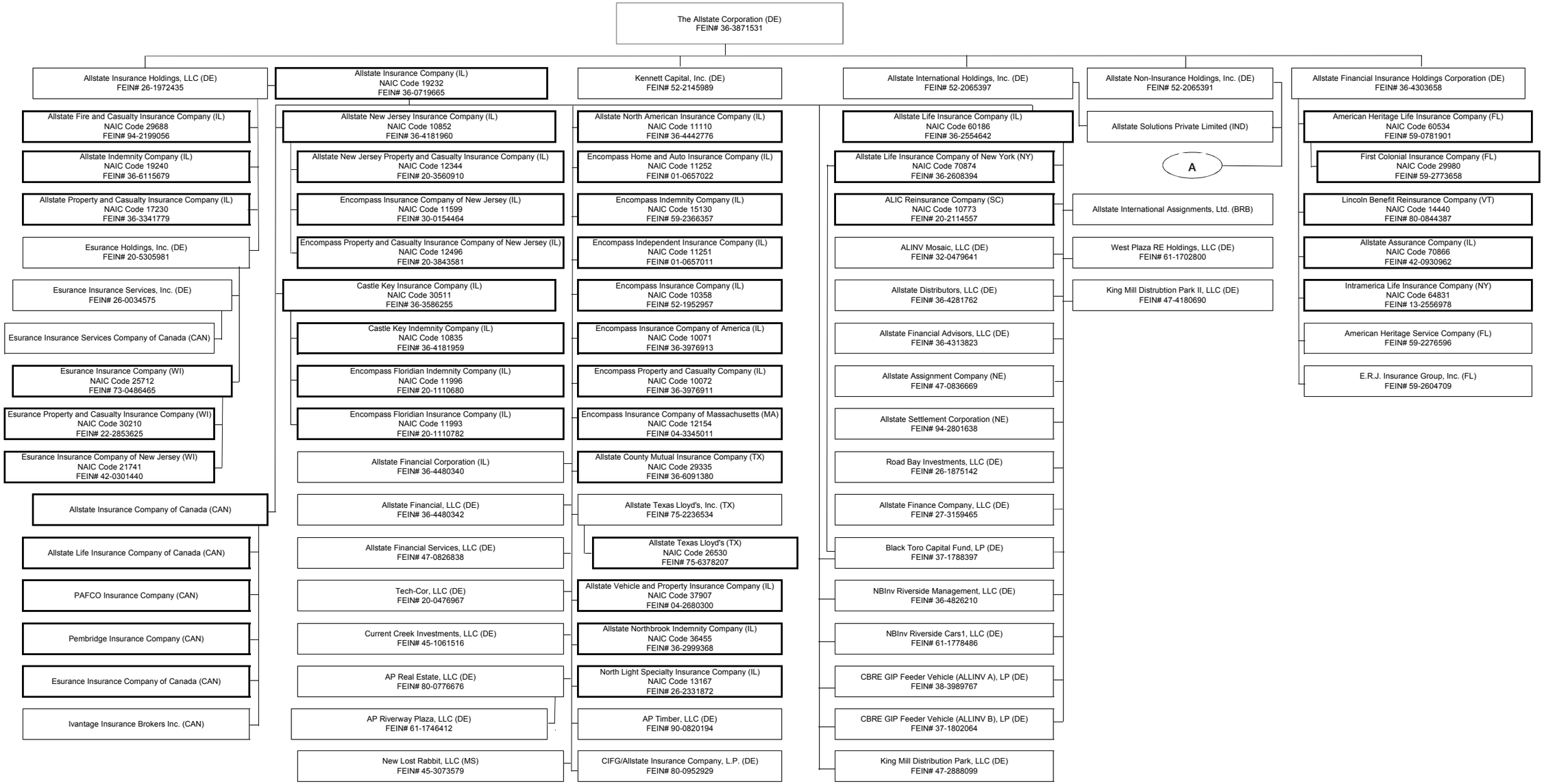
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile - see DSLI); (D) DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) None of the above - Not allowed to write business in the state.

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

STATEMENT AS OF MARCH 31, 2017 OF THE ALLSTATE INSURANCE COMPANY

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

## PART 1 – ORGANIZATIONAL CHART



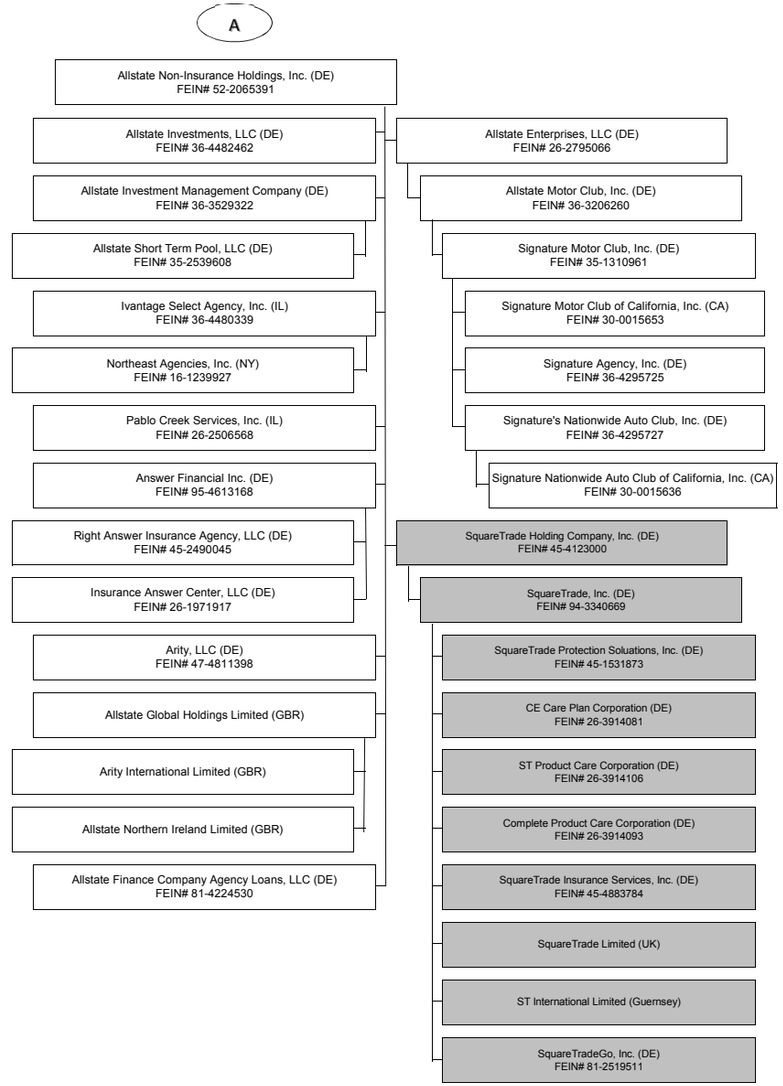

Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

STATEMENT AS OF MARCH 31, 2017 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 36-3871531 | 2877532 | 0000899051 | New York Stock Exchange | The Allstate Corporation | DE | UIP | | | | | Y | |
| 0008 | Allstate Insurance Group | 10773 | 20-2114557 | | | | ALIC Reinsurance Company | SC | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 32-0479641 | | | | ALINV Mosaic, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 47-0836669 | | | | Allstate Assignment Company | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | Y | |
| 0008 | Allstate Insurance Group | 70866 | 42-0930962 | | | | Allstate Assurance Company | IL | IA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 29335 | 36-6091380 | | | | Allstate County Mutual Insurance Company | TX | DS | Allstate Insurance Company | Board | | The Allstate Corporation | N | |
| | | | 36-4281762 | | 0001094466 | | Allstate Distributors, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 26-2795066 | | | | Allstate Enterprises, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 81-4224530 | | | | Allstate Finance Company Agency Loans, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 27-3159465 | | | | Allstate Finance Company, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-4313823 | | | | Allstate Financial Advisors, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-4480340 | | | | Allstate Financial Corporation | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | Y | |
| | | | 36-4303658 | | | | Allstate Financial Insurance Holdings Corporation | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-4480342 | | | | Allstate Financial, LLC | DE | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 47-0826838 | | 0000797152 | | Allstate Financial Services, LLC | DE | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 29688 | 94-2199056 | | | | Allstate Fire and Casualty Insurance Company | IL | IA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Allstate Global Holdings Limited | GBR | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 19240 | 36-6115679 | | | | Allstate Indemnity Company | IL | IA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 19232 | 36-0719665 | | 0000314982 | | Allstate Insurance Company | IL | RE | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Allstate Insurance Company of Canada | CAN | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | Y | |
| | | | 26-1972435 | | | | Allstate Insurance Holdings, LLC | DE | UDP | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Allstate International Assignments, Ltd. | BRB | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | Y | |
| | | | 52-2065397 | | | | Allstate International Holdings, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-3529322 | | | | Allstate Investment Management Company | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-4482462 | | 0001206333 | | Allstate Investments, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 60186 | 36-2554642 | | 0000352736 | | Allstate Life Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Allstate Life Insurance Company of Canada | CAN | DS | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 70874 | 36-2608394 | | 0000839759 | | Allstate Life Insurance Company of New York | NY | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-3206260 | | | | Allstate Motor Club, Inc. | DE | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 10852 | 36-4181960 | | | | Allstate New Jersey Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 12344 | 20-3560910 | | 0001470270 | | Allstate New Jersey Property and Casualty Insurance Company | IL | DS | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 52-2065391 | | | | Allstate Non-Insurance Holdings, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 11110 | 36-4442776 | | | | Allstate North American Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 36455 | 36-2999368 | | | | Allstate Northbrook Indemnity Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Allstate Northern Ireland Limited | GBR | NIA | Allstate Global Holdings Limited | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 17230 | 36-3341779 | | | | Allstate Property and Casualty Insurance Company | IL | IA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 94-2801638 | | | | Allstate Settlement Corporation | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | Y | |
| | | | 35-2539608 | | | | Allstate Short Term Pool, LLC | DE | NIA | Allstate Investment Management Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Allstate Solutions Private Limited | IND | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 26530 | 75-6378207 | | | | Allstate Texas Lloyd's | TX | DS | Allstate Texas Lloyd's, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 75-2236534 | | | | Allstate Texas Lloyd's, Inc. | TX | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | Y | |
| 0008 | Allstate Insurance Group | 37907 | 04-2680300 | | | | Allstate Vehicle and Property Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 60534 | 59-0781901 | | | | American Heritage Life Insurance Company | FL | IA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 59-2276596 | | | | American Heritage Service Company | FL | NIA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 95-4613168 | | | | Answer Financial Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 80-0776676 | | | | AP Real Estate, LLC | DE | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 61-1746412 | | | | AP Riverway Plaza, LLC | DE | DS | AP Real Estate, LLC | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 90-0820194 | | | | AP Timber, LLC | DE | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Arity International Limited | GBR | NIA | Allstate Global Holdings Limited | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 47-4811398 | | | | Arity, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 37-1788397 | | | | Black Toro Capital Fund, LP | DE | DS | Allstate Insurance Company | Ownership | 47.500 | The Allstate Corporation | N | |
| | | | 37-1788397 | | | | Black Toro Capital Fund, LP | DE | DS | Allstate Life Insurance Company | Ownership | 37.500 | The Allstate Corporation | N | |
| | | | 37-1788397 | | | | Black Toro Capital Fund, LP | DE | DS | Allstate Life Insurance Company of New York | Ownership | 10.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 10835 | 36-4181959 | | | | Castle Key Indemnity Company | IL | DS | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 30511 | 36-3586255 | | | | Castle Key Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 38-3989767 | | | | CBRE GIP Feeder Vehicle (ALLINV A), LP | DE | DS | Allstate Insurance Company | Ownership | 51.000 | The Allstate Corporation | N | |
| | | | 38-3989767 | | | | CBRE GIP Feeder Vehicle (ALLINV A), LP | DE | DS | Allstate Life Insurance Company | Ownership | 49.000 | The Allstate Corporation | N | |
| | | | 37-1802064 | | | | CBRE GIP Feeder Vehicle (ALLINV B), LP | DE | DS | Allstate Insurance Company | Ownership | 51.000 | The Allstate Corporation | N | |
| | | | 37-1802064 | | | | CBRE GIP Feeder Vehicle (ALLINV B), LP | DE | DS | Allstate Life Insurance Company | Ownership | 49.000 | The Allstate Corporation | N | |
| | | | 26-3914081 | | | | CE Care Plan Corporation | DE | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 80-0950292 | | | | CIFG/Allstate Insurance Company, L.P. | DE | DS | Allstate Insurance Company | Ownership | 99.000 | The Allstate Corporation | N | |
| | | | 26-3914093 | | | | Complete Product Care Corporation | DE | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 45-1061516 | | | | Current Creek Investments, LLC | DE | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 11996 | 20-1110680 | | | | Encompass Floridian Indemnity Company | IL | DS | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 11993 | 20-1110782 | | | | Encompass Floridian Insurance Company | IL | DS | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 11252 | 01-0657022 | | | | Encompass Home and Auto Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 15130 | 59-2366357 | | | | Encompass Indemnity Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 11251 | 01-0657011 | | | | Encompass Independent Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 10358 | 52-1952957 | | | | Encompass Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 10071 | 36-3976913 | | | | Encompass Insurance Company of America | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 12154 | 04-3345011 | | | | Encompass Insurance Company of Massachusetts | MA | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 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 | N | |
| 0008 | Allstate Insurance Group | 10072 | 36-3976911 | | | | Encompass Property and Casualty Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 12496 | 20-3843581 | | | | Encompass Property and Casualty Insurance Company of New Jersey | IL | DS | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 59-2604709 | | | | E.R.J. Insurance Group, Inc. | FL | NIA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 20-5305981 | | | | Esurance Holdings, Inc. | DE | NIA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 25712 | 73-0486465 | | | | Esurance Insurance Company | WI | IA | Esurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Esurance Insurance Company of Canada | CAN | DS | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 21741 | 42-0301440 | | | | Esurance Insurance Company of New Jersey | WI | IA | Esurance Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Esurance Insurance Services Company of Canada | CAN | NIA | Esurance Insurance Services, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 26-0034575 | | | | Esurance Insurance Services, Inc. | DE | NIA | Esurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 30210 | 22-2853625 | | | | Esurance Property and Casualty Insurance Company | WI | IA | Esurance Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 29980 | 59-2773658 | | | | First Colonial Insurance Company | FL | IA | American Heritage Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 26-1971917 | | | | Insurance Answer Center, LLC | DE | NIA | Answer Financial Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 64831 | 13-2556978 | | | | Intramerica Life Insurance Company | NY | IA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Ivantage Insurance Brokers Inc. | CAN | DS | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-4480339 | | | | Ivantage Select Agency, Inc. | IL | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 52-2145989 | | | | Kennett Capital, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 47-2888099 | | | | King Mill Distribution Park, LLC | DE | DS | Allstate Insurance Company | Ownership | 92.500 | The Allstate Corporation | N | |
| | | | 47-4180690 | | | | King Mill Distribution Park II, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 92.500 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 14440 | 80-0844387 | | | | Lincoln Benefit Reinsurance Company | VT | IA | Allstate Financial Insurance Holdings Corporation | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 61-1778486 | | | | NB Riverside Cars1, LLC | DE | DS | Allstate Insurance Company | Ownership | 55.000 | The Allstate Corporation | N | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 61-1778486 | | | | NB Riverside Cars1, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 45.000 | The Allstate Corporation | N | |
| | | | 36-4826210 | | | | NB Riverside Management, LLC | DE | DS | Allstate Insurance Company | Ownership | 55.000 | The Allstate Corporation | N | |
| | | | 36-4826210 | | | | NB Riverside Management, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 45.000 | The Allstate Corporation | N | |
| | | | 45-3073579 | | | | New Lost Rabbit, LLC | MS | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| 0008 | Allstate Insurance Group | 13167 | 26-2331872 | | | | North Light Specialty Insurance Company | IL | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 16-1239927 | | | | Northeast Agencies, Inc. | NY | NIA | Ivantage Select Agency, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 26-2506568 | | | | Pablo Creek Services, Inc. | IL | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | PAFCO Insurance Company | CAN | DS | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | Pembridge Insurance Company | CAN | DS | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 45-2490045 | | | | Right Answer Insurance Agency, LLC | DE | NIA | Answer Financial Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 26-1875142 | | | | Road Bay Investments, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-4295725 | | | | Signature Agency, Inc. | DE | NIA | Signature Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 35-1310961 | | | | Signature Motor Club, Inc. | DE | NIA | Allstate Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 30-0015653 | | | | Signature Motor Club of California, Inc. | CA | NIA | Signature Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 30-0015636 | | | | Signature Nationwide Auto Club of California, Inc. | CA | NIA | Signature's Nationwide Auto Club, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 36-4295727 | | | | Signature's Nationwide Auto Club, Inc. | DE | NIA | Signature Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 81-2519511 | | | | SquareTradeGo, Inc. | DE | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 45-4123000 | | | | SquareTrade Holding Company, Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 94-3340669 | | | | SquareTrade, Inc. | DE | NIA | SquareTrade Holding Company, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 45-4883784 | | | | SquareTrade Insurance Services, Inc. | DE | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | SquareTrade Limited | GBR | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 45-1531873 | | | | SquareTrade Protection Solutions, Inc. | DE | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | | | | | ST International Limited | GGY | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 26-3914106 | | | | ST Product Care Corporation | DE | NIA | SquareTrade, Inc. | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 20-0476967 | | | | Tech-Cor, LLC | DE | DS | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |
| | | | 61-1702800 | | | | West Plaza RE Holdings, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | N | |

| Asterisk | Explanation |
|---|---|
| | |

# 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 | 237,751 | 591,859 | 248.9 | (25.1) |
| 2. | Allied Lines | 64,652,054 | 9,119,849 | 14.1 | 42.5 |
| 3. | Farmowners multiple peril | | | | |
| 4. | Homeowners multiple peril | 524,001,449 | 248,781,248 | 47.5 | 39.5 |
| 5. | Commercial multiple peril | 59,833,836 | 35,427,662 | 59.2 | 67.1 |
| 6. | Mortgage guaranty | | | | |
| 8. | Ocean marine | 140,550 | 74,929 | 53.3 | 66.6 |
| 9. | Inland marine | 14,058,430 | 3,304,228 | 23.5 | 24.9 |
| 10. | Financial guaranty | | | | |
| 11.1 | Medical professional liability - occurrence | | | | |
| 11.2 | Medical professional liability - claims-made | | | | |
| 12. | Earthquake | 290,545 | (2,388) | (0.8) | 13.2 |
| 13. | Group accident and health | | | | |
| 14. | Credit accident and health | | | | |
| 15. | Other accident and health | | | | |
| 16. | Workers' compensation | | (187,292) | | |
| 17.1 | Other liability - occurrence | 20,508,214 | 17,650,754 | 86.1 | 68.3 |
| 17.2 | Other liability - claims-made | | | | |
| 17.3 | Excess workers' compensation | | | | |
| 18.1 | Products liability - occurrence | 194,815 | 5,666,423 | 2,908.6 | (2,361.6) |
| 18.2 | Products liability - claims-made | | | | |
| 19.1,19.2 | Private passenger auto liability | 422,812,555 | 253,687,243 | 60.0 | 65.2 |
| 19.3,19.4 | Commercial auto liability | 58,416,950 | 35,202,262 | 60.3 | 79.7 |
| 21. | Auto physical damage | 387,874,569 | 140,038,990 | 36.1 | 38.9 |
| 22. | Aircraft (all perils) | | | | |
| 23. | Fidelity | 2,764 | 14,494 | 524.4 | (87.5) |
| 24. | Surety | 721 | | | |
| 26. | Burglary and theft | | 4,360 | | |
| 27. | Boiler and machinery | 990,599 | 778,789 | 78.6 | 87.8 |
| 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 | 557,129 | (752) | (0.1) | 0.0 |
| 35. | Totals | 1,554,572,932 | 750,152,657 | 48.3 | 48.9 |
| | **DETAILS OF WRITE-INS** | | | | |
| 3401. | Identity theft | 557,129 | (752) | (0.1) | 0.0 |
| 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) | 557,129 | (752) | (0.1) | 0.0 |

# PART 2 - DIRECT PREMIUMS WRITTEN

| | Line of Business | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|---|---|---|---|---|
| 1. | Fire | 222,559 | 222,559 | 243,758 |
| 2. | Allied Lines | 49,685,560 | 49,685,560 | 54,907,137 |
| 3. | Farmowners multiple peril | | | |
| 4. | Homeowners multiple peril | 430,194,065 | 430,194,065 | 458,120,382 |
| 5. | Commercial multiple peril | 54,752,226 | 54,752,226 | 60,129,763 |
| 6. | Mortgage guaranty | | | |
| 8. | Ocean marine | 121,212 | 121,212 | 136,176 |
| 9. | Inland marine | 10,931,531 | 10,931,531 | 11,741,185 |
| 10. | Financial guaranty | | | |
| 11.1 | Medical professional liability - occurrence | | | |
| 11.2 | Medical professional liability - claims-made | | | |
| 12. | Earthquake | 200,121 | 200,121 | 227,754 |
| 13. | Group accident and health | | | |
| 14. | Credit accident and health | | | |
| 15. | Other accident and health | | | |
| 16. | Workers' compensation | | | |
| 17.1 | Other liability - occurrence | 19,390,536 | 19,390,536 | 18,736,427 |
| 17.2 | Other liability - claims-made | | | |
| 17.3 | Excess workers' compensation | | | |
| 18.1 | Products liability - occurrence | 189,266 | 189,266 | 241,446 |
| 18.2 | Products liability - claims-made | | | |
| 19.1,19.2 | Private passenger auto liability | 417,976,807 | 417,976,807 | 448,210,720 |
| 19.3,19.4 | Commercial auto liability | 58,993,550 | 58,993,550 | 59,147,904 |
| 21. | Auto physical damage | 388,014,035 | 388,014,035 | 402,806,931 |
| 22. | Aircraft (all perils) | | | |
| 23. | Fidelity | 1,967 | 1,967 | 4,177 |
| 24. | Surety | | | |
| 26. | Burglary and theft | | | |
| 27. | Boiler and machinery | 948,468 | 948,468 | 1,011,438 |
| 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 | 438,672 | 438,672 | 482,630 |
| 35. | Totals | 1,432,060,575 | 1,432,060,575 | 1,516,147,828 |
| | **DETAILS OF WRITE-INS** | | | |
| 3401. | Identity theft | 438,672 | 438,672 | 482,630 |
| 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) | 438,672 | 438,672 | 482,630 |

# PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 4<br>2017 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2017 Loss and LAE Payments (Cols. 4+5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2014 + Prior | 4,401,851 | 1,681,221 | 6,083,072 | 445,196 | 23,072 | 468,269 | 4,004,661 | 32,675 | 1,533,593 | 5,570,929 | 48,006 | (91,881) | (43,875) |
| 2. 2015 | 2,599,791 | 617,260 | 3,217,052 | 364,120 | 23,073 | 387,192 | 2,242,922 | 46,728 | 571,873 | 2,861,522 | 7,251 | 24,412 | 31,663 |
| 3. Subtotals 2015 + Prior | 7,001,642 | 2,298,482 | 9,300,124 | 809,316 | 46,145 | 855,461 | 6,247,583 | 79,402 | 2,105,465 | 8,432,451 | 55,257 | (67,469) | (12,212) |
| 4. 2016 | 5,665,297 | 1,460,388 | 7,125,685 | 1,493,182 | 216,351 | 1,709,533 | 3,866,816 | 267,204 | 1,199,833 | 5,333,852 | (305,300) | 222,999 | (82,300) |
| 5. Subtotals 2016 + Prior | 12,666,939 | 3,758,870 | 16,425,809 | 2,302,498 | 262,496 | 2,564,994 | 10,114,399 | 346,606 | 3,305,298 | 13,766,303 | (250,043) | 155,530 | (94,513) |
| 6. 2017 | XXX | XXX | XXX | XXX | 2,071,763 | 2,071,763 | XXX | 2,051,910 | 927,035 | 2,978,945 | XXX | XXX | XXX |
| 7. Totals | 12,666,939 | 3,758,870 | 16,425,809 | 2,302,498 | 2,334,260 | 4,636,757 | 10,114,399 | 2,398,516 | 4,232,332 | 16,745,247 | (250,043) | 155,530 | (94,513) |
| 8. Prior Year-End Surplus As Regards Policyholders | 15,559,948 | | | | | | | | | | 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. (2.0) | 2. 4.1 | 3. (0.6) |
| | | | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 |
| | | | | | | | | | | | | | 4. (0.6) |

# 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 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|---|
| 2504. | MCCA refund | 833,644 | | 833,644 | 465,370 |
| 2505. | OPEB prepaid benefits | 98,919,500 | 98,919,500 | | |
| 2506. | Advances | 8,996,475 | 8,996,475 | | |
| 2507. | Accounts receivable from sale of securities | 23,598 | 23,598 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 108,773,217 | 107,939,573 | 833,644 | 465,370 |

Additional Write-ins for Liabilities Line 25

| | | 1 Current Statement Date | 2 December 31, Prior Year |
|---|---|---|---|
| 2504. | Commitment to invest in limited partnership - letter of credit | 22,500,000 | 22,500,000 |
| 2505. | Deposit for assumed reinsurance from CNA | 16,879,537 | 17,534,952 |
| 2506. | Derivative cash | 1,643,190 | 551,195 |
| 2507. | Securities lending | 209,390 | 94,885 |
| 2508. | Retroactive reinsurance reserve ceded | (5,787,952) | (5,841,252) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 35,444,165 | 34,839,780 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 346,202,856 | 343,533,133 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | 19,727,023 |
| | 2.2 Additional investment made after acquisition | 995,972 | 12,893,829 |
| 3. | Current year change in encumbrances | | |
| 4. | Total gain (loss) on disposals | | 94,648 |
| 5. | Deduct amounts received on disposals | | 1,358,389 |
| 6. | Total foreign exchange change in book/adjusted carrying value | | |
| 7. | Deduct current year's other than temporary impairment recognized | | 736,259 |
| 8. | Deduct current year's depreciation | 7,105,573 | 27,951,129 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 340,093,255 | 346,202,856 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 340,093,255 | 346,202,856 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 280,368,276 | 295,717,767 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | 124,863,921 |
| | 2.2 Additional investment made after acquisition | | 6,961,079 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | 37,582 |
| 5. | Unrealized valuation increase (decrease) | | |
| 6. | Total gain (loss) on disposals | | |
| 7. | Deduct amounts received on disposals | 1,058,929 | 147,203,611 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 8,463 |
| 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) | 279,309,346 | 280,368,276 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 279,309,346 | 280,368,276 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 279,309,346 | 280,368,276 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 3,661,408,135 | 3,266,999,373 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 24,359,830 | 382,372,022 |
| | 2.2 Additional investment made after acquisition | 149,959,282 | 476,328,302 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease) | 51,960,090 | 45,337,718 |
| 6. | Total gain (loss) on disposals | (2,354,691) | (5,643,233) |
| 7. | Deduct amounts received on disposals | 129,796,826 | 436,873,227 |
| 8. | Deduct amortization of premium and depreciation | 9,990,457 | 39,252,592 |
| 9. | Total foreign exchange change in book/adjusted carrying value | (5,224,864) | 7,381,839 |
| 10. | Deduct current year's other than temporary impairment recognized | | 35,242,066 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 3,740,320,498 | 3,661,408,135 |
| 12. | Deduct total nonadmitted amounts | 23,028,367 | 24,930,926 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 3,717,292,131 | 3,636,477,209 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 33,843,869,861 | 32,739,348,836 |
| 2. | Cost of bonds and stocks acquired | 8,103,989,584 | 24,248,720,289 |
| 3. | Accrual of discount | 8,796,717 | 32,127,499 |
| 4. | Unrealized valuation increase (decrease) | 470,833,715 | 722,389,864 |
| 5. | Total gain (loss) on disposals | 131,746,980 | 129,270,089 |
| 6. | Deduct consideration for bonds and stocks disposed of | 7,462,544,837 | 23,754,345,023 |
| 7. | Deduct amortization of premium | 31,721,701 | 120,567,156 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 22,758,126 | (9,242,198) |
| 9. | Deduct current year's other than temporary impairment recognized | 30,329,195 | 143,832,340 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 35,057,399,250 | 33,843,869,861 |
| 11. | Deduct total nonadmitted amounts | 5,414,274 | 5,138,113 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 35,051,984,976 | 33,838,731,748 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 13,276,888,080 | 12,549,059,656 | 12,107,797,997 | 103,290,460 | 13,821,440,200 | | | 13,276,888,080 |
| 2. NAIC 2 (a) | 8,055,748,473 | 1,740,051,508 | 1,844,953,600 | (121,517,979) | 7,829,328,403 | | | 8,055,748,473 |
| 3. NAIC 3 (a) | 3,490,244,767 | 477,836,258 | 498,189,724 | (8,384,372) | 3,461,506,929 | | | 3,490,244,767 |
| 4. NAIC 4 (a) | 2,153,675,531 | 513,192,773 | 312,165,796 | (16,348,473) | 2,338,354,036 | | | 2,153,675,531 |
| 5. NAIC 5 (a) | 224,493,484 | 47,486,448 | 61,130,071 | 32,174,929 | 243,024,790 | | | 224,493,484 |
| 6. NAIC 6 (a) | 30,051,183 | 16,220,449 | 14,767,562 | (2,742,610) | 28,761,460 | | | 30,051,183 |
| 7. Total Bonds | 27,231,101,517 | 15,343,847,094 | 14,839,004,749 | (13,528,044) | 27,722,415,818 | | | 27,231,101,517 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 7,030 | | 8,952 | 1,922 | | | | 7,030 |
| 9. NAIC 2 | 20,330,284 | | 438,193 | 8,246,270 | 28,138,362 | | | 20,330,284 |
| 10. NAIC 3 | 31,895,790 | | 152,650 | 888,225 | 32,631,365 | | | 31,895,790 |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | 11,632,500 | | | | 11,632,500 | | | 11,632,500 |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 63,865,604 | | 599,794 | 9,136,417 | 72,402,227 | | | 63,865,604 |
| 15. Total Bonds and Preferred Stock | 27,294,967,121 | 15,343,847,094 | 14,839,604,543 | (4,391,627) | 27,794,818,045 | | | 27,294,967,121 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 925,072,923 ; NAIC 2 $ 398,025,302 ; NAIC 3 $ NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $ 46,094

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 9199999 Totals | 1,149,641,132 | XXX | 1,155,189,530 | 1,192,632 | 19,543 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,559,844,993 | 189,495,955 |
| 2. | Cost of short-term investments acquired | 6,994,027,888 | 14,136,194,590 |
| 3. | Accrual of discount | 90,045 | 624,610 |
| 4. | Unrealized valuation increase (decrease) | (4,706,320) | (275,034) |
| 5. | Total gain (loss) on disposals | (387,394) | (90,904) |
| 6. | Deduct consideration received on disposals | 7,398,573,202 | 12,763,218,980 |
| 7. | Deduct amortization of premium | 654,878 | 2,872,034 |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | 13,208 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 1,149,641,132 | 1,559,844,993 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,149,641,132 | 1,559,844,993 |

# 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) | 7,018,146 |
| 2. | Cost Paid/(Consideration Received) on additions | (22,773,837) |
| 3. | Unrealized Valuation increase/(decrease) | (98,594) |
| 4. | Total gain (loss) on termination recognized | 1,549,475 |
| 5. | Considerations received/(paid) on terminations | (21,603,388) |
| 6. | Amortization | (57,636) |
| 7. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 8. | Total foreign exchange change in Book/Adjusted Carrying Value | (6,555,652) |
| 9. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) | 685,291 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 685,291 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | | 6,944,050 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | | | | 551,417 |
| 3.1 | Add: | | | | |
| | Change in variation margin on open contracts - Highly Effective Hedges | | | | |
| | 3.11 Section 1, Column 15, current year to date minus | 236,785 | | | |
| | 3.12 Section 1, Column 15, prior year | (2,015,268) | 2,252,053 | | |
| | Change in variation margin on open contracts - All Other | | | | |
| | 3.13 Section 1, Column 18, current year to date minus | 248 | | | |
| | 3.14 Section 1, Column 18, prior year | 7,045 | (6,796) | 2,245,256 | |
| 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 | 237,033 | | | |
| | 3.24 Section 1, Column 19, prior year | (2,008,223) | 2,245,256 | 2,245,256 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | 715,431 | | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item | | | | |
| | 4.22 Amount recognized | 2,723,653 | 2,723,653 | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | (2,008,223) |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| | 5.1 Total gain (loss) recognized for terminations in prior year | | | | 2,008,223 |
| | 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) | | | | 7,495,467 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 7,495,467 |

# 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 |
| 98914*AG4 | BASOM3154 13.6077 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security-TREASURY NOTE | 1FE | 4,500,000 | 4,501,704 | 4,531,246 | 01/25/2017 | 05/22/2017 | BASOM3154 13.6077 ZAR / (1 USD) | | 28,960 | 912828-U9-9 | TREASURY NOTE | 1 | 4,501,704 | 4,502,286 |
| 65527#AB9 | BASOM3139 8.3251 NOK / (1 USD) due 07/27/2017, FX FORWARD attached to Cash Security-TREASURY NOTE | 1FE | 12,000,000 | 12,004,545 | 11,653,940 | 01/25/2017 | 07/27/2017 | BASOM3139 8.3251 NOK / (1 USD) | | (352,156) | 912828-U9-9 | TREASURY NOTE | 1 | 12,004,545 | 12,006,096 |
| 65527#AC7 | BASOM7UD6 8.2494 NOK / (1 USD) due 07/27/2017, FX FORWARD attached to Cash Security-TREASURY BOND | 1FE | 4,000,000 | 3,980,167 | 3,833,203 | 02/06/2017 | 07/27/2017 | BASOM7UD6 8.2494 NOK / (1 USD) | | (152,577) | 912810-RV-2 | TREASURY BOND | 1 | 3,980,167 | 3,985,780 |
| 05581*AM8 | BASOMBQS9 3.241 BRL / (1 USD) due 08/15/2017, FX FORWARD attached to Cash Security-TREASURY BOND | 1FE | 5,343,058 | 5,316,565 | 5,275,709 | 02/13/2017 | 08/15/2017 | BASOMBQS9 3.241 BRL / (1 USD) | | (48,354) | 912810-RV-2 | TREASURY BOND | 1 | 5,316,565 | 5,324,063 |
| 05581*AM8 | BASOMBQU4 3.2445 BRL / (1 USD) due 08/15/2017, FX FORWARD attached to Cash Security-TREASURY BOND | 1FE | 6,548,313 | 6,515,844 | 6,472,748 | 02/13/2017 | 08/15/2017 | BASOMBQU4 3.2445 BRL / (1 USD) | | (52,286) | 912810-RV-2 | TREASURY BOND | 1 | 6,515,844 | 6,525,033 |
| 98914*AH2 | BASOMGTC0 13.3549 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security-TREASURY BOND | 1FE | 3,400,000 | 3,383,009 | 3,346,315 | 02/21/2017 | 05/22/2017 | BASOMGTC0 13.3549 ZAR / (1 USD) | | (41,598) | 912810-RV-2 | TREASURY BOND | 1 | 3,383,009 | 3,387,913 |
| 65527#AC7 | BASOMJ274 8.3134 NOK / (1 USD) due 07/27/2017, FX FORWARD attached to Cash Security-TREASURY BOND | 1FE | 6,700,000 | 6,666,517 | 6,470,438 | 02/13/2017 | 07/27/2017 | BASOMJ274 8.3134 NOK / (1 USD) | | (205,744) | 912810-RV-2 | TREASURY BOND | 1 | 6,666,517 | 6,676,182 |
| APPLIED | BASOMRT44 20.0155 MXN / (1 USD) due 09/18/2017, FX FORWARD attached to Cash Security-TREASURY BOND | 1FE | 3,600,000 | 3,526,780 | 3,718,196 | 03/15/2017 | 09/18/2017 | BASOMRT44 20.0155 MXN / (1 USD) | | 130,994 | 912810-RV-2 | TREASURY BOND | 1 | 3,526,780 | 3,587,202 |
| APPLIED | BASOMRT44 20.0155 MXN / (1 USD) due 09/18/2017, FX FORWARD attached to Cash Security-TREASURY NOTE | 1FE | 8,000,000 | 8,022,667 | 8,321,723 | 03/15/2017 | 09/18/2017 | BASOMRT44 20.0155 MXN / (1 USD) | | 291,099 | 912828-U8-1 | TREASURY NOTE | 1 | 8,022,667 | 8,030,624 |
| APPLIED | BASOMRT44 20.0155 MXN / (1 USD) due 09/18/2017, FX FORWARD attached to Cash Security-TREASURY NOTE | 1FE | 5,500,000 | 5,445,659 | 5,688,316 | 03/15/2017 | 09/18/2017 | BASOMRT44 20.0155 MXN / (1 USD) | | 200,130 | 912828-W5-5 | TREASURY NOTE | 1 | 5,445,659 | 5,488,186 |
| APPLIED | BASOMRT44 20.0155 MXN / (1 USD) due 09/18/2017, FX FORWARD attached to Cash Security-US TREASURY N/B | 1FE | 4,000,000 | 3,989,922 | 4,156,797 | 03/15/2017 | 09/18/2017 | BASOMRT44 20.0155 MXN / (1 USD) | | 145,549 | 912828-RT-9 | US TREASURY N/B | 1 | 3,989,922 | 4,011,248 |
| 98914*AF6 | BASOH8N30 14.0887 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security-ROCHE HOLDINGS INC | 1FE | 12,409,657 | 12,400,356 | 13,035,130 | 08/18/2016 | 05/22/2017 | BASOH8N30 14.0887 ZAR / (1 USD) | | 520,600 | 771196-BA-9 | ROCHE HOLDINGS INC | 1FE | 12,400,356 | 12,514,531 |
| 98914*AF6 | BASOH8NB2 14.055 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security-COCA-COLA FEMSA SAB DE CV | 1FE | 6,090,715 | 6,087,973 | 6,366,190 | 08/18/2016 | 05/22/2017 | BASOH8NB2 14.055 ZAR / (1 USD) | | 240,356 | 191241-AG-3 | COCA-COLA FEMSA SAB DE CV | 1FE | 6,087,973 | 6,125,834 |
| 81607#AD5 | BASOJX6L2 8.849 SEK / (1 USD) due 05/08/2017, FX FORWARD attached to Cash Security-ROCHE HOLDINGS INC | 1FE | 8,148,750 | 8,142,642 | 8,158,203 | 11/03/2016 | 05/08/2017 | BASOJX6L2 8.849 SEK / (1 USD) | | (59,411) | 771196-BA-9 | ROCHE HOLDINGS INC | 1FE | 8,142,642 | 8,217,615 |
| 81607#AD5 | BASOJX6N8 8.8534 SEK / (1 USD) due 05/08/2017, FX FORWARD attached to Cash Security-ROCHE HOLDINGS INC | 1FE | 15,068,757 | 15,057,463 | 15,093,668 | 11/03/2016 | 05/08/2017 | BASOJX6N8 8.8534 SEK / (1 USD) | | (102,435) | 771196-BA-9 | ROCHE HOLDINGS INC | 1FE | 15,057,463 | 15,196,103 |
| 65527#AA1 | BASOKKY37 8.3789 NOK / (1 USD) due 07/05/2017, FX FORWARD attached to Cash Security-ROCHE HOLDINGS INC | 1FE | 6,000,000 | 5,995,503 | 5,910,044 | 11/10/2016 | 07/05/2017 | BASOKKY37 8.3789 NOK / (1 USD) | | (140,662) | 771196-BA-9 | ROCHE HOLDINGS INC | 1FE | 5,995,503 | 6,050,706 |
| 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 | 2,015,923 | 2,073,224 | 06/25/2012 | 09/20/2017 | CDS CS3739535 ON CBE-COOPIN 100 09/20/20 | 1,620 | 8,224 | 24702R-AE-1 | DELL INC | 3FE | 2,014,303 | 2,065,000 |
| 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 | 3,002,430 | 3,093,835 | 06/25/2012 | 09/20/2017 | CDS CS3739535 ON CBE-COOPIN 100 09/20/20 | 2,430 | 12,337 | 30231G-AC-6 | EXXON MOBIL CORP | 1FE | 3,000,000 | 3,081,498 |
| 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 | 10,360,170 | 10,965,751 | 02/25/2013 | 03/20/2018 | CDS CS4200321 ON WMI 100 03/20/2018 | 9,285 | 87,201 | 372917-AS-3 | GENZYME CORP-GENL DIVISN | 1FE | 10,350,884 | 10,878,550 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 416515F*0 | CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-HARTFORD CONN | 2FE | 4,175,000 | 4,808,621 | 4,707,994 | 07/09/2013 | 09/20/2018 | CDS CS4218240 ON HIG 100 09/20/2018 | (6,660) | 54,456 | 416415-HU-4 | HARTFORD CONN | 1FE | 4,815,282 | 4,653,539 |
| 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 | 6,766,919 | 6,568,231 | 07/09/2013 | 09/20/2018 | CDS CS4218240 ON HIG 100 09/20/2018 | (9,293) | 75,977 | 416415-HV-2 | HARTFORD CONN | 1FE | 6,776,212 | 6,492,254 |
| 9999999 - Totals | | | | 137,991,378 | 139,440,903 | XXX | XXX | XXX | (2,619) | 640,661 | XXX | XXX | XXX | 137,993,997 | 138,800,242 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 25 | 163,355,954 | | | | | | | 25 | 163,355,954 |
| 2. Add: Opened or Acquired Transactions | 15 | 89,823,074 | | | | | | | 15 | 89,823,074 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 2,119 | XXX | | XXX | | XXX | | XXX | 2,119 |
| 4. Less: Closed or Disposed of Transactions | 19 | 115,110,798 | | | | | | | 19 | 115,110,798 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 78,971 | XXX | | XXX | | XXX | | XXX | 78,971 |
| 7. Ending Inventory | 21 | 137,991,379 | | | | | | | 21 | 137,991,379 |

# 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 | 685,291 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 7,732,252 | |
| 3. | Total (Line 1 plus Line 2) | | 8,417,544 |
| 4. | Part D, Section 1, Column 5 | 15,922,089 | |
| 5. | Part D, Section 1, Column 6 | (7,504,545) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | | Fair Value Check |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 1,328,571 | |
| 8. | Part B, Section 1, Column 13 | (200,655) | |
| 9. | Total (Line 7 plus Line 8) | | 1,127,916 |
| 10. | Part D, Section 1, Column 8 | 9,915,835 | |
| 11. | Part D, Section 1, Column 9 | (8,787,919) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | | Potential Exposure Check |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 26,468,769 | |
| 14. | Part B, Section 1, Column 20 | 6,880,620 | |
| 15. | Part D, Section 1, Column 11 | 33,349,389 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 295,121,191 | 659,928,522 |
| 2. | Cost of cash equivalents acquired | 2,067,405,118 | 29,612,811,987 |
| 3. | Accrual of discount | 490,192 | 3,612,910 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | (448) | (11,867) |
| 6. | Deduct consideration received on disposals | 2,131,957,809 | 29,981,191,182 |
| 7. | Deduct amortization of premium | 6,258 | 29,177 |
| 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) | 231,051,986 | 295,121,191 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 231,051,986 | 295,121,191 |

# 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 | | | | 131,531 |
| Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd. | Wheeling | IL | 01/01/1967 | VARIOUS | | | | 20,640 |
| Office Building - 75 Executive Pkwy | Hudson | OH | 01/01/1968 | VARIOUS | | | | 35,703 |
| Tech-Cor Training Center | Wheeling | IL | 01/01/1973 | VARIOUS | | | | 72,941 |
| Greenfield Data Center | Rochelle | IL | 11/29/2007 | VARIOUS | | | | 115,980 |
| Texas Vacant Land | Irving | TX | 05/01/1989 | VARIOUS | | | | 4,306 |
| Lincoln Benefit Life Building | Lincoln | NE | 06/16/1998 | VARIOUS | | | | 211,462 |
| West Plaza Building | Northbrook | IL | 05/01/1986 | VARIOUS | | | | 403,409 |
| 0199999. Acquired by Purchase | | | | | | | | 995,972 |
| | | | | | | | | |
| 0399999 - Totals | | | | | | | | 995,972 |

# SCHEDULE A - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other Than Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| 0399999 - Totals | | | | | | | | | | | | | | | | | | | |

NONE

E01

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 3399999 - Totals | | | | | | | | |

NONE

# 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 |
| 123333 | CLEVELAND | OH | | 09/30/2011 | | 92,830 | | | | | | | 92,830 | 92,830 | | | |
| 123346 | WINSTON SALEM | NC | | 10/13/2011 | | 206,304 | | | | | | | 206,304 | 206,304 | | | |
| 123351 | AUSTIN | TX | | 11/16/2011 | | 74,613 | | | | | | | 74,613 | 74,613 | | | |
| 123359 | BURLINGAME | CA | | 11/04/2011 | | 140,125 | | | | | | | 140,125 | 140,125 | | | |
| 123370 | MARLTON | NJ | | 02/23/2012 | | 82,759 | | | | | | | 82,759 | 82,759 | | | |
| 123371 | STOUGHTON | MA | | 02/03/2012 | | 49,019 | | | | | | | 49,019 | 49,019 | | | |
| 123525 | EDINA | MN | | 04/10/2015 | | 270,811 | | | | | | | 270,811 | 270,811 | | | |
| 123580 | LAKEWOOD | CO | | 10/31/2016 | | 142,468 | | | | | | | 142,468 | 142,468 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 1,058,929 | | | | | | | 1,058,929 | 1,058,929 | | | |
| 0599999 - Totals | | | | | | 1,058,929 | | | | | | | 1,058,929 | 1,058,929 | | | |

# 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 | | 102,064 | | 2,054,508 | 1.750 |
| 1399999. Joint Venture Interests - Fixed Income - Unaffiliated | | | | | | | | | 102,064 | | 2,054,508 | XXX |
| 000000-00-0 | ACTIS AFRICA IV | London | GBR | ACTIS CAPITAL | | 07/19/2013 | | | 235,181 | | 3,450,344 | 11.350 |
| 000000-00-0 | ACTIS ENERGY 4 LP | LONDON | GBR | ACTIS CAPITAL | | 02/02/2017 | 3 | 633,282 | 256,110 | | 23,011,266 | 1.130 |
| 000000-00-0 | ADVENT INTERNATIONAL GPE VIII-B LP | BOSTON | MA | ADVENT INTERNATIONAL | | 09/26/2016 | 3 | | 5,282,400 | | 18,996,800 | 0.980 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | Singapore | SGP | AFFINITY EQUITY PARTNERS | | 01/29/2007 | 3 | | 28,905 | | 678,429 | 3.170 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND IV | Singapore | SGP | AFFINITY EQUITY PARTNERS | | 08/16/2013 | 3 | | 1,697,242 | | 20,867,535 | 2.110 |
| 000000-00-0 | ANTIN INFRASTRUCTURE PARTNERS III LP | LUXEMBOURG | LUX | ANTIN INFRASTRUCTURE PARTNERS | | 01/23/2017 | 3 | 382,844 | | | 37,721,678 | 0.990 |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | New York | NY | Apollo Management | | 01/28/2008 | 3 | | 68,847 | | 2,404,560 | 0.210 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS FUND VI LP | BOSTON | MA | ARCLIGHT PARTNERS | | 08/14/2015 | 3 | | 4,552,395 | | 8,793,799 | 0.360 |
| 000000-00-0 | ARES CORPORATE OPPORTUNITIES FUND IV | Los Angeles | CA | Ares Management LLC | | 11/05/2012 | | | 905,571 | | 8,766,032 | 0.700 |
| 000000-00-0 | ASTORG V | Paris | FRA | Astorg Partners | | 12/28/2011 | 3 | | 319,516 | | 1,713,723 | 1.020 |
| 000000-00-0 | AURORA EQUITY PARTNERS V LP | LOS ANGELES | CA | AURORA CAPITAL GROUP | | 06/10/2016 | 3 | | 8,125,893 | | 22,990,739 | 3.640 |
| 000000-00-0 | AXA SECONDARY FUND V | New York | NY | ARDIAN | | 12/14/2011 | | | 249,814 | | 8,738,179 | 3.700 |
| 000000-00-0 | BASALT INFRASTRUCTURE PARTNERS II | ST PETER PORT | GGY | BASALT INFRASTRUCTURE PARTNERS | | 03/02/2017 | 3 | 196,217 | | | 35,403,783 | 3.560 |
| 000000-00-0 | BASALT INFRASTRUCTURE PARTNERS LP | St Peter Port | GGY | BASALT INFRASTRUCTURE PARTNERS | | 03/14/2013 | 3 | | 926,586 | | 5,232,190 | 4.050 |
| 000000-00-0 | BEHRMAN CAPITAL PEP L.P. | New York | NY | Behrman Capital | | 08/23/2012 | 3 | | 46,136 | | 790,567 | 1.120 |
| 000000-00-0 | BLACK TORO CAPITAL FUND-II | BARCELONA | ESP | Black Toro Capital | | 12/04/2015 | | | 11,727,041 | | 8,650,366 | 15.550 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | Blackstone Group | | 01/30/2006 | 3 | | 5,795 | | 309,974 | 0.040 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V-S LP | New York | NY | Blackstone Group | | 04/18/2007 | 3 | | 3,821 | | 457,000 | 0.020 |
| 000000-00-0 | BLUE ROAD CAPITAL LP | NEW YORK | NY | Blue Road Capital | | 11/05/2015 | 3 | | 463,441 | | 5,779,419 | 2.310 |
| 000000-00-0 | BOPA1 LP | NEW YORK | NY | BLACKROCK | | 07/21/2016 | | | 8,404,126 | | 114,461,278 | 66.500 |
| 000000-00-0 | BRC NATIONAL PECAN CO-INVEST LP | NEW YORK | NY | Blue Road Capital | | 11/06/2015 | | | 637,146 | | 1,508,862 | 10.380 |
| 000000-00-0 | BRC VANGUARD CO-INVEST LP | NEW YORK | NY | BLUE ROAD CAPITAL | | 12/29/2016 | | | 369,000 | | 6,800,852 | 39.720 |
| 000000-00-0 | BROOKFIELD INFRASTRUCTURE FUND III-B LP | NEW YORK | NY | BROOKFIELD ASSET MANAGEMENT | | 07/07/2016 | 3 | | 383,458 | | 38,388,773 | 0.330 |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | San Francisco | CA | Calera Capital | | 12/22/2011 | 3 | | 27,859 | | 70,776 | 1.540 |
| 000000-00-0 | CARLYLE POWER PARTNERS II, L.P. | New York | NY | CARLYLE POWER PARTNERS | | 02/20/2015 | 3 | | 146,628 | | 13,207,394 | 1.810 |
| 000000-00-0 | CCMP CAPITAL INVESTORS III LP | New York | NY | CCMP Capital Advisors | | 01/17/2014 | 3 | | 131,056 | | 6,379,355 | 0.410 |
| 000000-00-0 | CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT FUND LP | BEIJING | CHN | CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES | | 01/05/2017 | | 1,460,280 | | | 1,039,720 | 6.900 |
| 000000-00-0 | CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I | BEIJING | CHN | CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES | | 11/16/2015 | | | 3,767,737 | | 9,947,063 | 7.500 |
| 000000-00-0 | CRAYHILL NORTHBROOK FUND LP | NEW YORK | NY | CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC | | 10/14/2016 | 3 | | 2,545,000 | | 10,127,310 | 49.230 |
| 000000-00-0 | CRAYHILL PRINCIPAL STRATEGIES FUND LP | NEW YORK | NY | CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC | | 03/01/2017 | 3 | 1,793,303 | | | 5,706,697 | 17.360 |
| 000000-00-0 | CYPRIUM INVESTORS IV LP | Cleveland | OH | Cyprium Partners | | 12/30/2013 | 2 | | 28,672 | | 10,635,549 | 5.250 |
| 000000-00-0 | DATA BRIDGE HOLDINGS, LLC | BOCA RATON | FL | DIGITAL BRIDGE | | 07/11/2016 | 3 | | 161,133 | | 3,588,867 | 14.880 |
| 000000-00-0 | DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC | BOCA RATON | FL | DIGITAL BRIDGE | | 11/06/2015 | 3 | | 195,087 | | 10,844,462 | 7.130 |
| 000000-00-0 | EIG ENERGY FUND XVI | HOUSTON | TX | EIG Global Energy Partners | | 12/13/2013 | 2 | | 1,562,500 | | 11,109,736 | 0.660 |
| 000000-00-0 | ENERGY SPECTRUM PARTNERS VII | DALLAS | TX | ENERGY SPECTRUM PARTNERS | | 12/04/2014 | | | 357,660 | | 5,795,538 | 0.650 |
| 000000-00-0 | EQT V FUND | St Peter Port | GGY | EQT | | 12/01/2006 | 3 | | 7,039 | | 185,776 | 0.160 |
| 000000-00-0 | EQUISTONE PARTNERS EUROPEAN FUND V | LONDON | GBR | BARCLAYS | | 06/26/2015 | 3 | | 624,764 | | 9,659,271 | 1.240 |
| 000000-00-0 | EVERSTONE CAPITAL PARTNERS II LLC | Mumbai | IND | Everstone Capital | | 12/22/2011 | | | 927,500 | | 1,192,500 | 4.570 |
| 000000-00-0 | EVERSTONE CAPITAL PARTNERS III | MUMBAI | IND | EVERSTONE CAPITAL | | 08/14/2015 | | | 1,720,000 | | 16,125,000 | 2.940 |
| 000000-00-0 | EXCELLERE CAPITAL FUND II | Denver | CO | EXCELLERE PARTNERS, LLC | | 10/03/2011 | 3 | | 829,352 | | 7,500,703 | 3.600 |
| 000000-00-0 | FIMI OPPORTUNITY FUND V | Tel-Aviv | ISR | FIMI Opportunity LTD | | 08/15/2012 | 3 | | 1,245,153 | | 4,789,020 | 7.040 |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | | 07/10/2006 | 3 | | 537,372 | | 1,386,900 | 0.870 |
| 000000-00-0 | FRANCISCO PARTNERS III, LP | San Francisco | CA | Francisco Partners | | 12/22/2011 | 3 | | 174,394 | | 1,903,000 | 1.110 |
| 000000-00-0 | GAMUT INVESTMENT FUND I, L.P. | NEW YORK | NY | Gamut Capital | | 02/29/2016 | | | 161,193 | | 27,638,497 | 3.800 |
| 000000-00-0 | GTCR FUND IX | Chicago | IL | GTCR | | 12/01/2006 | 3 | | 352,500 | | 653,304 | 0.560 |
| 000000-00-0 | GTCR FUND XI LP | CHICAGO | IL | GTCR | | 09/02/2014 | 3 | | 1,538,500 | | 16,113,096 | 1.150 |
| 000000-00-0 | HARBOURVEST VENTURE FUND VII | Boston | MA | HarbourVest Partners | | 11/12/2003 | | | 556 | | 70,000 | 0.200 |
| 000000-00-0 | HIGHSTAR CAPITAL IV | New York | NY | Highstar Capital | | 10/03/2011 | 3 | | 3,157,449 | | 9,566,655 | 9.140 |
| 000000-00-0 | HURON FUND III LP | Detroit | MI | HURON CAPITAL PARTNERS | | 05/31/2009 | 3 | | 100,286 | | 1,012,385 | 2.230 |
| 000000-00-0 | IMPACT HUNTINGTON CAPITAL II LLC | San Francisco | CA | IMPACT COMMUNITY CAPITAL | | 06/10/2008 | | | 50,000 | | 91,882 | 22.730 |
| 000000-00-0 | JADE CHINA VALUE PARTNERS II, LP | Shanghai | CHN | Jade Invest | | 07/12/2012 | | | 603,100 | | 4,003,280 | 13.050 |
| 000000-00-0 | JP MORGAN GLOBAL EMERGING MARKETS FUND LLC | NEW YORK | NY | JPMORGAN INV MGMT | | 10/01/2014 | | | 7,500,000 | | | 25.570 |
| 000000-00-0 | KAINOS CAPITAL PARTNERS II LP | DALLAS | TX | KAINOS CAPITAL | | 12/19/2016 | 3 | | 4,510,339 | | 41,628,045 | 5.200 |
| 000000-00-0 | KAINOS CAPITAL PARTNERS LP | Dallas | TX | Kainos Capital | | 05/10/2013 | 3 | | 6,325 | | 2,114,373 | 2.530 |
| 000000-00-0 | KOHLBERG INVESTORS V, LP | Mount Kisco | NY | Kohlberg & Co | | 12/28/2004 | 3 | | 47,476 | | 659,151 | 3.080 |
| 000000-00-0 | KOHLBERG INVESTORS VII LP | Mount Kisco | NY | Kohlberg & Co | | 06/27/2012 | 3 | | 1,829,656 | | 4,174,706 | 7.930 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | LINCOLNSHIRE PARTNERS | | 10/01/2004 | 3 | | 18,652 | | 115,286 | 2.400 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | LINCOLNSHIRE PARTNERS | | 12/22/2011 | 3 | | 86,228 | | 449,698 | 1.450 |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | New York | NY | GOLDBERG LINDSAY & CO. | | 08/17/2006 | 3 | | 11,535 | | 752,656 | 0.360 |
| 000000-00-0 | LITTLEJOHN FUND IV | Greenwich | CT | Littlejohn & Co. | | 06/18/2010 | | | 76,784 | | 2,527,319 | 2.610 |
| 000000-00-0 | LIVINGBRIDGE 6 LP | LONDON | GBR | LIVINGBRIDGE EP LLP | | 11/16/2016 | 3 | | 830,156 | | 19,788,689 | 2.680 |

# 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 | MACQUARIE INFRASTRUCTURE PARTNERS III, LP | NEW YORK | NY | Macquarie Infrastructure Partners | | 02/13/2015 | 3 | | 896,324 | | 9,709,577 | 1.230 |
| 000000-00-0 | MAIN POST GROWTH CAPITAL LP | SAN FRANCISCO | CA | Main Post Partners | | 03/15/2016 | | | 2,143,968 | | 31,376,815 | 10.430 |
| 000000-00-0 | MBK PARTNERS FUND III | Central | HKG | MBK Partners | | 04/17/2013 | | | 2,115,096 | | 2,332,475 | 0.570 |
| 000000-00-0 | NATURAL GAS PARTNERS IX | Irving | TX | Natural Gas Partners | | 12/22/2011 | 3 | | 10,124 | | 81,352 | 0.190 |
| 000000-00-0 | NATURAL GAS PARTNERS X | Irving | TX | Natural Gas Partners | | 06/04/2012 | 3 | | 133,740 | | 2,021,459 | 0.700 |
| 000000-00-0 | NATURAL GAS PARTNERS XI | IRVING | TX | NATURAL GAS PARTNERS | | 11/05/2014 | 3 | | 675,552 | | 10,916,671 | 0.410 |
| 000000-00-0 | NB CROSSROADS FUND XVII | Dallas | TX | Neuberger Berman LLC | | 06/27/2005 | | | 24,532 | | 1,925,000 | 14.060 |
| 000000-00-0 | NG CAPITAL PARTNERS II LP | Lima | PER | NEXUS GROUP | | 07/22/2013 | | | 407,878 | | 6,874,248 | 2.920 |
| 000000-00-0 | NGP XI MIDSTREAM COINVEST LLC | IRVING | TX | NATURAL GAS PARTNERS | | 10/27/2016 | | | 242,483 | | 2,984,926 | 5.000 |
| 000000-00-0 | NORTH HAVEN PRIVATE EQUITY ASIA IV, LP | New York | NY | Morgan Stanley Private Equity Asia | | 03/18/2013 | | | 47,834 | | 926,924 | 0.150 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | | 12/22/2011 | 3 | | 33,537 | | 840,683 | 0.410 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | New York | NY | Odyssey Partners | | 08/27/2004 | 3 | | 2,386 | | 1,686,497 | 2.160 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND IV LP | New York | NY | Odyssey Partners | | 12/10/2008 | 3 | | 13,158 | | 3,183,724 | 0.680 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS V LP | NEW YORK | NY | ODYSSEY PARTNERS | | 07/07/2014 | 3 | | 1,385,432 | | 10,592,184 | 0.820 |
| 000000-00-0 | ONCAP III | Toronto | CAN | ONCAP | | 07/08/2011 | 3 | | 2,162 | | 1,861,318 | 2.120 |
| 000000-00-0 | ORCHID ASIA V | Central | HKG | ORCHID ASIA GROUP MANAGEMENT | | 12/22/2011 | | | 82,820 | | 3,656,952 | 3.280 |
| 000000-00-0 | PARTNERS GROUP CLIENT ACCESS 15,LP INC | ST PETER PORT | GGY | PARTNERS GROUP | | 01/26/2015 | 3 | | 2,642,439 | | | 8.420 |
| 000000-00-0 | PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP | Sao Paulo | BRA | Patria Investimentos | | 08/29/2011 | | | 2,430,387 | | 8,642,124 | 2.330 |
| 70714@-10-8 | PENINSULA FUND V | Detroit | MI | Peninsula Partners | | 12/22/2011 | 2 | | 817,241 | | 1,432,454 | 5.140 |
| 000000-00-0 | PIKE PETROLEUM HOLDINGS, LLC | BOSTON | MA | ARCLIGHT PARTNERS | | 09/30/2015 | 3 | | 43,825 | | | 1.140 |
| 000000-00-0 | PLATINUM EQUITY CAPITAL PARTNERS III, L.P. | Beverly Hills | CA | Platinum Equity Partners | | 08/05/2013 | | | 228,061 | | 7,934,120 | 0.990 |
| 000000-00-0 | PLATINUM EQUITY CAPITAL PARTNERS IV LP | BEVERLY HILLS | CA | PLATINUM EQUITY PARTNERS | | 11/28/2016 | | | 751,990 | | 32,829,842 | 0.550 |
| 000000-00-0 | PROJECT HYPERION LLC | NEW YORK | NY | BASALT INFRASTRUCTURE PARTNERS | | 11/10/2016 | | | 1,946,413 | | 10,628,661 | 21.430 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | PROVIDENCE EQUITY PARTNERS | | 09/30/2008 | 3 | | 15,160 | | 723,284 | 0.120 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II, LP | Chicago | IL | PRUDENTIAL CAPITAL GROUP | | 04/28/2005 | 2 | | 14,129 | | 1,145,654 | 1.290 |
| 74464@-10-2 | PRUDENTIAL CAPITAL PARTNERS IV, LP | Chicago | IL | PRUDENTIAL CAPITAL GROUP | | 12/20/2012 | 2 | | 828,304 | | 3,730,758 | 2.370 |
| 000000-00-0 | ROCKCLIFF CO-INVESTMENT PARTNERS, LP | HOUSTON | TX | Quantum Energy Partners | | 04/25/2016 | 3 | | 37,500 | | 12,797,897 | 5.710 |
| 000000-00-0 | SAIF PARTNERS IV | Central | HKG | SAIF Partners | | 08/27/2010 | | | 385,014 | | 6,735 | 1.410 |
| 000000-00-0 | SHOREVIEW CAPITAL PARTNERS III, L.P. | MINNEAPOLIS | MN | ShoreView Capital III | | 05/29/2014 | 3 | | 803,629 | | 8,760,853 | 6.350 |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | | 10/22/2007 | 3 | | 22,836 | | 1,195,649 | 0.120 |
| 000000-00-0 | SILVER LAKE PARTNERS IV, LP | MENLO PARK | CA | SILVER LAKE PARTNERS | | 10/22/2013 | 3 | | 1,766,076 | | 13,812,792 | 0.350 |
| 000000-00-0 | SK CAPITAL PARTNERS IV LP | NEW YORK | NY | SK CAPITAL PARTNERS | | 02/16/2015 | 3 | | 2,670,513 | | 14,931,482 | 2.560 |
| 000000-00-0 | SUNSTONE PARTNERS I LP | PALO ALTO | CA | Sunstone Partners | | 01/13/2016 | | | 81,847 | | 17,702,361 | 6.140 |
| 000000-00-0 | SYCAMORE PARTNERS, LP | New York | NY | SYCAMORE PARTNERS | | 07/10/2012 | 3 | | 101,025 | | 11,173,632 | 2.430 |
| 000000-00-0 | THOMA BRAVO XII | CHICAGO | IL | THOMA BRAVO PARTNERS | | 05/31/2016 | 3 | | 2,546,635 | | 29,270,059 | 1.160 |
| 000000-00-0 | TPG VI | Fort Worth | TX | TPG Capital | | 12/22/2011 | 3 | | 72,114 | | 1,317,222 | 0.090 |
| 000000-00-0 | TRIDENT V | Greenwich | CT | Stone Point Capital | | 12/20/2010 | 3 | | 129,684 | | 1,910,508 | 1.280 |
| 000000-00-0 | TRIDENT VI LP | GREENWICH | CT | STONE POINT CAPITAL | | 09/12/2014 | 3 | | 1,190,602 | | 10,002,385 | 1.000 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS V EUROPE | ST PETER PORT | GGY | TRILANTIC CAPITAL PARTNERS EUROPE | | 02/13/2015 | 3 | | 2,756,114 | | 12,089,596 | 2.000 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS V LP | New York | NY | TRILANTIC CAPITAL PARTNERS | | 05/01/2013 | 3 | | 198,752 | | 1,622,810 | 0.250 |
| 000000-00-0 | VICTORIA SOUTH AMERICAN PARTNERS II LP | Buenos Aires | ARG | VICTORIA CAPITAL PARTNERS | | 03/28/2012 | 3 | | 744,362 | | 5,315,465 | 1.760 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | San Francisco | CA | VISTA EQUITY PARTNERS | | 11/04/2008 | 3 | | 24,843 | | 872,443 | 1.220 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND IV LP | San Francisco | CA | VISTA EQUITY PARTNERS | | 10/14/2011 | 3 | | 349,200 | | 5,982,790 | 1.710 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND IV PARALLEL LP | SAN FRANCISCO | CA | VISTA EQUITY PARTNERS | | 12/30/2016 | 3 | | 48,227 | | 816,820 | 0.910 |
| 000000-00-0 | WCAS XI | New York | NY | WELSH CARSON ANDERSON & STOWE | | 02/13/2009 | 3 | | 180,357 | | 120,756 | 0.450 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 4,465,927 | 112,602,369 | | 946,209,762 | XXX |
| 000000-00-0 | GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP | NEW YORK | NY | GROSVENOR CAPITAL MANAGEMENT | | 11/14/2013 | | | 3,873,276 | | 57,865,186 | 99.010 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 3,873,276 | | 57,865,186 | XXX |
| 000000-00-0 | BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP | NEW YORK | NY | BLACKSTONE GROUP | | 12/17/2015 | | | 37,124 | | 653,522 | 2.470 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | | 03/31/2009 | | | 34,572 | | 2,578,527 | 0.550 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | New York | NY | Blackstone Group | | 09/30/2008 | | | 26,989 | | 1,472,371 | 0.280 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VII | New York | NY | Blackstone Group | | 12/12/2011 | | | 609,058 | | 8,360,095 | 0.380 |
| 000000-00-0 | BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP | New York | NY | Blackstone Group | | 06/24/2011 | | | 2,282 | | | 24.060 |
| 000000-00-0 | DEASIL LAND PARTNERS, LLC | LOS ANGELES | CA | TRUAMERICA MULTIFAMILY | | 01/14/2015 | | | 1,223,893 | | 1,879,844 | 29.610 |
| 000000-00-0 | HEMISFERIO SUL INVESTIMENTOS FUND IV LP | Sao Paulo | BRA | HEMISFERIO SUL INVESTIMENTOS | | 04/27/2012 | | | 521,733 | | 4,015,691 | 4.660 |
| 000000-00-0 | HIGH STREET REAL ESTATE FUND V LP | BOSTON | MA | HIGH STREET REALTY COMPANY LLC | | 03/31/2017 | | 11,475,928 | | | 17,365,068 | 8.580 |
| 000000-00-0 | LONE STAR REAL ESTATE FUND III LP | DALLAS | TX | LONE STAR FUNDS | | 05/20/2014 | | | 59,068 | | 2,126,316 | 1.010 |
| 000000-00-0 | ML-AI VENTURE 3, LLC | MORRISTOWN | NJ | METLIFE INVESTMENT MANAGEMENT. LLC | | 07/22/2016 | | | 6,487,420 | | 16,840,476 | 49.410 |
| 000000-00-0 | PATRIA BRAZIL REAL ESTATE FUND II | Sao Paulo | BRA | Patria Investimentos | | 12/22/2011 | | | 381,278 | | 10,399,125 | 9.850 |
| 000000-00-0 | PROSPERITAS REAL ESTATE PARTNERS III | Sao Paulo | BRA | PROSPERITAS INVESTIMENTOS S.A. | | 12/22/2011 | | | 7,783 | | 241,668 | 1.960 |
| 000000-00-0 | RED FORT INDIA REAL ESTATE FUND II | New Delhi | IND | RED FORT CAPITAL ADVISORS | | 10/04/2011 | | | 546,374 | | 295,711 | 12.000 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND II, LP | Boston | MA | Rockpoint Group | | 10/31/2006 | | | 2,838 | | | 1.060 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | Boston | MA | Rockpoint Group | | 09/30/2008 | | | 11,294 | | 2,035,759 | 0.950 |

# 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 | WALTON STREET REAL ESTATE FUND VI | Chicago | IL | Walton Street | | 05/11/2009 | | | 282 | | 3,861,339 | 1.240 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VII | New York | NY | Westbrook Partners | | 12/03/2007 | | | 23,074 | | | 1.540 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | New York | NY | Westbrook Partners | | 12/22/2011 | | | 12,460 | | 2,069,069 | 1.120 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND X | NEW YORK | NY | WESTBROOK PARTNERS | | 07/18/2016 | | | 2,243,151 | | 42,543,860 | 2.500 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS V, LP | New York | NY | Westbrook Partners | | 10/01/2004 | | | 11,589 | | | 4.480 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS VI | New York | NY | Westbrook Partners | | 05/04/2006 | | | 14,388 | | | 2.260 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | 11,475,928 | 12,256,649 | | 116,738,440 | XXX |
| 000000-00-0 | CBRE GIP US FEEDER VEHICLE ALLINV A LP | LONDON | GBR | CBRE Global Investors | | 03/22/2016 | | | 10,299,782 | | 10,357,964 | 51.000 |
| 000000-00-0 | CBRE GIP US FEEDER VEHICLE ALLINV B LP | LONDON | GBR | CBRE Global Investors | | 03/22/2016 | | | 10,299,782 | | 10,357,964 | 51.000 |
| 000000-00-0 | King Mill Distribution Park, LLC | McHenry County | GA | CB Richard Ellis | | 02/09/2015 | | | 31,190 | | | 92.500 |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 20,630,753 | | 20,715,928 | XXX |
| 000000-00-0 | NBINVRIVERSIDE CARS1 LLC | DOVER | DE | DIRECT | | 02/29/2016 | | | 833,229 | | | 55.000 |
| 2299999. Joint Venture Interests - Other - Affiliated | | | | | | | | | 833,229 | | | XXX |
| 401378-AC-8 | GUARDIAN LIFE INSURANCE COMPANY ABS | NEW YORK | NY | CREDIT SUISSE | | 01/17/2017 | | 8,417,975 | | | | |
| 2399999. Surplus Debentures, etc - Unaffiliated | | | | | | | | 8,417,975 | | | | XXX |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 42 LLC | ST PETERSBURG | FL | RAYMOND JAMES TAX CREDIT FUNDS, INC. | | 09/27/2016 | | | (98,000) | | | 5.100 |
| 000000-00-0 | WNC INSTITUTIONAL TAX CREDIT FUND 35 LP | Irvine | CA | WNC & Associates | | 02/29/2012 | | | (248,213) | | | 12.490 |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | (346,213) | | | XXX |
| 000000-00-0 | IMPACT PCCP IV LLC | San Francisco | CA | IMPACT COMMUNITY CAPITAL | | 10/18/2006 | | | 7,154 | | 33,202 | 7.150 |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | | | 7,154 | | 33,202 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | 24,359,830 | 124,622,023 | | 1,065,035,911 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 25,337,258 | | 78,581,113 | XXX |
| 4699999 - Totals | | | | | | | | 24,359,830 | 149,959,282 | | 1,143,617,025 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 05069@-10-5 | AUDAX MEZZANINE FUND III, L.P. | Boston | MA | Audax Group | 02/14/2011 | 02/09/2017 | 419,925 | | | | | | | 419,925 | 419,925 | | | | |
| G5319*-10-8 | KREOS CAPITAL IV | London | GBR | Kreos Capital | 04/26/2012 | 03/20/2017 | 1,378,682 | | | | | | | 1,378,682 | 1,121,496 | (257,187) | | (257,187) | |
| 1399999. Joint Venture Interests - Fixed Income - Unaffiliated | | | | | | | 1,798,607 | | | | | | | 1,798,607 | 1,541,421 | (257,187) | | (257,187) | |
| 000000-00-0 | ACTIS AFRICA IV | London | GBR | ACTIS CAPITAL | 07/19/2013 | 01/23/2017 | 5,929,044 | | | | | | | 5,929,044 | 5,929,044 | | | | |
| 000000-00-0 | ACTIS ENERGY 4 LP | LONDON | GBR | ACTIS CAPITAL | 02/02/2017 | 03/31/2017 | | | | | | | | 151,893 | 151,893 | | | | |
| G0115*-10-5 | ADVENT INTERNATIONAL GPE VI-A LP | Boston | MA | Advent International | 07/07/2008 | 03/31/2017 | 584,994 | | | | | | | 584,994 | 584,994 | | | | |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS FUND VI LP | BOSTON | MA | ARCLIGHT PARTNERS | 08/14/2015 | 02/28/2017 | 2,176,444 | | | | | | | 2,176,444 | 2,176,444 | | | | |
| 000000-00-0 | ARES CORPORATE OPPORTUNITIES FUND IV | Los Angeles | CA | Ares Management LLC | 11/05/2012 | 03/17/2017 | 215,440 | | | | | | | 215,440 | 215,440 | | | | |
| 000000-00-0 | ASTORG IV | Paris | FRA | Astorg Partners | 03/20/2008 | 03/29/2017 | 14,945 | | | | | | | 14,945 | (1,655) | (16,600) | | (16,600) | |
| 000000-00-0 | AURORA EQUITY PARTNERS V LP | LOS ANGELES | CA | AURORA CAPITAL GROUP | 06/10/2016 | 03/03/2017 | 4,009,399 | | | | | | | 4,009,399 | 4,009,399 | | | | |
| 000000-00-0 | AXA SECONDARY FUND V | New York | NY | ARDIAN | 12/14/2011 | 03/30/2017 | 1,620,845 | | | | | | | 1,620,845 | 1,620,845 | | | | |
| 000000-00-0 | AXIOM ASIA PRIVATE CAPITAL FUND II | Singapore | SGP | AXIOM ASIA PRIVATE CAPITAL | 12/22/2011 | 02/16/2017 | 151,151 | | | | | | | 151,151 | 151,151 | | | | |
| 000000-00-0 | BLACK TORO CAPITAL FUND-II | BARCELONA | ESP | Black Toro Capital | 12/04/2015 | 02/14/2017 | 10,773,999 | | | | | | | 10,773,999 | 10,410,877 | (363,122) | | (363,122) | |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | Blackstone Group | 01/30/2006 | 03/20/2017 | 614,316 | | | | | | | 614,316 | 614,316 | | | | |

# 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 | BOPA1 LP | NEW YORK | NY | BLACKROCK | 07/21/2016 | 02/15/2017 | 929,526 | | | | | | | 929,526 | 929,526 | | | | |
| 000000-00-0 | BROOKFIELD INFRASTRUCTURE FUND III-B LP | NEW YORK | NY | BROOKFIELD ASSET MANAGEMENT | 07/07/2016 | 03/15/2017 | 18,457 | | | | | | | 18,457 | 18,457 | | | | |
| 000000-00-0 | CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP | Edinburgh | GBR | ARDIAN | 01/09/2014 | 03/30/2017 | 2,251,547 | | | | | | | 2,251,547 | 2,251,547 | | | | |
| 000000-00-0 | CCMP CAPITAL INVESTORS III LP | New York | NY | CCMP Capital Advisors | 01/17/2014 | 02/21/2017 | 71,634 | | | | | | | 71,634 | 71,634 | | | | |
| 000000-00-0 | CMP GERMAN OPPORTUNITY FUND II | Luxembourg | LUX | CMP CAPITAL MANAGEMENT-PARTNERS | 12/22/2011 | 03/17/2017 | 111,920 | | | | | | | 111,920 | 34,611 | (77,309) | | (77,309) | |
| 000000-00-0 | CRAYHILL NORTHBROOK FUND LP | NEW YORK | NY | CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC | 10/14/2016 | 03/16/2017 | 2,534,810 | | | | | | | 2,534,810 | 2,534,810 | | | | |
| 000000-00-0 | CYPRIUM INVESTORS IV LP | Cleveland | OH | Cyprium Partners | 12/30/2013 | 02/17/2017 | 3,211,455 | | | | | | | 3,211,455 | 3,211,455 | | | | |
| 292698-10-3 | EIG ENERGY FUND XV | HOUSTON | TX | EIG Global Energy Partners | 03/07/2011 | 02/09/2017 | 209,649 | | | | | | | 209,649 | 209,649 | | | | |
| 000000-00-0 | EIG ENERGY FUND XVI | HOUSTON | TX | EIG Global Energy Partners | 12/13/2013 | 01/26/2017 | 113,589 | | | | | | | 113,589 | 113,589 | | | | |
| 000000-00-0 | EQT V FUND | St Peter Port | GGY | EQT | 12/01/2006 | 03/08/2017 | 156,431 | | | | | | | 156,431 | 97,326 | (59,104) | | (59,104) | |
| 000000-00-0 | EQUISTONE PARTNERS EUROPEAN FUND IV | London | GBR | Barclays | 02/20/2012 | 03/20/2017 | 4,794,186 | | | | | | | 4,794,186 | 2,724,774 | (2,069,411) | | (2,069,411) | |
| 000000-00-0 | FIMI OPPORTUNITY FUND V | Tel-Aviv | ISR | FIMI Opportunity LTD | 08/15/2012 | 03/07/2017 | 1,710,010 | | | | | | | 1,710,010 | 1,710,010 | | | | |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | 07/10/2006 | 01/20/2017 | 2,547,372 | | | | | | | 2,547,372 | 2,547,372 | | | | |
| 000000-00-0 | FRANCISCO PARTNERS III, LP | San Francisco | CA | Francisco Partners | 12/22/2011 | 02/24/2017 | 712,922 | | | | | | | 712,922 | 712,922 | | | | |
| 000000-00-0 | GTCR FUND XI LP | CHICAGO | IL | GTCR | 09/02/2014 | 03/22/2017 | 3,658,057 | | | | | | | 3,658,057 | 3,658,057 | | | | |
| 000000-00-0 | HARBOURVEST STRUCTURED SOLUTIONS II L.P. | Boston | MA | HarbourVest Partners | 12/31/2012 | 03/30/2017 | 302,497 | | | | | | | 302,497 | 302,497 | | | | |
| 000000-00-0 | HARBOURVEST VENTURE FUND VII | Boston | MA | HarbourVest Partners | 11/12/2003 | 03/17/2017 | 6,367 | | | | | | | 6,367 | 6,367 | | | | |
| 000000-00-0 | HIGHSTAR CAPITAL IV | New York | NY | Highstar Capital | 10/03/2011 | 01/27/2017 | 1,406,313 | | | | | | | 1,406,313 | 1,406,313 | | | | |
| 000000-00-0 | IMPACT HUNTINGTON | San Francisco | CA | IMPACT COMMUNITY | 01/01/2009 | 01/15/2017 | 620,151 | | | | | | | 620,151 | 620,151 | | | | |
| 000000-00-0 | INSIGHT VENTURE PARTNERS FUND VIII LP | New York | NY | INSIGHT VENTURE PARTNERS | 07/10/2013 | 02/01/2017 | 1,565,725 | | | | | | | 1,565,725 | 1,565,725 | | | | |
| 000000-00-0 | INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED | Minneapolis | MN | DIRECT | 04/01/2013 | 03/31/2017 | (24,715) | 26,579 | | | | 26,579 | | 1,864 | 36,030 | | 34,165 | 34,165 | |
| 000000-00-0 | JADE CHINA VALUE PARTNERS II, LP | Shanghai | CHN | Jade Invest | 07/12/2012 | 03/24/2017 | 156,808 | | | | | | | 156,808 | 156,808 | | | | |
| 000000-00-0 | KOHLBERG INVESTORS V, LP | Mount Kisco | NY | Kohlberg & Co | 12/28/2004 | 01/23/2017 | 71,656 | | | | | | | 71,656 | 71,656 | | | | |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS LP | New York | NY | Lexington Partners | 06/25/2004 | 03/31/2017 | 57,190 | | | | | | | 57,190 | 57,190 | | | | |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | LINCOLNSHIRE PARTNERS | 10/01/2004 | 01/11/2017 | 1,503,397 | | | | | | | 1,503,397 | 1,503,397 | | | | |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | LINCOLNSHIRE PARTNERS | 12/22/2011 | 01/06/2017 | 1,756,851 | | | | | | | 1,756,851 | 1,756,851 | | | | |
| 000000-00-0 | LITTLEJOHN FUND IV | Greenwich | CT | Littlejohn & Co. | 06/18/2010 | 03/15/2017 | 1,815,314 | | | | | | | 1,815,314 | 1,815,314 | | | | |
| 000000-00-0 | MACQUARIE INFRASTRUCTURE PARTNERS III, LP | NEW YORK | NY | Macquarie Infrastructure Partners | 02/13/2015 | 01/30/2017 | 125,285 | | | | | | | 125,285 | 125,285 | | | | |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | New York | NY | MATLINPATTERSON GLOBAL ADVISORS LLC | 07/30/2007 | 03/17/2017 | 102,507 | | | | | | | 102,507 | 102,507 | | | | |
| 000000-00-0 | MBK PARTNERS FUND III | Central | HKG | MBK Partners | 04/17/2013 | 01/27/2017 | 468,706 | | | | | | | 468,706 | 468,706 | | | | |
| 58988#-10-0 | MERIT MEZZANINE FUND IV | Chicago | IL | MERIT CAPITAL PARTNERS | 01/13/2005 | 02/15/2017 | 4,014 | | | | | | | 4,014 | 4,014 | | | | |
| 000000-00-0 | NB CROSSROADS FUND XVII | Dallas | TX | Neuberger Berman LLC | 06/27/2005 | 03/31/2017 | 244,532 | | | | | | | 244,532 | 244,532 | | | | |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | 12/22/2011 | 02/10/2017 | 962,081 | | | | | | | 962,081 | 962,081 | | | | |
| 000000-00-0 | OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP | New York | NY | DIRECT | 03/03/2014 | 03/27/2017 | 31,320,223 | 3,773,901 | | | | 3,773,901 | | 35,094,124 | 36,500,000 | | 1,405,876 | 1,405,876 | |
| 000000-00-0 | ONCAP III | Toronto | CAN | ONCAP | 07/08/2011 | 03/03/2017 | 2,568,226 | | | | | | | 2,568,226 | 2,122,670 | (445,556) | | (445,556) | |
| 000000-00-0 | ORCHID ASIA V | Central | HKG | ORCHID ASIA GROUP MANAGEMENT | 12/22/2011 | 03/31/2017 | 341,811 | | | | | | | 341,811 | 341,811 | | | | |
| 000000-00-0 | PARTNERS GROUP CLIENT ACCESS 15,LP INC | ST PETER PORT | GGY | PARTNERS GROUP | 01/26/2015 | 02/10/2017 | 15,963 | | | | | | | 15,963 | 15,963 | | | | |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP | St Peter Port | GGY | Partners Group | 06/27/2006 | 03/22/2017 | 790,728 | | | | | | | 790,728 | 465,352 | (325,376) | | (325,376) | |
| 000000-00-0 | PLATINUM EQUITY CAPITAL PARTNERS IV LP | BEVERLY HILLS | CA | PLATINUM EQUITY PARTNERS | 11/28/2016 | 03/31/2017 | 1,580,697 | | | | | | | 1,580,697 | 1,580,697 | | | | |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | PROVIDENCE EQUITY PARTNERS | 09/30/2008 | 01/12/2017 | 20,631 | | | | | | | 20,631 | 20,631 | | | | |
| 744646-10-2 | PRUDENTIAL CAPITAL PARTNERS IV, LP | Chicago | IL | PRUDENTIAL CAPITAL GROUP | 12/20/2012 | 03/03/2017 | 971,871 | | | | | | | 971,871 | 971,871 | | | | |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | New York | NY | Sentinel Partners | 12/28/2011 | 03/16/2017 | 312,401 | | | | | | | 312,401 | 312,401 | | | | |
| 000000-00-0 | SHOREVIEW CAPITAL PARTNERS III, L.P. | MINNEAPOLIS | MN | ShoreView Capital III | 05/29/2014 | 01/11/2017 | 10,443 | | | | | | | 10,443 | 10,443 | | | | |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | 10/22/2007 | 03/30/2017 | 1,078,453 | | | | | | | 1,078,453 | 1,078,453 | | | | |
| 000000-00-0 | SILVER LAKE PARTNERS IV, LP | MENLO PARK | CA | SILVER LAKE PARTNERS | 10/22/2013 | 02/28/2017 | 1,197,638 | | | | | | | 1,197,638 | 1,197,638 | | | | |
| 000000-00-0 | SK CAPITAL PARTNERS IV LP | NEW YORK | NY | SK CAPITAL PARTNERS | 02/16/2015 | 02/16/2017 | 170,913 | | | | | | | 170,913 | 170,913 | | | | |
| 000000-00-0 | THOMA BRAVO XII | CHICAGO | IL | THOMA BRAVO PARTNERS | 05/31/2016 | 02/23/2017 | 269,929 | | | | | | | 269,929 | 269,929 | | | | |
| 000000-00-0 | TPG V | Fort Worth | TX | TPG Capital | 06/27/2006 | 03/31/2017 | 396,004 | | | | | | | 396,004 | 396,004 | | | | |
| 000000-00-0 | TRIDENT V | Greenwich | CT | Stone Point Capital | 12/20/2010 | 02/21/2017 | 643,355 | | | | | | | 643,355 | 643,355 | | | | |
| 000000-00-0 | TRIDENT VI LP | GREENWICH | CT | STONE POINT CAPITAL | 09/12/2014 | 02/23/2017 | 224,657 | | | | | | | 224,657 | 224,657 | | | | |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS V EUROPE | ST PETER PORT | GGY | TRILANTIC CAPITAL PARTNERS EUROPE | 02/13/2015 | 03/30/2017 | 37,428 | | | | | | | 37,428 | 36,499 | (929) | | (929) | |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS V LP | New York | NY | TRILANTIC CAPITAL PARTNERS | 05/01/2013 | 03/29/2017 | 757,278 | | | | | | | 757,278 | 757,278 | | | | |
| 000000-00-0 | VICTORIA SOUTH AMERICAN PARTNERS II LP | Buenos Aires | ARG | VICTORIA CAPITAL PARTNERS | 03/28/2012 | 03/28/2017 | 23,693 | | | | | | | 23,693 | 23,693 | | | | |

# 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 | WARBURG PINCUS PRIVATE EQUITY IX, LP | New York | NY | Warburg Pincus | 07/26/2005 | 03/01/2017 | 164,882 | | | | | | | 164,882 | 164,882 | | | | |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND III, LP | Wayzata | MN | Wayzata Partners | 05/24/2013 | 03/01/2017 | 281,300 | | | | | | | 281,300 | 281,300 | | | | |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | Wayzata | MN | Wayzata Partners | 02/17/2006 | 01/13/2017 | 61,575 | | | | | | | 61,575 | 61,575 | | | | |
| 000000-00-0 | WCAS XI | New York | NY | WELSH CARSON ANDERSON & STOWE | 02/13/2009 | 03/08/2017 | 685,733 | | | | | | | 685,733 | 685,733 | | | | |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 104,192,653 | 3,800,480 | | | | 3,800,480 | | 108,145,026 | 106,227,659 | (3,357,408) | 1,440,042 | (1,917,367) | |
| 000000-00-0 | GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP | NEW YORK | NY | GROSVENOR CAPITAL MANAGEMENT | 11/14/2013 | 02/22/2017 | 1,322,934 | | | | | | | 1,322,934 | 1,322,934 | | | | |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 1,322,934 | | | | | | | 1,322,934 | 1,322,934 | | | | |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS V, LP | Boston | MA | BEACON CAPITAL PARTNERS | 09/30/2008 | 03/29/2017 | 959,216 | | | | | | | 959,216 | 959,216 | | | | |
| 000000-00-0 | BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP | NEW YORK | NY | BLACKSTONE GROUP | 12/17/2015 | 03/29/2017 | 667,760 | | | | | | | 667,760 | 667,760 | | | | |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | 03/31/2009 | 03/22/2017 | 235,306 | | | | | | | 235,306 | 81,235 | (154,071) | | (154,071) | |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | New York | NY | Blackstone Group | 09/30/2008 | 03/22/2017 | 2,996,985 | | | | | | | 2,996,985 | 2,996,985 | | | | |
| 000000-00-0 | CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF | Luxembourg | LUX | CB Richard Ellis | 07/15/2011 | 03/30/2017 | 20,986 | | | | | | | 20,986 | 20,986 | | | | |
| 000000-00-0 | DEASIL LAND PARTNERS, LLC | LOS ANGELES | CA | TRUAMERICA MULTIFAMILY | 01/14/2015 | 03/27/2017 | 1,037,956 | | | | | | | 1,037,956 | 1,037,956 | | | | |
| 000000-00-0 | DERMODY PROPERTIES INDUSTRIAL FUND LP | RENO | NV | DERMODY PARTNERS | 07/13/2016 | 02/08/2017 | 1,772,500 | | | | | | | 1,772,500 | 1,772,500 | | | | |
| 000000-00-0 | HIGH STREET REAL ESTATE FUND V LP | BOSTON | MA | HIGH STREET REALTY COMPANY LLC | 03/31/2017 | 03/31/2017 | | | | | | | | 401,627 | 401,627 | | | | |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | Simsbury | CT | LANDMARK PARTNERS | 07/27/2005 | 03/30/2017 | 216,036 | | | | | | | 216,036 | 216,036 | | | | |
| 000000-00-0 | LANDMARK REAL ESTATE PARTNERS FUND VI | Simsbury | CT | LANDMARK PARTNERS | 12/22/2011 | 03/30/2017 | 2,965,478 | | | | | | | 2,965,478 | 2,965,478 | | | | |
| 000000-00-0 | LONE STAR FUND VII | Dallas | TX | Lone Star Funds | 12/22/2011 | 03/27/2017 | 1,184,212 | | | | | | | 1,184,212 | 1,184,212 | | | | |
| 000000-00-0 | LONE STAR REAL ESTATE FUND III LP | DALLAS | TX | LONE STAR FUNDS | 05/20/2014 | 03/29/2017 | 220,366 | | | | | | | 220,366 | 220,366 | | | | |
| 000000-00-0 | MERCURY LAND PARTNERS, LLC | LOS ANGELES | CA | TRUAMERICA MULTIFAMILY | 09/03/2015 | 01/31/2017 | 153,420 | | | | | | | 153,420 | 153,420 | | | | |
| 000000-00-0 | ML-AI VENTURE 2, LLC | MORRISTOWN | NJ | METLIFE INVESTMENT MANAGEMENT. LLC | 10/07/2014 | 02/02/2017 | 225,000 | | | | | | | 225,000 | 225,000 | | | | |
| 000000-00-0 | O'CONNOR NORTH AMERICAN PROPERTIES LP | New York | NY | O'Connor Group | 09/30/2008 | 03/29/2017 | 875,178 | | | | | | | 875,178 | 875,178 | | | | |
| 000000-00-0 | PROSPERITAS REAL ESTATE PARTNERS III | Sao Paulo | BRA | PROSPERITAS INVESTIMENTOS S.A. | 12/22/2011 | 02/01/2017 | 3,392 | | | | | | | 3,392 | 3,392 | | | | |
| 000000-00-0 | RED FORT INDIA REAL ESTATE FUND II | New Delhi | IND | RED FORT CAPITAL ADVISORS | 10/04/2011 | 03/30/2017 | 188,320 | | | | | | | 188,320 | 188,320 | | | | |
| 000000-00-0 | ROCKWOOD CAPITAL REAL ESTATE PARTNERS V | White Plains | NY | Rockwood Capital | 09/30/2008 | 02/24/2017 | 170,294 | | | | | | | 170,294 | 170,294 | | | | |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 13,892,405 | | | | | | | 14,294,032 | 14,139,961 | (154,071) | | (154,071) | |
| 000000-00-0 | CBRE GIP US FEEDER VEHICLE ALLINV A LP | LONDON | GBR | CBRE Global Investors | 03/22/2016 | 01/13/2017 | 484,572 | | | | | | | 484,572 | 484,572 | | | | |
| 000000-00-0 | CBRE GIP US FEEDER VEHICLE ALLINV B LP | LONDON | GBR | CBRE Global Investors | 03/22/2016 | 01/13/2017 | 484,572 | | | | | | | 484,572 | 484,572 | | | | |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 969,145 | | | | | | | 969,145 | 969,145 | | | | |
| 401378-AC-8 | GUARDIAN LIFE INSURANCE COMPANY ABS | NEW YORK | NY | JEFFERIES & COMPANY, INC. | 01/17/2017 | 03/03/2017 | | | 18 | | | 18 | | 4,209,002 | 4,182,935 | | (26,067) | (26,067) | 12,519 |
| 2399999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 18 | | | 18 | | 4,209,002 | 4,182,935 | | (26,067) | (26,067) | 12,519 |
| 000000-00-0 | RELATED CORPORATE PARTNERS VIII | Dover | DE | RELATED CORPORATE PARTNERS | 07/01/1998 | 02/28/2017 | | | | | | | | | | | | | 967,324 |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | | | | | | | | | | | 967,324 |
| 000000-00-0 | PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP | St Peter Port | GGY | Partners Group | 07/15/2011 | 01/25/2017 | 1,412,772 | | | | | | | 1,412,772 | 1,412,772 | | | | |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | 1,412,772 | | | | | | | 1,412,772 | 1,412,772 | | | | |
| 4499999. Total - Unaffiliated | | | | | | | 121,296,437 | 3,800,480 | 18 | | | 3,800,498 | | 129,859,439 | 127,504,748 | (3,768,666) | 1,413,975 | (2,354,691) | 979,843 |
| 4599999. Total - Affiliated | | | | | | | 2,292,078 | | | | | | | 2,292,078 | 2,292,078 | | | | |
| 4699999 - Totals | | | | | | | 123,588,515 | 3,800,480 | 18 | | | 3,800,498 | | 132,151,517 | 129,796,826 | (3,768,666) | 1,413,975 | (2,354,691) | 979,843 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 912810-RU-4 | TREASURY BOND | | 02/09/2017 | Various | | 128,496,797 | 132,000,000 | 700,722 | 1 |
| 912810-RV-2 | TREASURY BOND | | 03/22/2017 | Various | | 213,929,362 | 217,361,300 | 432,387 | 1 |
| 912828-U2-4 | TREASURY NOTE | | 01/19/2017 | BANK OF AMERICA/MERRILL LYNCH | | 124,718,750 | 130,000,000 | 502,762 | 1 |
| 912828-U8-1 | TREASURY NOTE | | 01/04/2017 | GOLDMAN, SACHS & CO. | | 75,222,656 | 75,000,000 | 20,718 | 1 |
| 912828-U9-9 | TREASURY NOTE | | 01/04/2017 | CITIGROUP GLOBAL MARKETS | | 50,021,484 | 50,000,000 | 8,633 | 1 |
| 912828-W2-2 | TREASURY NOTE | | 02/27/2017 | CITIGROUP GLOBAL MARKETS | | 237,978,281 | 238,500,000 | 117,768 | 1 |
| 912828-W3-0 | TREASURY NOTE | | 03/30/2017 | CITIGROUP GLOBAL MARKETS | | 99,750,000 | 100,000,000 | 91,712 | 1 |
| 912828-W4-8 | TREASURY NOTE | | 02/24/2017 | MORGAN STANLEY | | 64,510,078 | 64,500,000 | | 1 |
| 912828-W5-5 | TREASURY NOTE | | 03/08/2017 | Various | | 326,019,063 | 327,500,000 | 71,306 | 1 |
| 912828-W6-3 | TREASURY NOTE | | 03/31/2017 | Various | | 375,971,004 | 374,900,000 | 260,459 | 1 |
| 912828-W8-9 | TREASURY NOTE | | 03/31/2017 | Various | | 226,210,742 | 226,800,000 | 26,895 | 1 |
| 912828-W9-7 | TREASURY NOTE | | 03/31/2017 | Various | | 149,911,249 | 150,005,000 | | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 2,072,739,467 | 2,086,566,300 | 2,233,362 | XXX |
| 13063C-5Q-9 | CALIFORNIA ST FOR PREVIOUS ISS | | 03/08/2017 | CITIGROUP GLOBAL MARKETS | | 4,058,180 | 3,500,000 | | 1FE |
| 13063C-5R-7 | CALIFORNIA ST FOR PREVIOUS ISS | | 03/08/2017 | CITIGROUP GLOBAL MARKETS | | 5,851,750 | 5,000,000 | | 1FE |
| 13063C-5U-0 | CALIFORNIA ST FOR PREVIOUS ISS | | 03/08/2017 | CITIGROUP GLOBAL MARKETS | | 5,918,900 | 5,000,000 | | 1FE |
| 70914P-G6-3 | PENNSYLVANIA ST | | 01/13/2017 | MORGAN STANLEY | | 2,242,800 | 2,000,000 | 1,111 | 1FE |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 18,071,630 | 15,500,000 | 1,111 | XXX |
| 005482-2T-0 | ADAMS & ARAPAHOE CNTYS COLO JT | | 01/11/2017 | RBC DOMINION SECURITIES | | 1,238,050 | 1,100,000 | | 1FE |
| 005482-2U-7 | ADAMS & ARAPAHOE CNTYS COLO JT | | 01/11/2017 | RBC DOMINION SECURITIES | | 1,345,937 | 1,150,000 | | 1FE |
| 005482-2V-5 | ADAMS & ARAPAHOE CNTYS COLO JT | | 01/11/2017 | RBC DOMINION SECURITIES | | 1,383,065 | 1,165,000 | | 1FE |
| 005482-2W-3 | ADAMS & ARAPAHOE CNTYS COLO JT | | 01/11/2017 | RBC DOMINION SECURITIES | | 1,202,820 | 1,000,000 | | 1FE |
| 005482-3H-5 | ADAMS & ARAPAHOE CNTYS COLO JT | | 01/11/2017 | RBC DOMINION SECURITIES | | 1,147,970 | 1,000,000 | | 1FE |
| 005482-3N-2 | ADAMS & ARAPAHOE CNTYS COLO JT | | 01/11/2017 | RBC DOMINION SECURITIES | | 1,125,500 | 1,000,000 | | 1FE |
| 005626-RJ-7 | ADAMS CNTY COLO SCH DIST NO 00 | | 01/27/2017 | RBC DOMINION SECURITIES | | 680,469 | 625,000 | | 1FE |
| 005626-RK-4 | ADAMS CNTY COLO SCH DIST NO 00 | | 01/27/2017 | RBC DOMINION SECURITIES | | 1,099,960 | 1,000,000 | | 1FE |
| 005626-RL-2 | ADAMS CNTY COLO SCH DIST NO 00 | | 01/27/2017 | RBC DOMINION SECURITIES | | 443,440 | 400,000 | | 1FE |
| 005626-RM-0 | ADAMS CNTY COLO SCH DIST NO 00 | | 01/27/2017 | RBC DOMINION SECURITIES | | 389,169 | 350,000 | | 1FE |
| 054375-SZ-4 | AVONDALE MICH SCH DIST | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 679,128 | 600,000 | | 1FE |
| 054375-TA-8 | AVONDALE MICH SCH DIST | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 796,131 | 700,000 | | 1FE |
| 190684-PH-7 | COATESVILLE PA AREA SCH DIST | | 03/01/2017 | RBC DOMINION SECURITIES | | 240,802 | 225,000 | | 1FE |
| 190684-PJ-3 | COATESVILLE PA AREA SCH DIST | | 03/01/2017 | RBC DOMINION SECURITIES | | 1,121,770 | 1,000,000 | | 1FE |
| 190684-PK-0 | COATESVILLE PA AREA SCH DIST | | 03/01/2017 | RBC DOMINION SECURITIES | | 993,440 | 875,000 | | 1FE |
| 190684-PL-8 | COATESVILLE PA AREA SCH DIST | | 03/01/2017 | RBC DOMINION SECURITIES | | 1,142,470 | 1,000,000 | | 1FE |
| 190684-PM-6 | COATESVILLE PA AREA SCH DIST | | 03/01/2017 | RBC DOMINION SECURITIES | | 1,147,080 | 1,000,000 | | 1FE |
| 190684-PN-4 | COATESVILLE PA AREA SCH DIST | | 03/09/2017 | Various | | 1,263,054 | 1,100,000 | | 1FE |
| 191800-HQ-7 | COCONINO & YAVAPAI CNTYS ARIZ | | 02/01/2017 | STIFEL CAPITAL MARKETS | | 539,895 | 500,000 | | 1FE |
| 191800-HR-5 | COCONINO & YAVAPAI CNTYS ARIZ | | 02/01/2017 | STIFEL CAPITAL MARKETS | | 382,879 | 350,000 | | 1FE |
| 228485-KB-3 | CROWN POINT IND MULTI-SCH BLDG | | 03/22/2017 | BAUM, GEORGE K. & COMPANY | | 561,143 | 530,000 | | 1FE |
| 228485-KF-4 | CROWN POINT IND MULTI-SCH BLDG | | 03/22/2017 | BAUM, GEORGE K. & COMPANY | | 1,538,106 | 1,360,000 | | 1FE |
| 228485-KG-2 | CROWN POINT IND MULTI-SCH BLDG | | 03/22/2017 | BAUM, GEORGE K. & COMPANY | | 1,136,490 | 1,000,000 | | 1FE |
| 228485-KK-3 | CROWN POINT IND MULTI-SCH BLDG | | 03/22/2017 | BAUM, GEORGE K. & COMPANY | | 1,275,197 | 1,100,000 | | 1FE |
| 234839-NM-6 | DALLAS CNTY TEX UTIL & RECLAMA | | 02/10/2017 | D.A. DAVIDSON & CO. | | 1,587,576 | 1,450,000 | | 1FE |
| 249174-VB-6 | DENVER COLO CITY & CNTY SCH DI | | 01/19/2017 | RBC DOMINION SECURITIES | | 9,076,365 | 7,575,000 | | 1FE |
| 249174-VC-4 | DENVER COLO CITY & CNTY SCH DI | | 01/19/2017 | RBC DOMINION SECURITIES | | 12,936,150 | 10,680,000 | | 1FE |
| 283461-E6-4 | EL PASO CNTY COLO SCH DIST NO | | 01/13/2017 | RBC DOMINION SECURITIES | | 546,280 | 500,000 | | 1FE |
| 283461-E7-2 | EL PASO CNTY COLO SCH DIST NO | | 01/13/2017 | RBC DOMINION SECURITIES | | 1,106,510 | 1,000,000 | | 1FE |
| 283461-E8-0 | EL PASO CNTY COLO SCH DIST NO | | 01/13/2017 | RBC DOMINION SECURITIES | | 1,471,863 | 1,250,000 | | 1FE |
| 283461-E9-8 | EL PASO CNTY COLO SCH DIST NO | | 01/13/2017 | RBC DOMINION SECURITIES | | 1,045,678 | 875,000 | | 1FE |
| 283461-F2-2 | EL PASO CNTY COLO SCH DIST NO | | 01/13/2017 | RBC DOMINION SECURITIES | | 2,460,417 | 2,035,000 | | 1FE |
| 416489-TS-1 | HARTFORD CNTY CONN MET DIST | | 01/05/2017 | MORGAN STANLEY | | 5,118,132 | 4,720,000 | 25,567 | 1FE |
| 421722-S7-5 | HAZELWOOD MO SCH DIST FORMERLY | | 03/08/2017 | STIFEL CAPITAL MARKETS | | 2,296,140 | 2,100,000 | | 1FE |
| 45528U-VV-0 | INDIANAPOLIS IND LOC PUB IMPT | | 01/27/2017 | BANK OF AMERICA/MERRILL LYNCH | | 1,103,860 | 1,000,000 | | 1FE |
| 45528U-VW-8 | INDIANAPOLIS IND LOC PUB IMPT | | 01/27/2017 | BANK OF AMERICA/MERRILL LYNCH | | 1,694,715 | 1,500,000 | | 1FE |
| 45528U-VX-6 | INDIANAPOLIS IND LOC PUB IMPT | | 01/27/2017 | BANK OF AMERICA/MERRILL LYNCH | | 586,250 | 510,000 | | 1FE |
| 566880-VX-5 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/22/2017 | RBC DOMINION SECURITIES | | 1,110,460 | 1,000,000 | | 1FE |
| 566880-VY-3 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/22/2017 | RBC DOMINION SECURITIES | | 635,695 | 560,000 | | 1FE |
| 566880-WA-4 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/22/2017 | RBC DOMINION SECURITIES | | 233,600 | 200,000 | | 1FE |
| 566897-VU-5 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/08/2017 | RBC DOMINION SECURITIES | | 6,631,216 | 5,950,000 | | 1FE |
| 566897-VV-3 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/08/2017 | RBC DOMINION SECURITIES | | 2,699,098 | 2,370,000 | | 1FE |
| 566897-VX-9 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/08/2017 | RBC DOMINION SECURITIES | | 1,169,770 | 1,000,000 | | 1FE |
| 566897-VY-7 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/08/2017 | RBC DOMINION SECURITIES | | 885,675 | 750,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 567235-JE-7 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/10/2017 | STIFEL CAPITAL MARKETS | | 781,192 | 745,000 | | 1FE |
| 567235-JF-4 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/10/2017 | STIFEL CAPITAL MARKETS | | 1,243,150 | 1,150,000 | | 1FE |
| 567235-JG-2 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/10/2017 | STIFEL CAPITAL MARKETS | | 1,670,520 | 1,505,000 | | 1FE |
| 567235-JH-0 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/10/2017 | STIFEL CAPITAL MARKETS | | 645,896 | 570,000 | | 1FE |
| 567235-JJ-6 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/10/2017 | STIFEL CAPITAL MARKETS | | 677,963 | 590,000 | | 1FE |
| 567235-JK-3 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/10/2017 | STIFEL CAPITAL MARKETS | | 684,713 | 590,000 | | 1FE |
| 567426-PT-2 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/23/2017 | RBC DOMINION SECURITIES | | 1,132,980 | 1,000,000 | | 1FE |
| 567426-PU-9 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/23/2017 | RBC DOMINION SECURITIES | | 1,702,814 | 1,480,000 | | 1FE |
| 567426-PV-7 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/23/2017 | RBC DOMINION SECURITIES | | 1,391,972 | 1,195,000 | | 1FE |
| 567426-PW-5 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/23/2017 | RBC DOMINION SECURITIES | | 1,176,810 | 1,000,000 | | 1FE |
| 567505-NE-8 | MARICOPA CNTY ARIZ UN HIGH SCH | | 02/08/2017 | RBC DOMINION SECURITIES | | 462,018 | 425,000 | | 1FE |
| 567438-TL-0 | MARICOPA CNTY ARIZ UNI SCH DIS | | 03/03/2017 | RBC DOMINION SECURITIES | | 1,116,760 | 1,000,000 | | 1FE |
| 567438-TM-8 | MARICOPA CNTY ARIZ UNI SCH DIS | | 03/03/2017 | RBC DOMINION SECURITIES | | 1,712,010 | 1,500,000 | | 1FE |
| 567438-TN-6 | MARICOPA CNTY ARIZ UNI SCH DIS | | 03/03/2017 | RBC DOMINION SECURITIES | | 1,940,672 | 1,675,000 | | 1FE |
| 567438-TP-1 | MARICOPA CNTY ARIZ UNI SCH DIS | | 03/03/2017 | RBC DOMINION SECURITIES | | 1,171,980 | 1,000,000 | | 1FE |
| 567438-TQ-9 | MARICOPA CNTY ARIZ UNI SCH DIS | | 03/03/2017 | RBC DOMINION SECURITIES | | 613,406 | 515,000 | | 1FE |
| 607114-2B-0 | MOBILE ALA | | 01/26/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,341,013 | 1,250,000 | | 1FE |
| 607114-2C-8 | MOBILE ALA | | 01/26/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,949,956 | 1,770,000 | | 1FE |
| 608117-DP-9 | MOHAVE CNTY ARIZ UN HIGH SCH D | | 03/30/2017 | STIFEL CAPITAL MARKETS | | 158,919 | 150,000 | | 1FE |
| 608117-DQ-7 | MOHAVE CNTY ARIZ UN HIGH SCH D | | 03/30/2017 | STIFEL CAPITAL MARKETS | | 296,596 | 275,000 | | 1FE |
| 608117-DR-5 | MOHAVE CNTY ARIZ UN HIGH SCH D | | 03/30/2017 | STIFEL CAPITAL MARKETS | | 283,753 | 250,000 | | 1FE |
| 608117-DS-3 | MOHAVE CNTY ARIZ UN HIGH SCH D | | 03/30/2017 | STIFEL CAPITAL MARKETS | | 288,175 | 250,000 | | 1FE |
| 608117-DU-8 | MOHAVE CNTY ARIZ UN HIGH SCH D | | 03/30/2017 | STIFEL CAPITAL MARKETS | | 265,667 | 225,000 | | 1FE |
| 608117-DV-6 | MOHAVE CNTY ARIZ UN HIGH SCH D | | 03/30/2017 | STIFEL CAPITAL MARKETS | | 356,118 | 300,000 | | 1FE |
| 625482-GN-8 | MULTNOMAH-CLACKAMAS CNTYS ORE | | 02/15/2017 | PIPER JAFFRAY INC. | | 2,412,509 | 2,080,000 | | 1FE |
| 625482-HE-7 | MULTNOMAH-CLACKAMAS CNTYS ORE | | 02/15/2017 | PIPER JAFFRAY INC. | | 6,041,299 | 5,140,000 | | 1FE |
| 627474-EM-7 | MUSCOGEE CNTY GA SCH DIST | | 03/28/2017 | CITIGROUP GLOBAL MARKETS | | 3,990,394 | 3,770,000 | | 1FE |
| 627474-EN-5 | MUSCOGEE CNTY GA SCH DIST | | 03/28/2017 | CITIGROUP GLOBAL MARKETS | | 5,867,070 | 5,500,000 | | 1FE |
| 642713-7A-3 | NEW BRITAIN CONN | | 02/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 213,782 | 200,000 | | 1FE |
| 642713-7B-1 | NEW BRITAIN CONN | | 02/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 273,645 | 250,000 | | 1FE |
| 642713-7C-9 | NEW BRITAIN CONN | | 02/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 385,299 | 345,000 | | 1FE |
| 642713-7D-7 | NEW BRITAIN CONN | | 02/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 317,352 | 280,000 | | 1FE |
| 642714-AA-7 | NEW BRITAIN CONN | | 03/09/2017 | PRE-REFUNDING | | 112,666 | 100,000 | 111 | 1FE |
| 642714-AB-5 | NEW BRITAIN CONN | | 03/09/2017 | PRE-REFUNDING | | 1,306,928 | 1,160,000 | 1,289 | 2FE |
| 670029-US-4 | NOVI MICH CMNTY SCH DIST | | 01/26/2017 | STIFEL CAPITAL MARKETS | | 1,610,055 | 1,495,000 | | 1FE |
| 670029-UT-2 | NOVI MICH CMNTY SCH DIST | | 01/26/2017 | STIFEL CAPITAL MARKETS | | 1,571,846 | 1,425,000 | | 1FE |
| 670029-UU-9 | NOVI MICH CMNTY SCH DIST | | 01/26/2017 | STIFEL CAPITAL MARKETS | | 1,658,977 | 1,475,000 | | 1FE |
| 670029-UV-7 | NOVI MICH CMNTY SCH DIST | | 01/26/2017 | STIFEL CAPITAL MARKETS | | 1,112,836 | 975,000 | | 1FE |
| 672006-DF-7 | OAKDALE CALIF JT UNI SCH DIST | | 03/30/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 554,535 | 500,000 | | 1FE |
| 672006-DG-5 | OAKDALE CALIF JT UNI SCH DIST | | 03/30/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 446,732 | 400,000 | | 1FE |
| 672006-DH-3 | OAKDALE CALIF JT UNI SCH DIST | | 03/30/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 561,375 | 500,000 | | 1FE |
| 672006-DJ-9 | OAKDALE CALIF JT UNI SCH DIST | | 03/30/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 563,085 | 500,000 | | 1FE |
| 717813-TP-4 | PHILADELPHIA PA | | 02/15/2017 | PRE-REFUNDING | | 4,271,226 | 4,215,000 | 8,196 | 1FE |
| 717813-TR-0 | PHILADELPHIA PA | | 02/15/2017 | PRE-REFUNDING | | 12,909,944 | 12,740,000 | 24,772 | 1FE |
| 721832-KT-9 | PIMA CNTY ARIZ UNI SCH DIST NO | | 03/09/2017 | STIFEL CAPITAL MARKETS | | 1,556,019 | 1,370,000 | | 1FE |
| 721832-KU-6 | PIMA CNTY ARIZ UNI SCH DIST NO | | 03/09/2017 | STIFEL CAPITAL MARKETS | | 2,834,683 | 2,460,000 | | 1FE |
| 721832-KV-4 | PIMA CNTY ARIZ UNI SCH DIST NO | | 03/09/2017 | STIFEL CAPITAL MARKETS | | 2,328,660 | 2,000,000 | | 1FE |
| 722086-FK-6 | PINAL CNTY ARIZ SCH DIST NO 00 | | 03/24/2017 | STIFEL CAPITAL MARKETS | | 189,156 | 175,000 | | 1FE |
| 722086-FL-4 | PINAL CNTY ARIZ SCH DIST NO 00 | | 03/24/2017 | STIFEL CAPITAL MARKETS | | 304,950 | 275,000 | | 1FE |
| 722086-FM-2 | PINAL CNTY ARIZ SCH DIST NO 00 | | 03/24/2017 | STIFEL CAPITAL MARKETS | | 367,773 | 325,000 | | 1FE |
| 722086-FP-5 | PINAL CNTY ARIZ SCH DIST NO 00 | | 03/24/2017 | STIFEL CAPITAL MARKETS | | 465,768 | 400,000 | | 1FE |
| 722086-FQ-3 | PINAL CNTY ARIZ SCH DIST NO 00 | | 03/24/2017 | STIFEL CAPITAL MARKETS | | 264,535 | 225,000 | | 1FE |
| 722086-FR-1 | PINAL CNTY ARIZ SCH DIST NO 00 | | 03/24/2017 | STIFEL CAPITAL MARKETS | | 295,353 | 250,000 | | 1FE |
| 722086-FS-9 | PINAL CNTY ARIZ SCH DIST NO 00 | | 03/24/2017 | STIFEL CAPITAL MARKETS | | 177,045 | 150,000 | | 1FE |
| 758508-SD-8 | REETHS-PUFFER MICH SCHS | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 1,595,083 | 1,485,000 | | 1FE |
| 758508-SE-6 | REETHS-PUFFER MICH SCHS | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 1,598,870 | 1,455,000 | | 1FE |
| 758508-SF-3 | REETHS-PUFFER MICH SCHS | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 800,249 | 715,000 | | 1FE |
| 758508-SG-1 | REETHS-PUFFER MICH SCHS | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 1,910,015 | 1,685,000 | | 1FE |
| 758508-SH-9 | REETHS-PUFFER MICH SCHS | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 3,056,455 | 2,675,000 | | 1FE |
| 758508-SJ-5 | REETHS-PUFFER MICH SCHS | | 01/25/2017 | STIFEL CAPITAL MARKETS | | 3,181,982 | 2,770,000 | | 1FE |
| 901580-CK-4 | TWIN FALLS CNTY IDAHO SCH DIST | | 01/26/2017 | PIPER JAFFRAY INC. | | 108,661 | 100,000 | | 1FE |
| 901580-CL-2 | TWIN FALLS CNTY IDAHO SCH DIST | | 01/26/2017 | PIPER JAFFRAY INC. | | 968,818 | 880,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 901580-CM-0 | TWIN FALLS CNTY IDAHO SCH DIST | | 01/26/2017 | PIPER JAFFRAY INC. | | 832,898 | 750,000 | | 1FE |
| 901580-CN-8 | TWIN FALLS CNTY IDAHO SCH DIST | | 01/26/2017 | PIPER JAFFRAY INC. | | 882,413 | 750,000 | | 1FE |
| 901580-CP-3 | TWIN FALLS CNTY IDAHO SCH DIST | | 01/26/2017 | PIPER JAFFRAY INC. | | 1,188,080 | 1,000,000 | | 1FE |
| 938395-RW-2 | WASHINGTON & CLACKAMAS CNTYS O | | 03/09/2017 | PIPER JAFFRAY INC. | | 3,407,299 | 3,065,000 | | 1FE |
| 938395-RX-0 | WASHINGTON & CLACKAMAS CNTYS O | | 03/09/2017 | PIPER JAFFRAY INC. | | 6,762,351 | 5,740,000 | | 1FE |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 181,593,133 | 161,315,000 | 59,935 | XXX |
| 010604-BV-7 | ALABAMA ST PORT AUTH DOCKS FAC | | 02/24/2017 | CITIGROUP GLOBAL MARKETS | | 1,408,876 | 1,240,000 | | 1FE |
| 010604-BW-5 | ALABAMA ST PORT AUTH DOCKS FAC | | 02/24/2017 | CITIGROUP GLOBAL MARKETS | | 1,707,075 | 1,500,000 | | 1FE |
| 010604-BX-3 | ALABAMA ST PORT AUTH DOCKS FAC | | 02/24/2017 | CITIGROUP GLOBAL MARKETS | | 1,994,125 | 1,750,000 | | 1FE |
| 013493-GZ-8 | ALBUQUERQUE BERNALILLO CNTY WT | | 01/26/2017 | JPMORGAN CHASE & CO. | | 759,997 | 700,000 | | 1FE |
| 013493-HA-2 | ALBUQUERQUE BERNALILLO CNTY WT | | 01/26/2017 | JPMORGAN CHASE & CO. | | 1,264,050 | 1,135,000 | | 1FE |
| 013493-HB-0 | ALBUQUERQUE BERNALILLO CNTY WT | | 01/26/2017 | JPMORGAN CHASE & CO. | | 1,138,170 | 1,000,000 | | 1FE |
| 05922K-XZ-7 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 760,158 | 700,000 | | 1FE |
| 05922K-YA-1 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 1,113,980 | 1,000,000 | | 1FE |
| 05922K-YB-9 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 823,897 | 725,000 | | 1FE |
| 05922K-YC-7 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 633,963 | 550,000 | | 1FE |
| 05922K-YD-5 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 641,377 | 550,000 | | 1FE |
| 05922K-YW-3 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 542,970 | 500,000 | | 1FE |
| 05922K-YX-1 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 2,010,734 | 1,805,000 | | 1FE |
| 05922K-YY-9 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 681,846 | 600,000 | | 1FE |
| 05922K-YZ-6 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 864,495 | 750,000 | | 1FE |
| 05922K-ZA-0 | BALTIMORE MD PROJ REV | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | | 612,224 | 525,000 | | 1FE |
| 071808-JB-6 | BAXTER CNTY ARK HOSP REV | | 02/09/2017 | MORGAN STANLEY | | 447,678 | 420,000 | 9,508 | 2FE |
| 083422-CL-7 | BENTONVILLE ARK SALES & USE TA | | 03/15/2017 | STEPHENS, INC. | | 566,780 | 500,000 | | 1FE |
| 083422-CM-5 | BENTONVILLE ARK SALES & USE TA | | 03/15/2017 | STEPHENS, INC. | | 1,095,750 | 1,000,000 | | 1FE |
| 090132-AC-5 | BILLINGS MONT SWR SYS REV | | 01/27/2017 | PIPER JAFFRAY INC. | | 292,251 | 275,000 | | 1FE |
| 090132-AD-3 | BILLINGS MONT SWR SYS REV | | 01/27/2017 | PIPER JAFFRAY INC. | | 259,656 | 240,000 | | 1FE |
| 090132-AE-1 | BILLINGS MONT SWR SYS REV | | 01/27/2017 | PIPER JAFFRAY INC. | | 466,072 | 425,000 | | 1FE |
| 090132-AF-8 | BILLINGS MONT SWR SYS REV | | 01/27/2017 | PIPER JAFFRAY INC. | | 231,770 | 200,000 | | 1FE |
| 090132-AG-6 | BILLINGS MONT SWR SYS REV | | 01/27/2017 | PIPER JAFFRAY INC. | | 205,623 | 175,000 | | 1FE |
| 090132-AH-4 | BILLINGS MONT SWR SYS REV | | 01/27/2017 | PIPER JAFFRAY INC. | | 195,608 | 165,000 | | 1FE |
| 097464-B5-9 | BOISE ST UNIV IDAHO REVS FORME | | 01/13/2017 | BARCLAYS | | 394,025 | 355,000 | | 1FE |
| 097464-B6-7 | BOISE ST UNIV IDAHO REVS FORME | | 01/13/2017 | BARCLAYS | | 306,855 | 270,000 | | 1FE |
| 097464-B8-3 | BOISE ST UNIV IDAHO REVS FORME | | 01/13/2017 | BARCLAYS | | 470,956 | 400,000 | | 1FE |
| 097464-B9-1 | BOISE ST UNIV IDAHO REVS FORME | | 01/13/2017 | BARCLAYS | | 513,016 | 430,000 | | 1FE |
| 13032U-LP-1 | CALIFORNIA HEALTH FACS FING AU | | 03/15/2017 | CITIGROUP GLOBAL MARKETS | | 602,839 | 550,000 | | 1FE |
| 13032U-LQ-9 | CALIFORNIA HEALTH FACS FING AU | | 03/15/2017 | CITIGROUP GLOBAL MARKETS | | 895,304 | 800,000 | | 1FE |
| 13032U-LR-7 | CALIFORNIA HEALTH FACS FING AU | | 03/15/2017 | CITIGROUP GLOBAL MARKETS | | 568,855 | 500,000 | | 1FE |
| 167593-RN-4 | CHICAGO ILL O HARE INTL ARPT R | | 01/03/2017 | PIPER JAFFRAY INC. | | 654,186 | 600,000 | 417 | 1FE |
| 18085P-QX-5 | CLARK CNTY NEV ARPT REV | | 03/22/2017 | JPMORGAN CHASE & CO. | | 5,673,052 | 5,045,000 | | 1FE |
| 18085P-QY-3 | CLARK CNTY NEV ARPT REV | | 03/22/2017 | JPMORGAN CHASE & CO. | | 2,850,250 | 2,500,000 | | 1FE |
| 181006-GV-3 | CLARK CNTY NEV PASSENGER FAC C | | 03/24/2017 | MORGAN STANLEY | | 2,959,165 | 2,745,000 | | 1FE |
| 181006-GW-1 | CLARK CNTY NEV PASSENGER FAC C | | 03/24/2017 | MORGAN STANLEY | | 2,031,544 | 1,840,000 | | 1FE |
| 181006-GX-9 | CLARK CNTY NEV PASSENGER FAC C | | 03/24/2017 | MORGAN STANLEY | | 2,817,675 | 2,500,000 | | 1FE |
| 181006-GY-7 | CLARK CNTY NEV PASSENGER FAC C | | 03/24/2017 | MORGAN STANLEY | | 2,573,550 | 2,250,000 | | 1FE |
| 181006-GZ-4 | CLARK CNTY NEV PASSENGER FAC C | | 03/24/2017 | MORGAN STANLEY | | 4,134,952 | 3,575,000 | | 1FE |
| 181006-HA-8 | CLARK CNTY NEV PASSENGER FAC C | | 03/24/2017 | MORGAN STANLEY | | 1,459,625 | 1,250,000 | | 1FE |
| 246387-RZ-9 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 312,516 | 300,000 | | 1FE |
| 246387-SA-3 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 345,784 | 325,000 | | 1Z |
| 246387-SB-1 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 446,004 | 400,000 | | 1FE |
| 246387-SC-9 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 742,927 | 655,000 | | 1FE |
| 246387-SD-7 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 752,300 | 655,000 | | 1FE |
| 246387-SE-5 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 854,049 | 740,000 | | 1FE |
| 246387-SF-2 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 903,802 | 780,000 | | 1FE |
| 246387-SG-0 | DELAWARE ST ECONOMIC DEV AUTH | | 03/03/2017 | WELLS FARGO | | 1,162,780 | 1,000,000 | | 1FE |
| 30422W-CS-3 | FAIRFIELD CALIF WTR REV | | 03/23/2017 | STIFEL CAPITAL MARKETS | | 2,154,900 | 2,000,000 | | 1FE |
| 3135G0-S3-8 | FANNIE MAE | | 01/05/2017 | CITIGROUP GLOBAL MARKETS | | 24,955,250 | 25,000,000 | | 1FE |
| 3137EA-EE-5 | FHLMC | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | | 4,994,600 | 5,000,000 | | 1FE |
| 34637Q-AC-6 | FORMER INGLEWOOD CALIF REDEV A | | 03/28/2017 | STERN BROTHERS | | 203,763 | 185,000 | | 1FE |
| 34637Q-AD-4 | FORMER INGLEWOOD CALIF REDEV A | | 03/24/2017 | STERN BROTHERS | | 449,224 | 400,000 | | 1FE |
| 34637Q-AE-2 | FORMER INGLEWOOD CALIF REDEV A | | 03/24/2017 | STERN BROTHERS | | 398,738 | 350,000 | | 1FE |
| 34637Q-AG-7 | FORMER INGLEWOOD CALIF REDEV A | | 03/24/2017 | STERN BROTHERS | | 1,732,695 | 1,500,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 451152-T7-7 | IDAHO BD BK AUTH REV | | 03/02/2017 | PIPER JAFFRAY INC. | | 802,140 | 750,000 | | 1FE |
| 451152-U3-4 | IDAHO BD BK AUTH REV | | 03/02/2017 | PIPER JAFFRAY INC. | | 590,000 | 500,000 | | 1FE |
| 451152-U4-2 | IDAHO BD BK AUTH REV | | 03/02/2017 | PIPER JAFFRAY INC. | | 594,405 | 500,000 | | 1FE |
| 45204E-QV-3 | ILLINOIS FIN AUTH REV | | 01/12/2017 | BANK OF AMERICA/MERRILL LYNCH | | 109,537 | 100,000 | | 1FE |
| 45204E-QW-1 | ILLINOIS FIN AUTH REV | | 01/12/2017 | BANK OF AMERICA/MERRILL LYNCH | | 166,251 | 150,000 | | 1FE |
| 45204E-QX-9 | ILLINOIS FIN AUTH REV | | 01/12/2017 | BANK OF AMERICA/MERRILL LYNCH | | 223,582 | 200,000 | | 1FE |
| 45204E-QY-7 | ILLINOIS FIN AUTH REV | | 01/12/2017 | BANK OF AMERICA/MERRILL LYNCH | | 281,033 | 250,000 | | 1FE |
| 462460-5C-6 | IOWA HIGHER ED LN AUTH REV | | 01/12/2017 | BAUM, GEORGE K. & COMPANY | | 447,894 | 405,000 | | 1FE |
| 462460-5D-4 | IOWA HIGHER ED LN AUTH REV | | 01/12/2017 | BAUM, GEORGE K. & COMPANY | | 475,409 | 425,000 | | 1FE |
| 462460-5F-9 | IOWA HIGHER ED LN AUTH REV | | 01/12/2017 | BAUM, GEORGE K. & COMPANY | | 847,590 | 750,000 | | 1FE |
| 46613S-DJ-6 | JEA FLA ELEC SYS REV | | 02/01/2017 | JPMORGAN CHASE & CO. | | 3,934,871 | 3,595,000 | | 1FE |
| 46613S-DN-7 | JEA FLA ELEC SYS REV | | 02/01/2017 | JPMORGAN CHASE & CO. | | 3,186,000 | 3,000,000 | | 1FE |
| 516391-BT-5 | LANSING MICH BRD WTR & LT UTIL | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | | 1,013,886 | 935,000 | | 1FE |
| 516391-BU-2 | LANSING MICH BRD WTR & LT UTIL | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | | 533,779 | 480,000 | | 1FE |
| 516391-BV-0 | LANSING MICH BRD WTR & LT UTIL | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | | 1,321,762 | 1,165,000 | | 1FE |
| 516391-BW-8 | LANSING MICH BRD WTR & LT UTIL | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | | 1,153,870 | 1,000,000 | | 1FE |
| 516391-BY-4 | LANSING MICH BRD WTR & LT UTIL | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | | 593,350 | 500,000 | | 1FE |
| 56185P-BV-4 | MANATEE CNTY FLA SCH DIST SALE | | 02/02/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 835,896 | 800,000 | | 1FE |
| 56185P-BW-2 | MANATEE CNTY FLA SCH DIST SALE | | 02/02/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,066,280 | 1,000,000 | | 1FE |
| 56185P-BX-0 | MANATEE CNTY FLA SCH DIST SALE | | 02/02/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,117,890 | 1,000,000 | | 1FE |
| 56185P-BY-8 | MANATEE CNTY FLA SCH DIST SALE | | 02/02/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,139,850 | 1,000,000 | | 1FE |
| 56185P-BZ-5 | MANATEE CNTY FLA SCH DIST SALE | | 02/02/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,734,885 | 1,500,000 | | 1FE |
| 574218-T8-6 | MARYLAND ST HEALTH & HIGHER ED | | 01/20/2017 | JPMORGAN CHASE & CO. | | 232,450 | 220,000 | | 1Z |
| 574218-T9-4 | MARYLAND ST HEALTH & HIGHER ED | | 01/20/2017 | JPMORGAN CHASE & CO. | | 828,323 | 750,000 | | 1FE |
| 574218-U2-7 | MARYLAND ST HEALTH & HIGHER ED | | 01/20/2017 | JPMORGAN CHASE & CO. | | 1,894,813 | 1,750,000 | | 1FE |
| 57584X-UE-9 | MASSACHUSETTS ST DEV FIN AGY R | | 03/13/2017 | FIRST TENNESSEE BANK | | 467,740 | 400,000 | 9,167 | 1FE |
| 59333P-A9-9 | MIAMI-DADE CNTY FLA AVIATION R | | 01/25/2017 | PIPER JAFFRAY INC. | | 688,240 | 650,000 | 10,743 | 1FE |
| 60414F-PW-4 | MINNESOTA ST COLLEGES & UNIV R | | 02/09/2017 | PIPER JAFFRAY INC. | | 2,300,720 | 2,000,000 | | 1FE |
| 60414F-PX-2 | MINNESOTA ST COLLEGES & UNIV R | | 02/09/2017 | PIPER JAFFRAY INC. | | 1,743,121 | 1,490,000 | | 1FE |
| 60414F-PY-0 | MINNESOTA ST COLLEGES & UNIV R | | 02/09/2017 | PIPER JAFFRAY INC. | | 1,243,988 | 1,050,000 | | 1FE |
| 610522-BF-0 | MONROE CNTY FLA SCH DIST SALES | | 01/06/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 444,848 | 400,000 | | 1Z |
| 610522-BG-8 | MONROE CNTY FLA SCH DIST SALES | | 01/06/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 339,594 | 300,000 | | 1FE |
| 610522-BH-6 | MONROE CNTY FLA SCH DIST SALES | | 01/06/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 459,444 | 400,000 | | 1FE |
| 610522-BJ-2 | MONROE CNTY FLA SCH DIST SALES | | 01/06/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 580,665 | 500,000 | | 1FE |
| 61075T-PE-2 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 108,344 | 100,000 | | 1FE |
| 61075T-PF-9 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 693,888 | 625,000 | | 1FE |
| 61075T-PJ-1 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 1,047,267 | 900,000 | | 1FE |
| 61075T-QC-5 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 1,083,440 | 1,000,000 | | 1FE |
| 61075T-QD-3 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 2,775,550 | 2,500,000 | | 1FE |
| 61075T-QE-1 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 1,530,225 | 1,350,000 | | 1FE |
| 61075T-QF-8 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 1,150,620 | 1,000,000 | | 1FE |
| 61075T-QG-6 | MONROE CNTY N Y INDL DEV CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 1,163,630 | 1,000,000 | | 1FE |
| 63968A-T2-1 | NEBRASKA PUB PWR DIST REV | | 03/23/2017 | WELLS FARGO | | 1,065,130 | 1,000,000 | | 1FE |
| 63968A-T3-9 | NEBRASKA PUB PWR DIST REV | | 03/23/2017 | WELLS FARGO | | 1,425,359 | 1,300,000 | | 1FE |
| 63968A-T4-7 | NEBRASKA PUB PWR DIST REV | | 03/23/2017 | WELLS FARGO | | 562,165 | 500,000 | | 1FE |
| 63968A-U5-2 | NEBRASKA PUB PWR DIST REV | | 03/23/2017 | WELLS FARGO | | 1,224,900 | 1,150,000 | | 1FE |
| 63968A-U6-0 | NEBRASKA PUB PWR DIST REV | | 03/23/2017 | WELLS FARGO | | 2,741,075 | 2,500,000 | | 1FE |
| 63968A-U8-6 | NEBRASKA PUB PWR DIST REV | | 03/23/2017 | WELLS FARGO | | 572,510 | 500,000 | | 1FE |
| 63968A-V2-8 | NEBRASKA PUB PWR DIST REV | | 03/23/2017 | WELLS FARGO | | 617,164 | 525,000 | | 1FE |
| 646066-G2-0 | NEW JERSEY ST EDL FACS AUTH RE | | 03/01/2017 | MORGAN STANLEY | | 674,733 | 650,000 | | 1FE |
| 646066-G3-8 | NEW JERSEY ST EDL FACS AUTH RE | | 03/01/2017 | MORGAN STANLEY | | 1,079,050 | 1,000,000 | | 1FE |
| 646066-J5-0 | NEW JERSEY ST EDL FACS AUTH RE | | 03/01/2017 | BARCLAYS | | 646,725 | 625,000 | | 1FE |
| 646066-J7-6 | NEW JERSEY ST EDL FACS AUTH RE | | 03/01/2017 | BARCLAYS | | 720,616 | 650,000 | | 1FE |
| 646066-J8-4 | NEW JERSEY ST EDL FACS AUTH RE | | 03/01/2017 | BARCLAYS | | 1,090,537 | 965,000 | | 1FE |
| 64971W-T7-5 | NEW YORK N Y CITY TRANSITIONAL | | 03/09/2017 | JPMORGAN CHASE & CO. | | 4,663,560 | 4,000,000 | | 1FE |
| 65830R-AW-9 | NORTH CAROLINA TPK AUTH TRIANG | | 03/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 345,062 | 325,000 | | 2FE |
| 65830R-AX-7 | NORTH CAROLINA TPK AUTH TRIANG | | 03/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 434,776 | 400,000 | | 2FE |
| 65830R-AY-5 | NORTH CAROLINA TPK AUTH TRIANG | | 03/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 499,590 | 450,000 | | 2FE |
| 65830R-AZ-2 | NORTH CAROLINA TPK AUTH TRIANG | | 03/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 563,555 | 500,000 | | 2FE |
| 65830R-BA-6 | NORTH CAROLINA TPK AUTH TRIANG | | 03/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 795,207 | 700,000 | | 2FE |
| 65830R-BB-4 | NORTH CAROLINA TPK AUTH TRIANG | | 03/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 1,151,730 | 1,000,000 | | 1FE |
| 65830R-BC-2 | NORTH CAROLINA TPK AUTH TRIANG | | 03/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 1,148,560 | 1,000,000 | | 2FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 677704-A9-9 | OHIO UNIV GEN RCPTS ATHENS | | 02/08/2017 | GOLDMAN, SACHS & CO. | | 589,980 | 550,000 | | 1FE |
| 681725-JG-3 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 341,094 | 325,000 | | 1FE |
| 681725-JH-1 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 535,305 | 500,000 | | 1FE |
| 681725-JJ-7 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 561,850 | 500,000 | | 1FE |
| 681725-JK-4 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 457,368 | 400,000 | | 1FE |
| 681725-JL-2 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 463,160 | 400,000 | | 1FE |
| 681725-JN-8 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 587,430 | 500,000 | | 1FE |
| 681725-KC-0 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 108,437 | 105,000 | | 1FE |
| 681725-KD-8 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 107,262 | 100,000 | | 1FE |
| 681725-KE-6 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 114,571 | 105,000 | | 1FE |
| 681725-KF-3 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 126,488 | 110,000 | | 1FE |
| 681725-KG-1 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 128,352 | 110,000 | | 1FE |
| 681725-KH-9 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 265,903 | 225,000 | | 1FE |
| 681725-KJ-5 | OMAHA NEB ARPT AUTH ARPT REV | | 02/10/2017 | PIPER JAFFRAY INC. | | 297,620 | 250,000 | | 1FE |
| 68608J-VB-4 | OREGON ST FACS AUTH REV | | 01/24/2017 | D.A. DAVIDSON & CO. | | 194,121 | 165,000 | 1,765 | 1FE |
| 720175-YF-9 | PIEDMONT MUN PWR AGY S C ELEC | | 02/08/2017 | BARCLAYS | | 1,118,523 | 1,050,000 | | 1FE |
| 720175-YG-7 | PIEDMONT MUN PWR AGY S C ELEC | | 02/08/2017 | BARCLAYS | | 1,573,142 | 1,350,000 | | 1FE |
| 735240-K6-9 | PORT PORTLAND ORE ARPT REV | | 01/12/2017 | GOLDMAN, SACHS & CO. | | 939,854 | 850,000 | | 1FE |
| 735240-K7-7 | PORT PORTLAND ORE ARPT REV | | 01/12/2017 | GOLDMAN, SACHS & CO. | | 1,125,740 | 1,000,000 | | 1FE |
| 735240-K8-5 | PORT PORTLAND ORE ARPT REV | | 01/12/2017 | GOLDMAN, SACHS & CO. | | 1,141,530 | 1,000,000 | | 1FE |
| 735240-K9-3 | PORT PORTLAND ORE ARPT REV | | 01/12/2017 | GOLDMAN, SACHS & CO. | | 1,156,700 | 1,000,000 | | 1FE |
| 751073-KV-8 | RALEIGH-DURHAM N C ARPT AUTH A | | 03/03/2017 | BANK OF AMERICA/MERRILL LYNCH | | 860,753 | 750,000 | | 1FE |
| 751073-KW-6 | RALEIGH-DURHAM N C ARPT AUTH A | | 03/03/2017 | BANK OF AMERICA/MERRILL LYNCH | | 578,625 | 500,000 | | 1FE |
| 75728T-AC-3 | REDDING CALIF ELEC SYS REV | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | | 541,460 | 500,000 | | 1FE |
| 75728T-AD-1 | REDDING CALIF ELEC SYS REV | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | | 444,908 | 400,000 | | 1FE |
| 75728T-AE-9 | REDDING CALIF ELEC SYS REV | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | | 381,016 | 335,000 | | 1FE |
| 75728T-AF-6 | REDDING CALIF ELEC SYS REV | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | | 347,550 | 300,000 | | 1FE |
| 75728T-AG-4 | REDDING CALIF ELEC SYS REV | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | | 469,900 | 400,000 | | 1FE |
| 795576-FG-7 | SALT LAKE CITY UTAH ARPT REV | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | | 1,151,610 | 1,000,000 | | 1FE |
| 795576-FH-5 | SALT LAKE CITY UTAH ARPT REV | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | | 1,485,515 | 1,265,000 | | 1FE |
| 798136-UX-3 | SAN JOSE CALIF ARPT REV | | 03/29/2017 | CITIGROUP GLOBAL MARKETS | | 3,742,165 | 3,500,000 | | 1FE |
| 798136-UY-1 | SAN JOSE CALIF ARPT REV | | 03/29/2017 | CITIGROUP GLOBAL MARKETS | | 4,103,159 | 3,735,000 | | 1FE |
| 798136-UZ-8 | SAN JOSE CALIF ARPT REV | | 03/29/2017 | CITIGROUP GLOBAL MARKETS | | 3,091,138 | 2,750,000 | | 1FE |
| 798136-VA-2 | SAN JOSE CALIF ARPT REV | | 03/29/2017 | CITIGROUP GLOBAL MARKETS | | 1,781,582 | 1,560,000 | | 1FE |
| 798136-VB-0 | SAN JOSE CALIF ARPT REV | | 03/29/2017 | CITIGROUP GLOBAL MARKETS | | 778,835 | 675,000 | | 1FE |
| 798136-VC-8 | SAN JOSE CALIF ARPT REV | | 03/29/2017 | CITIGROUP GLOBAL MARKETS | | 779,518 | 670,000 | | 1FE |
| 798136-VD-6 | SAN JOSE CALIF ARPT REV | | 03/29/2017 | CITIGROUP GLOBAL MARKETS | | 1,170,150 | 1,000,000 | | 1FE |
| 882806-GG-1 | TEXAS TECH UNIV REVS | | 01/31/2017 | CITIGROUP GLOBAL MARKETS | | 1,611,525 | 1,500,000 | | 1FE |
| 882806-GJ-5 | TEXAS TECH UNIV REVS | | 01/31/2017 | CITIGROUP GLOBAL MARKETS | | 1,242,307 | 1,100,000 | | 1FE |
| 914233-J9-3 | UNIVERSITY CONN | | 01/12/2017 | PIPER JAFFRAY INC. | | 3,331,187 | 2,890,000 | | 1FE |
| 914233-M9-9 | UNIVERSITY CONN | | 01/12/2017 | PIPER JAFFRAY INC. | | 2,454,106 | 2,160,000 | | 1FE |
| 914437-SQ-2 | UNIVERSITY MASS BLDG AUTH REV | | 01/20/2017 | CITIGROUP GLOBAL MARKETS | | 2,335,393 | 2,030,000 | | 1FE |
| 96255N-AC-3 | WHEAT RIDGE COLO SALES & USE T | | 03/22/2017 | BAUM, GEORGE K. & COMPANY | | 427,104 | 400,000 | | 1FE |
| 96255N-AD-1 | WHEAT RIDGE COLO SALES & USE T | | 03/22/2017 | BAUM, GEORGE K. & COMPANY | | 677,444 | 625,000 | | 1FE |
| 96255N-AF-6 | WHEAT RIDGE COLO SALES & USE T | | 03/22/2017 | BAUM, GEORGE K. & COMPANY | | 955,532 | 825,000 | | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 201,680,282 | 182,925,000 | 31,599 | XXX |
| C6901L-AE-7 | 1011778 BC UNLMTD (BRGR KNG) B3 TL | A | 03/03/2017 | J. P. MORGAN SECURITIES, INC. | | 8,207,536 | 8,217,808 | | 4FE |
| 002824-BJ-8 | ABBOTT LABORATORIES | | 03/30/2017 | EXCHANGE | | 19,926,025 | 20,000,000 | 16,667 | 2FE |
| 002824-BK-5 | ABBOTT LABORATORIES | | 03/30/2017 | EXCHANGE | | 20,617,779 | 20,660,000 | 24,103 | 2FE |
| 82773W-AD-4 | ACCUDYNE (SILVER II SCA 2013) TL | D | 01/24/2017 | Various | | 1,900,056 | 2,000,000 | | 4FE |
| 00774C-AA-5 | AECOM | | 02/16/2017 | Various | | 12,385,819 | 12,371,000 | 338 | 3FE |
| 009089-AB-9 | AIR CANADA | A | 02/24/2017 | BAIRD (ROBERT W.) & CO. INC. | | 5,729,057 | 5,502,095 | 87,078 | 2FE |
| 00912X-AV-6 | AIR LEASE CORPORATION | | 03/01/2017 | JPMORGAN CHASE & CO. | | 8,350,485 | 8,500,000 | | 2FE |
| 00913R-AB-2 | AIR LIQUIDE FINANCE SA | D | 01/06/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 15,507,520 | 16,000,000 | 80,111 | 1FE |
| 001546-AM-2 | AK STEEL CORPORATION | | 02/08/2017 | GOLDMAN, SACHS & CO. | | 3,692,000 | 3,550,000 | 109,015 | 4FE |
| 001546-AS-9 | AK STEEL CORPORATION | | 02/10/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,288,000 | 2,200,000 | 62,440 | 4FE |
| 010392-FQ-6 | ALABAMA POWER COMPANY | | 02/27/2017 | CITIGROUP GLOBAL MARKETS | | 19,983,600 | 20,000,000 | | 1FE |
| 01881U-AC-9 | ALLIANT HOLDINGS INITIAL TL | | 01/24/2017 | EXCHANGE | | 492,843 | 497,500 | | 4FE |
| 90350V-AJ-7 | ALLIED UNIVERSAL AMEND DD INCREASE | | 02/06/2017 | CREDIT SUISSE | | 24,869 | 25,828 | | 4FE |
| 019736-AD-9 | ALLISON TRANSMISSION INC | | 01/19/2017 | CITIGROUP GLOBAL MARKETS | | 2,020,000 | 2,000,000 | 33,611 | 3FE |
| 02005N-AT-7 | ALLY FINANCIAL INC | | 02/21/2017 | GOLDMAN, SACHS & CO. | | 1,785,000 | 1,750,000 | 4,594 | 3FE |
| 00165C-AC-8 | AMC ENTERTAINMENT HOLDINGS INC | | 03/13/2017 | CITIGROUP GLOBAL MARKETS | | 2,200,000 | 2,200,000 | | 4Z |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 00164V-AD-5 | AMC NETWORKS INC | | 02/17/2017 | STIFEL CAPITAL MARKETS | | 2,323,000 | 2,300,000 | 45,361 | 3FE |
| 02376R-AA-0 | AMERICAN AIRLINES GROUP INC | | 01/05/2017 | CITIGROUP GLOBAL MARKETS | | 3,044,100 | 2,920,000 | 44,165 | 3FE |
| 023761-AA-7 | AMERICAN AIRLINES INC | | 01/04/2017 | CREDIT SUISSE | | 8,500,000 | 8,500,000 | | 1FE |
| 02378A-AA-5 | AMERICAN AIRLINES INC | | 01/04/2017 | CREDIT SUISSE | | 4,250,000 | 4,250,000 | | 1FE |
| 02378W-AA-7 | AMERICAN AIRLINES INC | | 01/05/2017 | CREDIT SUISSE | | 2,125,000 | 2,125,000 | | 2FE |
| 0258M0-EF-2 | AMERICAN EXPRESS CREDIT CORPORATIO | | 02/28/2017 | BANK OF AMERICA/MERRILL LYNCH | | 10,000,000 | 10,000,000 | | 1FE |
| 0258M0-EG-0 | AMERICAN EXPRESS CREDIT CORPORATIO | | 02/28/2017 | BANK OF AMERICA/MERRILL LYNCH | | 22,699,268 | 22,750,000 | | 1FE |
| 030981-AL-8 | AMERIGAS PARTNERS LP | | 02/06/2017 | JPMORGAN CHASE & CO. | | 2,400,000 | 2,400,000 | | 3FE |
| 03234T-AR-9 | AMWINS GROUP INC TERM LOAN | | 03/01/2017 | GOLDMAN, SACHS & CO. | | 997,337 | 1,000,000 | | 4FE |
| 035242-AG-1 | ANHEUSER-BUSCH INBEV FINANCE INC | C | 03/03/2017 | DEUTSCHE BANK AG | | 5,010,750 | 5,000,000 | 9,764 | 1FE |
| 037833-CH-1 | APPLE INC | | 02/02/2017 | GOLDMAN, SACHS & CO. | | 8,482,830 | 8,500,000 | | 1Z |
| 037833-CJ-7 | APPLE INC | | 02/02/2017 | DEUTSCHE BANK AG | | 8,500,000 | 8,500,000 | | 1Z |
| 00205G-AA-5 | APT PIPELINES LTD | D | 03/16/2017 | MIZUHO SECURITIES USA INC. | | 5,583,215 | 5,500,000 | 94,722 | 2FE |
| 00205G-AD-9 | APT PIPELINES LTD | D | 03/16/2017 | JPMORGAN CHASE & CO. | | 12,661,388 | 12,750,000 | | 2Z |
| 038522-AK-4 | ARAMARK SERVICES INC | | 02/17/2017 | EXCHANGE | | 7,217,656 | 6,979,000 | 31,793 | 3FE |
| 038522-AN-8 | ARAMARK SERVICES INC | | 02/17/2017 | EXCHANGE | | 4,125,743 | 4,100,000 | 41,114 | 3FE |
| 03938L-AP-9 | ARCELORMITTAL | D | 03/02/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,384,438 | 2,025,000 | 61,903 | 3FE |
| 03938L-AS-3 | ARCELORMITTAL | D | 03/02/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,518,500 | 2,190,000 | 2,738 | 3FE |
| 03938D-AF-9 | ARCH COAL INC TL | | 03/16/2017 | CREDIT SUISSE | | 995,000 | 1,000,000 | | 4FE |
| 03969A-AL-4 | ARDAGH PACKAGING FINANCE PLC/ARDAG | D | 02/24/2017 | CITIGROUP GLOBAL MARKETS | | 1,624,000 | 1,600,000 | 10,133 | 5Z |
| 03969A-AM-2 | ARDAGH PACKAGING FINANCE PLC/ARDAG | D | 02/24/2017 | CITIGROUP GLOBAL MARKETS | | 2,750,000 | 2,750,000 | | 3Z |
| 044209-AF-1 | ASHLAND INC | | 02/16/2017 | CREDIT SUISSE | | 5,162,500 | 5,000,000 | 4,618 | 3FE |
| 00206R-DR-0 | AT&T INC | | 01/31/2017 | CITIGROUP GLOBAL MARKETS | | 12,689,948 | 12,750,000 | | 2FE |
| 00206R-DS-8 | AT&T INC | | 01/31/2017 | CITIGROUP GLOBAL MARKETS | | 4,226,158 | 4,250,000 | | 2FE |
| 00206R-DT-6 | AT&T INC | | 01/31/2017 | CITIGROUP GLOBAL MARKETS | | 8,449,085 | 8,500,000 | | 2FE |
| 04685A-2B-6 | ATHENE GLOBAL FUNDING | | 01/18/2017 | DEUTSCHE BANK AG | | 8,497,365 | 8,500,000 | | 1Z |
| BASOMT-67-8 | AVANTOR PERFORMANCE INTL TERM LOAN | | 03/27/2017 | JEFFERIES & COMPANY, INC. | | 6,104,968 | 6,104,968 | | 4FE |
| 05367A-AJ-2 | AVIATION CAPITAL GROUP CORP | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | | 11,426,860 | 11,500,000 | | 2FE |
| 05400K-AB-6 | AVOLON TLB-2 BORROWER 1 (LXMBRG) | D | 03/27/2017 | MORGAN STANLEY DEAN WITTER | | 1,987,785 | 2,000,000 | | 3FE |
| 06051G-GE-3 | BANK OF AMERICA CORP | | 01/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,500,000 | 8,500,000 | | 2FE |
| 06051G-GF-0 | BANK OF AMERICA CORP | | 01/18/2017 | BANK OF AMERICA/MERRILL LYNCH | | 9,915,500 | 10,000,000 | 3,187 | 2FE |
| 06051G-GG-8 | BANK OF AMERICA CORP | | 01/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 17,000,000 | 17,000,000 | | 2FE |
| 06051G-GH-6 | BANK OF AMERICA CORP | | 01/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,500,000 | 8,500,000 | | 2FE |
| 06738E-AS-4 | BARCLAYS PLC | D | 01/03/2017 | BARCLAYS | | 8,500,000 | 8,500,000 | | 2FE |
| 06738E-AV-7 | BARCLAYS PLC | D | 01/03/2017 | BARCLAYS | | 25,476,285 | 25,500,000 | | 2FE |
| 05538B-AH-8 | BE AEROSPACE TERM LOAN | | 02/27/2017 | J. P. MORGAN SECURITIES, INC. | | 2,012,500 | 2,000,000 | | 3FE |
| 09179F-AW-2 | BJS WHLSLE CLUB 2ND LN INTL TL | | 02/10/2017 | JEFFERIES & COMPANY, INC. | | 990,000 | 1,000,000 | | 5Z |
| 09179F-AU-6 | BJS WHOLESALE CLUB TERM B LOANS | | 02/09/2017 | NOMURA SECURITIES INTERNATIONAL INC | | 997,500 | 1,000,000 | | 4FE |
| 09227C-AQ-4 | BLACKBOARD INC TERM B-4 LOAN | | 02/23/2017 | BANK OF AMERICA | | 501,875 | 500,000 | | 4FE |
| 093645-AH-2 | BLOCK COMMUNICATIONS INC. | | 02/09/2017 | BANK OF AMERICA/MERRILL LYNCH | | 730,000 | 730,000 | | 1Z |
| 09628U-AA-4 | BLUELINE RENTAL FINANCE CORP | | 03/02/2017 | BANK OF AMERICA/MERRILL LYNCH | | 880,000 | 880,000 | | 1Z |
| 05581K-AB-7 | BNP PARIBAS | D | 01/03/2017 | BNP CAPITAL MARKETS | | 8,474,160 | 8,500,000 | | 1Z |
| 096630-AF-5 | BOARDWALK PIPELINES LP | | 01/05/2017 | BARCLAYS | | 12,706,523 | 12,750,000 | | 2FE |
| 097023-BV-6 | BOEING CO | | 02/14/2017 | CITIGROUP GLOBAL MARKETS | | 8,108,320 | 8,500,000 | | 1Z |
| 09739D-AC-4 | BOISE CASCADE CO | | 01/31/2017 | STIFEL CAPITAL MARKETS | | 2,183,535 | 2,147,000 | 50,747 | 4FE |
| 097751-BM-2 | BOMBARDIER INC | A | 01/20/2017 | SUSQUEHANNA FINANCIAL GROUP LLLP | | 2,006,250 | 2,000,000 | 53,958 | 4FE |
| 097751-BP-5 | BOMBARDIER INC | A | 01/19/2017 | BANK OF AMERICA/MERRILL LYNCH | | 16,062,500 | 15,000,000 | 229,688 | 4FE |
| 05565Q-DL-9 | BP CAPITAL MARKETS PLC | D | 02/08/2017 | BNP CAPITAL MARKETS | | 12,749,235 | 12,750,000 | | 1FE |
| 05565Q-DM-7 | BP CAPITAL MARKETS PLC | D | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | | 20,748,548 | 20,750,000 | | 1FE |
| 110122-BA-5 | BRISTOL-MYERS SQUIBB CO | | 02/22/2017 | MORGAN STANLEY | | 7,494,000 | 7,500,000 | | 1FE |
| 11134L-AA-7 | BROADCOM CORPORATION | | 01/11/2017 | BARCLAYS | | 46,893,780 | 47,000,000 | | 2FE |
| 11134L-AC-3 | BROADCOM CORPORATION | | 01/11/2017 | BANK OF AMERICA/MERRILL LYNCH | | 72,453,180 | 72,750,000 | | 2FE |
| 11134L-AE-9 | BROADCOM CORPORATION | | 01/11/2017 | CREDIT SUISSE | | 26,971,920 | 27,000,000 | | 2FE |
| 11134L-AG-4 | BROADCOM CORPORATION | | 01/11/2017 | DEUTSCHE BANK AG | | 21,156,075 | 21,250,000 | | 2FE |
| 120111-BN-8 | BUILDING MATERIALS CORP OF AMERICA | | 03/30/2017 | BANK OF AMERICA/MERRILL LYNCH | | 7,234,613 | 7,015,000 | 195,914 | 3FE |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE LLC | | 03/06/2017 | WELLS FARGO | | 7,979,760 | 8,000,000 | | 1FE |
| 12189L-BB-6 | BURLINGTON NORTHERN SANTA FE LLC | | 03/06/2017 | MORGAN STANLEY | | 4,201,423 | 4,250,000 | | 1FE |
| 12429T-AD-6 | BWAY HOLDING CO | | 03/22/2017 | BANK OF AMERICA/MERRILL LYNCH | | 21,150,000 | 21,150,000 | | 4FE |
| 12429T-AE-4 | BWAY HOLDING CO | | 03/22/2017 | GOLDMAN, SACHS & CO. | | 6,200,000 | 6,200,000 | | 5Z |
| 05604X-AM-8 | BWAY HOLDING INITIAL TL 2016 | | 01/27/2017 | EXCHANGE | | (26,104) | | | 4FE |
| 12673P-AH-8 | CA INC | | 03/15/2017 | JPMORGAN CHASE & CO. | | 17,184,520 | 17,200,000 | | 2FE |
| 12673P-AJ-4 | CA INC | | 03/15/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,600,000 | 8,600,000 | | 2FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 129500-AB-0 | CALERES INC | | 01/30/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,100,000 | 2,000,000 | 57,986 | 4FE |
| 14042R-FJ-5 | CAPITAL ONE NA | | 01/26/2017 | MORGAN STANLEY | | 21,250,000 | 21,250,000 | | 2FE |
| 12503M-AA-6 | CBOE HOLDINGS INC | | 01/10/2017 | Various | | 19,739,479 | 19,750,000 | 710 | 2FE |
| 1248EP-BT-9 | CCO HOLDINGS LLC/CCO HOLDINGS CAPI | | 03/09/2017 | DEUTSCHE BANK AG | | 3,613,500 | 3,650,000 | 27,540 | 3FE |
| 12513G-BC-2 | CDW LLC | | 02/23/2017 | JPMORGAN CHASE & CO. | | 2,600,000 | 2,600,000 | | 3FE |
| 15135B-AH-4 | CENTENE CORPORATION | | 01/19/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,275,000 | 4,000,000 | 108,208 | 3FE |
| 12527G-AD-5 | CF INDUSTRIES INC | | 01/18/2017 | DEUTSCHE BANK AG | | 5,304,495 | 6,186,000 | 44,230 | 3FE |
| 15911A-AC-7 | CHANGE HEALTHCARE CLSNG DATE TL | | 03/06/2017 | BANK OF AMERICA | | 10,972,500 | 11,000,000 | | 4FE |
| 15911N-AA-3 | CHANGE HEALTHCARE HOLDINGS LLC | | 02/03/2017 | GOLDMAN, SACHS & CO. | | 730,000 | 730,000 | | 1Z |
| 808513-AQ-8 | CHARLES SCHWAB CORPORATION (THE) | | 02/27/2017 | CITIGROUP GLOBAL MARKETS | | 8,486,315 | 8,500,000 | | 1FE |
| 16117L-BL-2 | CHARTER COMM TERM I-1 LOANS | | 01/20/2017 | EXCHANGE | | (4,975) | | | 2FE |
| 161175-BD-5 | CHARTER COMMUNICATIONS OPERATING L | | 03/30/2017 | CITIGROUP GLOBAL MARKETS | | 12,745,920 | 12,750,000 | | 2FE |
| 161630-BD-9 | CHASE 2007-A1 11M1 RMBS | | 03/01/2017 | SCHEDULED PAY UP | | | 3,349 | | 1FM |
| 16282F-AC-5 | CHECKOUT HOLDING CORP TLB | | 02/24/2017 | J. P. MORGAN SECURITIES, INC. | | (27) | | | 4FE |
| 163851-AB-4 | CHEMOURS COMPANY | | 03/30/2017 | CREDIT SUISSE | | 3,903,225 | 3,665,000 | 93,750 | 4FE |
| 16412X-AA-3 | CHENIERE CORPUS CHRISTI HOLDINGS L | | 01/19/2017 | GOLDMAN, SACHS & CO. | | 4,490,000 | 4,000,000 | 18,667 | 3FE |
| 16412X-AB-1 | CHENIERE CORPUS CHRISTI HOLDINGS L | | 01/25/2017 | Various | | 34,251,889 | 32,192,000 | 251,725 | 3FE |
| 12543D-AV-2 | CHS/COMMUNITY HEALTH SYSTEMS INC | | 03/03/2017 | Various | | 4,739,250 | 5,340,000 | 35,183 | 5FE |
| 12543D-AY-6 | CHS/COMMUNITY HEALTH SYSTEMS INC | | 03/07/2017 | Various | | 15,998,214 | 15,950,000 | | 3FE |
| 12551A-AA-3 | CIFC 2017-1A CLO | | 02/03/2017 | DEUTSCHE BANK AG | | 26,250,000 | 26,250,000 | | 1FE |
| 172442-AR-6 | CINEMARK USA INC TERM LOAN | | 01/24/2017 | BARCLAYS BANK | | (45) | | | 3FE |
| 17252M-AM-2 | CINTAS CORPORATION | | 03/09/2017 | KEYCORP | | 25,566,208 | 25,600,000 | | 2FE |
| 17252M-AN-0 | CINTAS CORPORATION | | 03/09/2017 | JPMORGAN CHASE & CO. | | 8,566,976 | 8,600,000 | | 2FE |
| 125581-GN-2 | CIT GROUP INC | | 02/17/2017 | STIFEL CAPITAL MARKETS | | 3,905,500 | 3,650,000 | 53,407 | 3FE |
| 125581-GS-1 | CIT GROUP INC | | 02/21/2017 | BARCLAYS | | 5,125,000 | 5,000,000 | 2,691 | 3FE |
| 17325F-AA-6 | CITIBANK | | 03/13/2017 | CITIGROUP GLOBAL MARKETS | | 24,979,500 | 25,000,000 | | 1FE |
| 172967-LD-1 | CITIGROUP INC | | 01/04/2017 | CITIGROUP GLOBAL MARKETS | | 30,500,000 | 30,500,000 | | 2FE |
| 172967-LF-6 | CITIGROUP INC | | 01/04/2017 | CITIGROUP GLOBAL MARKETS | | 37,984,800 | 38,000,000 | | 2FE |
| 18683K-AK-7 | CLIFFS NATURAL RESOURCES INC | | 02/27/2017 | Various | | 5,114,563 | 5,110,000 | | 4FE |
| 18948K-AC-6 | CLUBCORP CLUB OPERATIONS INC | | 02/16/2017 | Various | | 3,531,250 | 3,250,000 | 49,901 | 4FE |
| 20030N-BX-8 | COMCAST CORPORATION | | 01/05/2017 | WELLS FARGO | | 12,226,603 | 12,250,000 | | 1FE |
| 20030N-BY-6 | COMCAST CORPORATION | | 01/05/2017 | WELLS FARGO | | 7,984,240 | 8,000,000 | | 1FE |
| 20338H-AB-9 | COMMSCOPE TECHNOLOGIES FINANCE LLC | | 03/02/2017 | Various | | 7,685,556 | 7,650,000 | | 3FE |
| 207597-EJ-0 | CONNECTICUT LIGHT AND POWER COMPAN | | 03/02/2017 | GOLDMAN, SACHS & CO. | | 4,983,000 | 5,000,000 | | 1FE |
| 209115-AD-6 | CONSOLIDATED EDISON INC | | 02/27/2017 | MIZUHO SECURITIES USA INC. | | 16,994,390 | 17,000,000 | | 2FE |
| 21036P-AL-2 | CONSTELLATION BRANDS INC | | 01/11/2017 | Various | | 9,534,406 | 9,150,250 | 76,222 | 2FE |
| 21036P-AN-8 | CONSTELLATION BRANDS INC | | 01/10/2017 | CANTOR FITZGERALD | | 6,512,818 | 6,101,000 | 46,690 | 2FE |
| 210383-AF-2 | CONSTELLIUM NV | D | 02/02/2017 | DEUTSCHE BANK AG | | 4,450,000 | 4,450,000 | | 5Z |
| 220517-AA-4 | CORTES NP ACQUISITION CORP | | 01/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 9,195,510 | 8,643,000 | 201,888 | 4FE |
| 221644-AA-5 | COTT HOLDINGS INC | C | 03/08/2017 | DEUTSCHE BANK AG | | 4,975,000 | 4,975,000 | | 4Z |
| 22282E-AG-7 | COVANTA HOLDING CORP | | 03/02/2017 | JPMORGAN CHASE & CO. | | 2,190,000 | 2,190,000 | | 1Z |
| 22409*-AE-1 | CP OPCO LLC (CLASSIC PARTY) REVOL | | 03/31/2017 | DIRECT | | (540) | | | 6* |
| 22409*-AB-7 | CP OPCO LLC TERM LOAN A | | 03/31/2017 | DIRECT | | | 22,379 | | 6* |
| 22409*-AC-5 | CP OPCO LLC TERM LOAN B1 | | 03/31/2017 | DIRECT | | | 9,325 | | 6* |
| 22409*-AD-3 | CP OPCO LLC TERM LOAN C | | 03/31/2017 | DIRECT | | | 92,572 | | 6* |
| 22535W-AA-5 | CREDIT AGRICOLE | D | 01/03/2017 | CREDIT AGRICOLE | | 8,495,325 | 8,500,000 | | 2FE |
| 22535W-AB-3 | CREDIT AGRICOLE NY | D | 01/03/2017 | CREDIT AGRICOLE | | 8,457,330 | 8,500,000 | | 1Z |
| 225401-AB-4 | CREDIT SUISSE GROUP AG | D | 01/04/2017 | CREDIT SUISSE | | 17,000,000 | 17,000,000 | | 2FE |
| 225401-AC-2 | CREDIT SUISSE GROUP AG | D | 01/04/2017 | CREDIT SUISSE | | 17,000,000 | 17,000,000 | | 2FE |
| 22944B-AJ-7 | CREDIT SUISSE MG CAP SERIES 2007-5 RMBS | | 03/01/2017 | SCHEDULED PAY UP | | | 2,817 | | 1FM |
| 226373-AM-0 | CRESTWOOD MIDSTREAM PARTNERS LP | | 03/07/2017 | JPMORGAN CHASE & CO. | | 7,650,000 | 7,650,000 | | 4FE |
| 22822V-AE-1 | CROWN CASTLE INTERNATIONAL CORP | | 01/30/2017 | JPMORGAN CHASE & CO. | | 6,771,304 | 6,800,000 | | 2FE |
| 12668B-KC-6 | CWALT 2006-J1 1A6 RMBS | | 03/01/2017 | SCHEDULED PAY UP | | | 138 | | 1FM |
| 02152A-AU-3 | CWALT_07-16CB RMBS | | 02/25/2017 | SCHEDULED PAY UP | | | 250 | | 1FM |
| 12543P-AK-9 | CWHL_06-21 RMBS | | 03/01/2017 | SCHEDULED PAY UP | | | 1,020 | | 1FM |
| 233851-CN-2 | DAIMLER FINANCE NORTH AMERICA LLC | C | 01/03/2017 | JPMORGAN CHASE & CO. | | 8,496,090 | 8,500,000 | | 1FE |
| 233851-CS-1 | DAIMLER FINANCE NORTH AMERICA LLC | C | 01/03/2017 | JPMORGAN CHASE & CO. | | 9,988,900 | 10,000,000 | | 1FE |
| 235822-AB-9 | DANA FINANCING LUXEMBOURG SARL | | 03/21/2017 | CITIGROUP GLOBAL MARKETS | | 7,000,000 | 7,000,000 | | 4FE |
| 23918K-AR-9 | DAVITA HEALTHCARE PARTNERS INC | | 03/22/2017 | Various | | 4,634,315 | 4,703,000 | 92,862 | 4FE |
| 251510-FB-4 | DBALT_05-AR1 RMBS | | 03/27/2017 | SCHEDULED PAY UP | | | 637 | | 1FM |
| 25151E-AA-1 | DBALT_06-AB3 RMBS | | 03/01/2017 | SCHEDULED PAY UP | | | 157 | | 1FM |
| 24702N-AU-4 | DELL INTERNATIONAL LLC NEW TLB | | 03/13/2017 | CREDIT SUISSE | | (6,858) | | | 2FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| L2324E-AC-5 | DELOS AIRCRFT SARL (ILFC) NEW TLB | | 01/19/2017 | EXCHANGE | | 4,488,085 | 4,500,000 | | 2FE |
| L2465B-AJ-5 | DELTA 2 (LUX) ALPHA TOPCO. TLB3 | D | 03/03/2017 | Various | | (37,500) | | | 4FE |
| 247361-ZJ-0 | DELTA AIR LINES INC | | 03/09/2017 | BARCLAYS | | 13,598,096 | 13,600,000 | | 2FE |
| 247361-ZK-7 | DELTA AIR LINES INC | | 03/09/2017 | MORGAN STANLEY | | 27,125,744 | 27,200,000 | | 2FE |
| 25156P-AW-3 | DEUTSCHE TELEKOM INTERNATIONAL FIN | D | 01/09/2017 | MORGAN STANLEY | | 19,988,000 | 20,000,000 | | 2FE |
| 25156P-AY-9 | DEUTSCHE TELEKOM INTERNATIONAL FIN | D | 01/09/2017 | MORGAN STANLEY | | 29,998,500 | 30,000,000 | | 2FE |
| 25156P-BA-0 | DEUTSCHE TELEKOM INTERNATIONAL FIN | D | 01/09/2017 | MORGAN STANLEY | | 14,981,250 | 15,000,000 | | 2FE |
| 25272K-AN-3 | DIAMOND 1 FINANCE CORPORATION/DIAM | | 02/16/2017 | Various | | 8,432,438 | 6,880,000 | 51,471 | 2FE |
| 25272K-AR-4 | DIAMOND 1 FINANCE CORPORATION/DIAM | | 02/14/2017 | DEUTSCHE BANK AG | | 5,442,596 | 4,300,000 | 31,916 | 2FE |
| 23422R-AB-8 | DIAMOND RESORTS INTERNATIONAL INC | | 02/14/2017 | CITIGROUP GLOBAL MARKETS | | 2,105,000 | 2,000,000 | 71,903 | 4FE |
| 25470D-AM-1 | DISCOVERY COMMUNICATIONS INC | | 02/28/2017 | RBC DOMINION SECURITIES | | 12,226,848 | 12,250,000 | | 2FE |
| 25470D-AL-3 | DISCOVERY COMMUNICATIONS LLC | | 02/28/2017 | JPMORGAN CHASE & CO. | | 8,928,230 | 8,500,000 | 2,314 | 2FE |
| 25470X-AW-5 | DISH DBS CORP | | 01/19/2017 | MORGAN STANLEY | | 3,060,000 | 3,000,000 | 33,781 | 3FE |
| 256603-AC-5 | DOLE FOOD COMPANY INC | | 03/23/2017 | MORGAN STANLEY | | 4,400,000 | 4,400,000 | | 5FE |
| 256677-AE-5 | DOLLAR GENERAL CORPORATION | | 03/28/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,662,474 | 5,666,667 | | 2Z |
| 58455M-AC-3 | DRIVE DEVILBISS HEALTHCARE TL | | 01/09/2017 | J. P. MORGAN SECURITIES, INC. | | 910,000 | 1,000,000 | | 5FE |
| 26208C-AN-8 | DRIVE_17-A ABS | | 01/24/2017 | JPMORGAN CHASE & CO. | | 3,499,923 | 3,500,000 | | 2AM |
| 26376M-AG-7 | DUBOIS CHEMICALS TERM LOAN B | | 03/28/2017 | Antares Holdings LP | | 1,592,000 | 1,600,000 | | 4FE |
| 26444H-AB-7 | DUKE ENERGY FLORIDA LLC | | 01/03/2017 | BANK OF AMERICA/MERRILL LYNCH | | 9,988,600 | 10,000,000 | | 1FE |
| 26817R-AB-4 | DYNEGY INC | | 01/19/2017 | Various | | 3,625,000 | 4,000,000 | 34,271 | 4FE |
| 26817R-AP-3 | DYNEGY INC | | 01/18/2017 | CREDIT SUISSE | | 1,902,500 | 2,000,000 | 34,736 | 4FE |
| 26817H-AK-6 | DYNEGY INC TRANCHE C-1 TL | | 02/17/2017 | MORGAN STANLEY DEAN WITTER | | 997,500 | 1,000,000 | | 3FE |
| 281020-AK-3 | EDISON INTERNATIONAL | | 03/22/2017 | BARCLAYS | | 19,988,200 | 20,000,000 | | 1FE |
| 27003B-AA-3 | ELDORADO RESORTS INC | | 03/15/2017 | JPMORGAN CHASE & CO. | | 5,010,000 | 5,010,000 | | 4FE |
| 29082H-AB-8 | EMBRAER NETHERLANDS FINANCE BV | D | 01/25/2017 | JPMORGAN CHASE & CO. | | 4,534,000 | 4,534,000 | | 2FE |
| 268648-AQ-5 | EMC CORP | | 01/13/2017 | CITIGROUP GLOBAL MARKETS | | 10,255,500 | 10,600,000 | 37,453 | 3FE |
| 29103D-AC-0 | EMERA US FINANCE LP | C | 01/18/2017 | EXCHANGE | | 17,057,465 | 16,955,000 | 33,415 | 2FE |
| 29103D-AF-3 | EMERA US FINANCE LP | C | 01/18/2017 | EXCHANGE | | 24,532,541 | 24,308,000 | 60,162 | 2FE |
| 292480-AG-5 | ENABLE MIDSTREAM PARTNERS LP | | 01/09/2017 | JPMORGAN CHASE & CO. | | 14,634,032 | 14,782,000 | 56,172 | 2FE |
| 292480-AJ-9 | ENABLE MIDSTREAM PARTNERS LP | | 01/05/2017 | JPMORGAN CHASE & CO. | | 3,752,368 | 4,250,000 | 32,465 | 2FE |
| 292480-AK-6 | ENABLE MIDSTREAM PARTNERS LP | | 03/08/2017 | Various | | 19,449,653 | 19,630,000 | 3,364 | 2FE |
| 29273E-AC-2 | ENDO LTD | | 01/11/2017 | BANK OF AMERICA/MERRILL LYNCH | | 1,262,900 | 1,460,000 | 487 | 4FE |
| 29273X-AU-0 | ENERGY TRANSFER EQUITY LOAN | | 02/20/2017 | Various | | 6,044,257 | 6,073,769 | | 3FE |
| 29273R-BK-4 | ENERGY TRANSFER PARTNERS LP | | 01/11/2017 | BANK OF AMERICA/MERRILL LYNCH | | 14,219,505 | 14,250,000 | | 2FE |
| 29273R-BL-2 | ENERGY TRANSFER PARTNERS LP | | 03/02/2017 | Various | | 15,101,559 | 15,200,000 | 36,806 | 2FE |
| 29336U-AD-9 | ENLINK MIDSTREAM PARTNERS LP | | 01/04/2017 | SUNTRUST INVESTMENT SERVICES, INC. | | 855,245 | 935,000 | 12,854 | 2FE |
| 29413X-AA-5 | ENVIVA PARTNERS LP/ENVIVA PARTNERS | | 02/14/2017 | JPMORGAN CHASE & CO. | | 5,357,500 | 5,000,000 | 108,847 | 4FE |
| 29977H-AB-6 | EP ENERGY/EP FINANCE INC | | 01/12/2017 | Various | | 2,596,000 | 2,640,000 | 52,938 | 5FE |
| 29444U-AR-7 | EQUINIX INC | | 03/08/2017 | JPMORGAN CHASE & CO. | | 5,000,000 | 5,000,000 | | 3FE |
| 26907Y-AA-2 | ESH HOSPITALITY INC | | 03/28/2017 | Various | | 9,590,738 | 9,580,000 | 154,859 | 4FE |
| 29736R-AJ-9 | ESTEE LAUDER COMPANIES INC. (THE) | | 02/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,248,428 | 4,250,000 | | 1Z |
| 29736R-AK-6 | ESTEE LAUDER COMPANIES INC. (THE) | | 02/06/2017 | CITIGROUP GLOBAL MARKETS | | 8,477,815 | 8,500,000 | | 1FE |
| 30040W-AC-2 | EVERSOURCE ENERGY | | 03/02/2017 | JPMORGAN CHASE & CO. | | 8,488,100 | 8,500,000 | | 2FE |
| 30161N-AW-1 | EXELON CORPORATION | | 03/29/2017 | GOLDMAN, SACHS & CO. | | 17,252,116 | 17,200,000 | 38,222 | 2FE |
| 31428X-BN-5 | FEDEX CORP | | 01/03/2017 | WELLS FARGO | | 4,205,205 | 4,250,000 | | 2FE |
| 31732F-AG-1 | FILTRATION GROUP CORP TL | | 03/23/2017 | Various | | 2,059,937 | 2,085,044 | | 4FE |
| 32007U-BR-9 | FIRST DATA CORP 2021C NEW DOLLARTL | | 03/07/2017 | Various | | 2,019,790 | 2,000,000 | | 3FE |
| 335934-AK-1 | FIRST QUANTUM MINERALS LTD | A | 03/16/2017 | JPMORGAN CHASE & CO. | | 4,155,000 | 4,155,000 | | 4Z |
| 335934-AL-9 | FIRST QUANTUM MINERALS LTD | A | 03/16/2017 | JPMORGAN CHASE & CO. | | 4,155,000 | 4,155,000 | | 4Z |
| 33936Y-AA-3 | FLEX ACQUISITION COMPANY INC | | 01/11/2017 | CREDIT SUISSE | | 1,750,000 | 1,750,000 | | 1Z |
| 34407J-AC-0 | FLYING FORTRESS INC TERM LOAN | | 01/16/2017 | BANK OF AMERICA | | (6,667) | | | 2FE |
| 34417M-AA-5 | FOCUS_17-1 ABS | | 03/21/2017 | BARCLAYS | | 2,500,000 | 2,500,000 | | 2AM |
| 345397-YG-2 | FORD MOTOR CREDIT COMPANY LLC | | 01/04/2017 | CREDIT AGRICOLE | | 8,000,000 | 8,000,000 | | 2FE |
| 345397-YL-1 | FORD MOTOR CREDIT COMPANY LLC | | 03/28/2017 | CITIGROUP GLOBAL MARKETS | | 10,320,000 | 10,320,000 | | 2FE |
| 34531F-AC-7 | FORDR 2017-1C ABS | | 02/22/2017 | BANK OF AMERICA/MERRILL LYNCH | | 7,334,652 | 7,338,000 | | 1FE |
| 35906A-AZ-1 | FRONTIER COMMUNICATIONS CORP | | 03/06/2017 | CREDIT SUISSE | | 2,135,250 | 2,190,000 | 116,435 | 4FE |
| C3602D-AH-7 | GARDA WORLD SECURITY CORP TLB | A | 01/18/2017 | JEFFERIES & COMPANY, INC. | | (578) | | | 4FE |
| 366651-AB-3 | GARTNER INC | | 03/16/2017 | GOLDMAN, SACHS & CO. | | 1,460,000 | 1,460,000 | | 3Z |
| G37585-AC-3 | GASLOG LTD | D | 03/17/2017 | STIFEL CAPITAL MARKETS | | 7,300,000 | 7,300,000 | | 4Z |
| 361448-AZ-6 | GATX CORPORATION | | 02/06/2017 | CITIGROUP GLOBAL MARKETS | | 8,478,240 | 8,500,000 | | 2FE |
| 37045X-BS-4 | GENERAL MOTORS FINANCIAL CO INC | | 01/11/2017 | DEUTSCHE BANK AG | | 48,435,980 | 48,500,000 | | 2FE |
| 37045X-BT-2 | GENERAL MOTORS FINANCIAL CO INC | | 01/11/2017 | DEUTSCHE BANK AG | | 8,487,675 | 8,500,000 | | 2FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 37185L-AF-9 | GENESIS ENERGY LP | | 02/10/2017 | CITIGROUP GLOBAL MARKETS | | 1,967,480 | 1,948,000 | 18,263 | 4FE |
| 37185L-AG-7 | GENESIS ENERGY LP/ GENESIS ENERGY | | 02/23/2017 | STIFEL CAPITAL MARKETS | | 1,022,500 | 1,000,000 | 17,167 | 4FE |
| 378272-AN-8 | GLENCORE FUNDING LLC | C | 03/21/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,257,688 | 4,300,000 | | 2FE |
| 361841-AF-6 | GLP CAPITAL LP | | 02/21/2017 | SUSQUEHANNA FINANCIAL GROUP LLLP | | 4,837,500 | 4,500,000 | 75,549 | 3FE |
| 38017B-AK-2 | GO DADDY OPERATING CO. ITL | | 02/23/2017 | BARCLAYS BANK | | 856,712 | 858,859 | | 3FE |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC/THE | | 02/13/2017 | GOLDMAN, SACHS & CO. | | 16,988,610 | 17,000,000 | 18,181 | 1FE |
| 38141G-WD-2 | GOLDMAN SACHS GROUP INC/THE | | 01/23/2017 | GOLDMAN, SACHS & CO. | | 4,000,000 | 4,000,000 | | 1FE |
| 382550-BF-7 | GOODYEAR TIRE & RUBBER CO | | 02/16/2017 | NOMURA SECURITIES INTERNATIONAL INC | | 3,052,500 | 3,000,000 | 34,167 | 3FE |
| 389376-AX-2 | GRAY TELEVISION TLB2 | | 02/24/2017 | WELLS FARGO | | 897,750 | 900,000 | | 3FE |
| 391164-AG-5 | GREAT PLAINS ENERGY INCORPORATED | | 03/06/2017 | GOLDMAN, SACHS & CO. | | 12,740,055 | 12,750,000 | | 2FE |
| 391164-AH-3 | GREAT PLAINS ENERGY INCORPORATED | | 03/06/2017 | GOLDMAN, SACHS & CO. | | 16,987,080 | 17,000,000 | | 2FE |
| 391164-AJ-9 | GREAT PLAINS ENERGY INCORPORATED | | 03/06/2017 | GOLDMAN, SACHS & CO. | | 8,467,530 | 8,500,000 | | 2FE |
| 391164-AK-6 | GREAT PLAINS ENERGY INCORPORATED | | 03/06/2017 | GOLDMAN, SACHS & CO. | | 6,366,713 | 6,375,000 | | 2FE |
| 40537Q-AN-0 | HALCON RESOURCES CORP | | 02/09/2017 | JPMORGAN CHASE & CO. | | 3,550,000 | 3,550,000 | | 5FE |
| 410345-AL-6 | HANESBRANDS INC | | 01/06/2017 | DEUTSCHE BANK AG | | 6,877,500 | 7,000,000 | 53,083 | 3FE |
| 41151P-AL-9 | HARBOR FREIGHT TOOLS USA LOAN | | 03/09/2017 | CREDIT SUISSE | | (871) | | | 3FE |
| 359694-AB-2 | HB FULLER CO | | 02/09/2017 | JPMORGAN CHASE & CO. | | 8,461,835 | 8,500,000 | | 2FE |
| 404119-BU-2 | HCA INC | | 03/03/2017 | BANK OF AMERICA/MERRILL LYNCH | | 1,498,125 | 1,500,000 | 4,313 | 3FE |
| 421924-BN-0 | HEALTHSOUTH CORP | | 03/03/2017 | Various | | 1,282,050 | 1,260,000 | 31,032 | 4FE |
| 423012-AF-0 | HEINEKEN NV | D | 03/20/2017 | CREDIT SUISSE | | 18,777,528 | 18,900,000 | | 2FE |
| 423012-AG-8 | HEINEKEN NV | D | 03/20/2017 | JPMORGAN CHASE & CO. | | 8,533,006 | 8,600,000 | | 2FE |
| 428291-AN-8 | HEXCEL CORPORATION | | 02/13/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,231,258 | 4,250,000 | | 2FE |
| 40419N-AE-0 | HFOTCO (HOUSTON FUEL OIL) TLB | | 03/03/2017 | MORGAN STANLEY DEAN WITTER | | 1,999,882 | 2,000,000 | | 3FE |
| 42979B-AA-2 | HIGH RIDGE BRANDS CO | | 03/17/2017 | BANK MONTREAL / NESBITT BURNS | | 7,980,000 | 7,980,000 | | 5FE |
| BASOLD-US-1 | HIGMAN BARGE LINES TERM LOAN | | 01/31/2017 | DIRECT | | 14,850,000 | 15,000,000 | | 4Z |
| 431475-AB-8 | HILL-ROM HOLDINGS INC | | 02/09/2017 | Various | | 13,036,563 | 13,000,000 | | 4FE |
| 432830-AA-8 | HILTON GRAND VACATIONS BORROWER LL | | 01/13/2017 | BARCLAYS | | 1,332,375 | 1,275,000 | 10,846 | 3FE |
| 44043V-AF-5 | HORIZON PHARMA INC TLB | | 03/29/2017 | EXCHANGE | | 1,486,883 | 1,477,500 | | 3FE |
| 44267D-AB-3 | HOWARD HUGHES CORP | | 03/07/2017 | JPMORGAN CHASE & CO. | | 8,426,363 | 8,430,000 | | 4FE |
| 404280-BJ-7 | HSBC HOLDINGS PLC | D | 03/06/2017 | HSBC SECURITIES, INC. | | 17,000,000 | 17,000,000 | | 1Z |
| 404280-BK-4 | HSBC HOLDINGS PLC | D | 03/06/2017 | HSBC SECURITIES, INC. | | 8,500,000 | 8,500,000 | | 1FE |
| 444859-BF-8 | HUMANA INC | | 03/13/2017 | JPMORGAN CHASE & CO. | | 9,238,623 | 9,250,000 | | 2FE |
| 444859-BG-6 | HUMANA INC | | 03/13/2017 | JPMORGAN CHASE & CO. | | 3,221,936 | 3,225,000 | | 2FE |
| 44891A-AL-1 | HYUNDAI CAPITAL AMERICA | C | 03/29/2017 | BANK OF AMERICA/MERRILL LYNCH | | 9,986,000 | 10,000,000 | | 2FE |
| 44891A-AM-9 | HYUNDAI CAPITAL AMERICA | C | 03/29/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,994,700 | 5,000,000 | | 2FE |
| 451102-BF-3 | ICAHN ENTERPRISES LP | | 03/16/2017 | BAIRD (ROBERT W.) & CO. INC. | | 1,165,038 | 1,145,000 | 9,343 | 3FE |
| 451102-BG-1 | ICAHN ENTERPRISES LP | | 03/23/2017 | Various | | 10,998,170 | 10,859,000 | 79,955 | 3FE |
| 44962L-AB-3 | IHS MARKIT LTD | | 02/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 7,300,000 | 7,300,000 | | 3FE |
| 96925H-AB-8 | IMG WORLDWIDE INC TL | | 03/06/2017 | KKR | | 1,997,500 | 2,000,000 | | 4FE |
| 45256#-AB-8 | IMPACT CIL PARENT CMBS | | 03/13/2017 | DIRECT | | 2,801,680 | 2,801,680 | | 2AM |
| 45672L-AE-5 | INFOR US INC TRANCHE B-6 TL | | 02/07/2017 | EXCHANGE | | 14,293,112 | 14,350,054 | | 4FE |
| 456837-AG-8 | ING GROEP NV | C | 03/21/2017 | JPMORGAN CHASE & CO. | | 9,980,700 | 10,000,000 | | 2Z |
| 456837-AH-6 | ING GROEP NV | D | 03/21/2017 | JPMORGAN CHASE & CO. | | 9,986,900 | 10,000,000 | | 1Z |
| 469815-AH-7 | JACOBS ENTERTAINMENT INC | | 01/30/2017 | CREDIT SUISSE | | 4,493,500 | 4,450,000 | | 4FE |
| 46611V-AT-2 | JBS USA LLC TL | | 02/08/2017 | BARCLAYS BANK | | 15,000,000 | 15,000,000 | | 3FE |
| 47233J-AG-3 | JEFFERIES GROUP LLC | | 01/09/2017 | JEFFERIES & COMPANY, INC. | | 4,224,755 | 4,250,000 | | 2Z |
| 24422E-TL-3 | JOHN DEERE CAPITAL CORP | | 03/10/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 14,933,850 | 15,000,000 | 76,188 | 1FE |
| 24422E-TQ-2 | JOHN DEERE CAPITAL CORP | | 03/10/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 10,991,420 | 11,000,000 | | 1FE |
| 478160-CD-4 | JOHNSON & JOHNSON | | 02/28/2017 | JPMORGAN CHASE & CO. | | 24,932,000 | 25,000,000 | | 1FE |
| 478160-CF-9 | JOHNSON & JOHNSON | | 02/28/2017 | JPMORGAN CHASE & CO. | | 13,465,710 | 13,500,000 | | 1FE |
| 478160-CG-7 | JOHNSON & JOHNSON | | 02/28/2017 | JPMORGAN CHASE & CO. | | 13,468,545 | 13,500,000 | | 1FE |
| 478375-AU-2 | JOHNSON CONTROLS INTERNATIONAL PLC | | 02/02/2017 | CITIGROUP GLOBAL MARKETS | | 6,315,869 | 6,374,000 | | 2FE |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | 01/19/2017 | JPMORGAN CHASE & CO. | | 9,424,200 | 10,000,000 | 92,597 | 1FE |
| 46647P-AA-4 | JPMORGAN CHASE & CO | | 02/14/2017 | JPMORGAN CHASE & CO. | | 12,750,000 | 12,750,000 | | 1FE |
| 48853U-AY-6 | KENAN ADVANTAGE INITIAL US TL | | 01/30/2017 | KEYBANK NATIONAL ASSOCIATION | | 24,574 | 24,574 | | 4FE |
| 49460Y-BF-1 | KINETIC CONCEPTS INC DOLLAR TL | | 02/10/2017 | BANK OF AMERICA | | 2,985,000 | 3,000,000 | | 4FE |
| 50077D-AE-4 | KRATON POLYMERS LLC/KRATON POLYMER | | 03/17/2017 | DEUTSCHE BANK AG | | 2,930,000 | 2,930,000 | | 1Z |
| 501044-DG-3 | KROGER CO | | 01/17/2017 | U.S. BANCORP | | 12,733,043 | 12,750,000 | | 2FE |
| 50106G-AA-0 | KRONOS ACQUISITION HOLDINGS INC | C | 02/09/2017 | BARCLAYS | | 1,750,000 | 1,750,000 | | 5FE |
| 502413-BE-6 | L-3 COMMUNICATIONS CORP | | 01/19/2017 | Various | | 2,466,644 | 2,465,000 | 12,917 | 2FE |
| 505742-AF-3 | LADDER CAPITAL FINANCE HOLDINGS LL | | 03/02/2017 | DEUTSCHE BANK AG | | 3,650,000 | 3,650,000 | | 4Z |
| 513272-AA-2 | LAMB WESTON HOLDINGS INC | | 02/16/2017 | KEYCORP | | 3,015,000 | 3,000,000 | 39,698 | 3FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 51501E-AC-0 | LANDESK SOFTWARE GROUP INC. TL | | 02/02/2017 | MORGAN STANLEY DEAN WITTER | | 1,990,000 | 2,000,000 | | 4FE |
| 51501E-AE-6 | LANDESK SOFTWARE GRP 2ND LIEN TL | | 02/21/2017 | MORGAN STANLEY DEAN WITTER | | 984,726 | 1,000,000 | | 5Z |
| 51783Q-AN-8 | LAS VEGAS SANDS TERM B LOANS | | 03/29/2017 | EXCHANGE | | 5,378,008 | 5,386,181 | | 2FE |
| 526057-BY-9 | LENNAR CORPORATION | | 01/05/2017 | JPMORGAN CHASE & CO. | | 6,000,000 | 6,000,000 | | 3FE |
| 52729K-AM-8 | LEVEL 3 FINANCE B-II 2022 TL | | 01/10/2017 | EXCHANGE | | (13,750) | | | 3FE |
| 52729K-AN-6 | LEVEL 3 FINANCE TRANCHE B 2024 TL | | 03/07/2017 | BANK OF AMERICA | | 5,486,250 | 5,500,000 | | 3FE |
| 52729B-BM-4 | LEVEL 3 FINANCING INC | | 03/28/2017 | EXCHANGE | | 1,558,276 | 1,500,000 | 35,656 | 3FE |
| 53226G-AD-3 | LIGHTSTONE HOLDCO LLC INT TLC | | 02/24/2017 | DEUTSCHE BANK SECURITIES | | 263,336 | 260,870 | | 3FE |
| 53226G-AE-1 | LIGHTSTONE HOLDCO LLC REFI TLB | | 02/24/2017 | DEUTSCHE BANK SECURITIES | | 2,765,029 | 2,739,130 | | 3FE |
| 53944Y-AC-7 | LLOYDS BANKING GROUP PLC | D | 01/04/2017 | GOLDMAN, SACHS & CO. | | 17,689,473 | 17,750,000 | | 2FE |
| 53944Y-AD-5 | LLOYDS BANKING GROUP PLC | D | 01/04/2017 | GOLDMAN, SACHS & CO. | | 26,068,350 | 26,250,000 | | 2FE |
| 52520M-DR-1 | LMT 2005-3 1A5 RMBS | | 02/01/2017 | SCHEDULED PAY UP | | | 432 | | 1FM |
| 544445-BJ-7 | LOS ANGELES CALIF DEPT ARPTS R | | 01/06/2017 | RBC DOMINION SECURITIES | | 1,210,748 | 1,100,000 | | 1FE |
| 544445-BK-4 | LOS ANGELES CALIF DEPT ARPTS R | | 01/06/2017 | RBC DOMINION SECURITIES | | 1,345,140 | 1,200,000 | | 1FE |
| 544445-BM-0 | LOS ANGELES CALIF DEPT ARPTS R | | 01/06/2017 | RBC DOMINION SECURITIES | | 772,872 | 670,000 | | 1FE |
| 50212Y-AB-0 | LPL HOLDINGS INC | | 03/03/2017 | MORGAN STANLEY | | 6,672,500 | 6,650,000 | | 4FE |
| 50247W-AB-3 | LYB INTERNATIONAL FINANCE II BV | | 02/21/2017 | JPMORGAN CHASE & CO. | | 8,412,280 | 8,500,000 | | 2FE |
| L6232U-AF-4 | MALLINCKRODT INTL FIN 2017 TLB | | 03/07/2017 | EXCHANGE | | 912,036 | 914,691 | | 3FE |
| 571748-BB-7 | MARSH & MCLENNAN COMPANIES INC | | 01/09/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,488,355 | 8,500,000 | | 1FE |
| 571748-BC-5 | MARSH & MCLENNAN COMPANIES INC | | 01/09/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,956,139 | 2,975,000 | | 1Z |
| 575767-AL-2 | MASSACHUSETTS MUTUAL LIFE INSURANC | | 03/20/2017 | CITIGROUP GLOBAL MARKETS | | 4,261,257 | 4,300,000 | | 1FE |
| 58013M-EM-2 | MCDONALDS CORPORATION | | 03/06/2017 | WELLS FARGO | | 49,967,500 | 50,000,000 | 196,875 | 2FE |
| 58446H-AQ-5 | MEDIACOM ILLINOIS LLC TLK | | 02/17/2017 | J. P. MORGAN SECURITIES, INC. | | 6,982,500 | 7,000,000 | | 3FE |
| 58507L-AB-5 | MEDTRONIC GLOBAL HOLDINGS SCA | | 03/21/2017 | MORGAN STANLEY | | 27,979,280 | 28,000,000 | | 1FE |
| 552704-AD-0 | MEG ENERGY CORP | A | 01/12/2017 | BARCLAYS | | 1,320,000 | 1,320,000 | | 3FE |
| 59001A-AY-8 | MERITAGE HOMES CORP | | 02/14/2017 | WELLS FARGO | | 1,580,800 | 1,520,000 | 19,253 | 3FE |
| 59001K-AD-2 | MERITOR INC | | 01/30/2017 | WELLS FARGO | | 2,015,000 | 2,000,000 | 57,986 | 4FE |
| 91087B-AC-4 | MEXICO (UNITED MEXICAN STATES) (GO | D | 03/16/2017 | DEUTSCHE BANK AG | | 10,166,952 | 10,200,000 | | 1Z |
| 56846L-AA-1 | MFIT_17-A ABS | | 02/16/2017 | WELLS FARGO | | 2,499,507 | 2,500,000 | | 2AM |
| 55303X-AB-1 | MGM GROWTH PROPERTIES OPERATING PA | | 03/08/2017 | EXCHANGE | | 12,062,780 | 12,035,000 | 10,531 | 4FE |
| 55303X-AC-9 | MGM GROWTH PROPERTIES OPERATING PA | | 03/08/2017 | EXCHANGE | | 6,198,409 | 6,000,000 | 119,063 | 4FE |
| 45567Y-AG-0 | MH SUB I LLC (MICRO) AMEND 1 ITL | | 03/16/2017 | CREDIT SUISSE | | 322,721 | 323,529 | | 4FE |
| 61915R-CK-0 | MHL_06-1 RMBS | | 02/27/2017 | SCHEDULED PAY UP | | | 151 | | 1FM |
| 594088-AM-8 | MICHAELS STORES INC 2016 TLB1 | | 02/14/2017 | EXCHANGE | | (21) | | | 3FE |
| 594918-BW-3 | MICROSOFT CORPORATION | | 01/30/2017 | HSBC SECURITIES, INC. | | 9,978,500 | 10,000,000 | | 1FE |
| 594918-BX-1 | MICROSOFT CORPORATION | | 01/30/2017 | HSBC SECURITIES, INC. | | 22,584,380 | 22,750,000 | | 1FE |
| 594918-BY-9 | MICROSOFT CORPORATION | | 01/30/2017 | HSBC SECURITIES, INC. | | 37,615,988 | 37,750,000 | | 1FE |
| 594918-BZ-6 | MICROSOFT CORPORATION | | 01/30/2017 | HSBC SECURITIES, INC. | | 16,963,110 | 17,000,000 | | 1FE |
| 594918-CA-0 | MICROSOFT CORPORATION | | 01/30/2017 | HSBC SECURITIES, INC. | | 8,477,135 | 8,500,000 | | 1FE |
| 594918-CB-8 | MICROSOFT CORPORATION | | 01/30/2017 | HSBC SECURITIES, INC. | | 8,474,925 | 8,500,000 | | 1FE |
| 59870U-AG-1 | MILACRON LLC TLB | | 03/01/2017 | BANK OF AMERICA | | 996,250 | 1,000,000 | | 4FE |
| 605024-AM-0 | MISSION BROADCASTING TLB | | 03/23/2017 | BANK OF AMERICA | | 126,150 | 126,545 | | 3FE |
| 60855R-AG-5 | MOLINA HEALTHCARE INC | | 01/18/2017 | CANTOR FITZGERALD | | 5,162,500 | 5,000,000 | 50,764 | 3FE |
| 60871R-AL-4 | MOLSON COORS BREWING CO | | 03/06/2017 | CITIGROUP GLOBAL MARKETS | | 9,994,100 | 10,000,000 | | 2FE |
| 60871R-AN-0 | MOLSON COORS BREWING CO | | 03/06/2017 | CITIGROUP GLOBAL MARKETS | | 9,991,600 | 10,000,000 | | 2FE |
| 615369-AG-0 | MOODYS CORPORATION | | 02/27/2017 | BARCLAYS | | 10,168,482 | 10,200,000 | | 2FE |
| 61746B-EE-2 | MORGAN STANLEY | | 01/17/2017 | MORGAN STANLEY | | 8,500,000 | 8,500,000 | | 1FE |
| 61746B-EF-9 | MORGAN STANLEY | | 01/18/2017 | MORGAN STANLEY | | 18,246,015 | 18,500,000 | 3,021 | 1FE |
| 61746B-EG-7 | MORGAN STANLEY | | 01/17/2017 | MORGAN STANLEY | | 12,663,555 | 12,750,000 | | 1FE |
| 61761J-VL-0 | MORGAN STANLEY | | 01/19/2017 | MORGAN STANLEY | | 12,596,000 | 12,500,000 | 116,910 | 1FE |
| 55336V-AK-6 | MPLX LP | | 02/07/2017 | CITIGROUP GLOBAL MARKETS | | 16,971,780 | 17,000,000 | | 2FE |
| 55336V-AL-4 | MPLX LP | | 02/07/2017 | CITIGROUP GLOBAL MARKETS | | 10,129,008 | 10,200,000 | | 2FE |
| 61946E-AA-6 | MSAIC_17-1 ABS | | 01/26/2017 | GUGGENHEIM SECURITIES, LLC | | 3,748,926 | 3,750,000 | | 1FE |
| 55354G-AD-2 | MSCI INC | | 02/16/2017 | NOMURA SECURITIES INTERNATIONAL INC | | 5,006,250 | 5,000,000 | 13,854 | 3FE |
| 61751J-AF-8 | MSM_07-6XS RMBS | | 12/27/2016 | SCHEDULED PAY UP | | | | | 1FM |
| 62854A-AJ-3 | MYLAN NV | | 02/27/2017 | EXCHANGE | | 6,370,759 | 6,376,000 | 28,161 | 2FE |
| 62854A-AK-0 | MYLAN NV | | 02/08/2017 | EXCHANGE | | 13,987,698 | 14,000,000 | 59,306 | 2FE |
| 62854A-AL-8 | MYLAN NV | | 02/10/2017 | EXCHANGE | | 16,995,141 | 17,000,000 | 93,854 | 2FE |
| 62854A-AM-6 | MYLAN NV | | 02/08/2017 | EXCHANGE | | 4,245,679 | 4,250,000 | 19,709 | 2FE |
| 6325C0-DJ-7 | NATIONAL AUSTRALIA BANK LIMITED | D | 01/04/2017 | MORGAN STANLEY | | 8,491,500 | 8,500,000 | | 1FE |
| 637432-NL-5 | NATIONAL RURAL UTILITIES COOPERATI | | 01/31/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 2,994,150 | 3,000,000 | | 1FE |
| 63938C-AF-5 | NAVIENT CORP | | 03/02/2017 | JPMORGAN CHASE & CO. | | 2,189,080 | 2,190,000 | | 4Z |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 78442F-ET-1 | NAVIENT CORP | | 01/19/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,990,000 | 4,000,000 | 80,986 | 3FE |
| 64110L-AM-8 | NETFLIX INC | | 02/16/2017 | GOLDMAN, SACHS & CO. | | 1,972,500 | 2,000,000 | 27,951 | 4FE |
| 64537Q-AA-5 | NEW HOME COMPANY INC | | 03/10/2017 | CREDIT SUISSE | | 7,224,153 | 7,300,000 | | 4FE |
| 65336R-AP-3 | NEXSTAR BROADCASTING TLB | | 03/30/2017 | BANK OF AMERICA | | 1,368,960 | 1,373,455 | | 3FE |
| 62913T-AH-5 | NGL ENERGY PARTNERS LP | | 02/22/2017 | RBC DOMINION SECURITIES | | 3,710,000 | 3,500,000 | 89,688 | 4FE |
| 65340M-AN-3 | NIACET CORP TL | | 02/14/2017 | KEYBANK NATIONAL ASSOCIATION | | 7,425,000 | 7,500,000 | | 4Z |
| 65410C-AC-4 | NIELSEN COMPANY LUXEMBOURG SARL | D | 02/23/2017 | JPMORGAN CHASE & CO. | | 12,675,000 | 12,650,000 | 19,444 | 4FE |
| 65557Q-AB-8 | NORD ANGLIA EDUCATION INITIAL TL | | 03/17/2017 | Various | | 1,007,631 | 997,436 | | 4FE |
| 655664-AR-1 | NORDSTROM INC | | 03/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,122,345 | 8,500,000 | 63,750 | 2Z |
| 655664-AS-9 | NORDSTROM INC | | 03/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,468,040 | 8,500,000 | | 2Z |
| 66989H-AM-0 | NOVARTIS CAPITAL CORP | C | 02/14/2017 | JPMORGAN CHASE & CO. | | 9,944,900 | 10,000,000 | | 1FE |
| 66989H-AN-8 | NOVARTIS CAPITAL CORP | C | 02/14/2017 | JPMORGAN CHASE & CO. | | 14,866,350 | 15,000,000 | | 1FE |
| 629377-CA-8 | NRG ENERGY INC | | 02/22/2017 | EXCHANGE | | 2,590,054 | 2,550,000 | 49,814 | 4FE |
| 62943W-AC-3 | NRG YIELD OPERATING LLC | | 01/11/2017 | DEUTSCHE BANK AG | | 6,642,610 | 6,811,000 | 140,950 | 3FE |
| 67020Y-AD-2 | NUANCE COMMUNICATIONS | | 03/17/2017 | RBC DOMINION SECURITIES | | 3,723,000 | 3,650,000 | 20,164 | 3FE |
| 67020Y-AL-4 | NUANCE COMMUNICATIONS INC | | 01/06/2017 | RBC DOMINION SECURITIES | | 4,975,000 | 5,000,000 | 14,844 | 3FE |
| 62947Q-AW-8 | NXP BV | D | 01/06/2017 | RBC DOMINION SECURITIES | | 4,484,025 | 4,380,000 | 70,719 | 3Z |
| 680665-AJ-5 | OLIN CORP | | 03/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,055,000 | 4,055,000 | | 3FE |
| 682680-AR-4 | ONEOK INC | | 02/09/2017 | Various | | 4,445,782 | 3,714,000 | 126,121 | 3FE |
| 683715-AB-2 | OPEN TEXT CORP | A | 01/23/2017 | Various | | 5,162,750 | 4,900,000 | 34,189 | 3FE |
| 67108W-AQ-2 | OZLM_2014-7A CLO LOANS CLO | | 03/29/2017 | DEUTSCHE BANK AG | | 30,000,000 | 30,000,000 | | 1FE |
| 69371R-N6-9 | PACCAR FINANCIAL CORP | | 02/22/2017 | JPMORGAN CHASE & CO. | | 9,982,000 | 10,000,000 | | 1FE |
| 70014L-AA-8 | PARK AEROSPACE HOLDINGS LTD | D | 01/20/2017 | UNION BANK OF SWITZERLAND | | 1,460,000 | 1,460,000 | | 3FE |
| 70014L-AB-6 | PARK AEROSPACE HOLDINGS LTD | D | 01/20/2017 | UNION BANK OF SWITZERLAND | | 3,650,000 | 3,650,000 | | 3FE |
| 701094-AK-0 | PARKER HANNIFIN CORP | | 02/21/2017 | MORGAN STANLEY | | 8,464,980 | 8,500,000 | | 1Z |
| 701885-AF-2 | PARSLEY ENERGY LLC | | 02/08/2017 | CREDIT SUISSE | | 2,190,000 | 2,190,000 | | 4FE |
| 70338P-AC-4 | PATTERN ENERGY GROUP INC | | 01/20/2017 | MORGAN STANLEY | | 3,650,000 | 3,650,000 | | 3FE |
| 69318F-AE-8 | PBF HOLDING CO LLC / PBF FINANCE C | | 03/01/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,567,120 | 5,512,000 | 117,264 | 4FE |
| 707569-AS-8 | PENN NATIONAL GAMING INC | | 01/20/2017 | Various | | 12,271,250 | 12,190,000 | 4,688 | 4FE |
| 70757D-AU-3 | PENN NATIONAL GAMING TLB | | 02/10/2017 | BANK OF AMERICA | | 497,500 | 500,000 | | 3FE |
| 709599-AX-2 | PENSKE TRUCK LEASING CO LP | | 03/13/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,588,046 | 8,600,000 | | 2Z |
| 718172-BY-4 | PHILIP MORRIS INTERNATIONAL INC | | 02/15/2017 | CREDIT SUISSE | | 12,750,000 | 12,750,000 | | 1FE |
| 72108P-AH-7 | PIKE CORPORATION | | 03/20/2017 | MORGAN STANLEY DEAN WITTER | | 497,500 | 500,000 | | 4FE |
| 72147K-AC-2 | PILGRIMS PRIDE CORP | | 01/11/2017 | CANTOR FITZGERALD | | 2,217,375 | 2,190,000 | 42,675 | 4FE |
| 72347N-AS-9 | PINNACLE FOODS FINANCE ITL | | 02/13/2017 | BANK OF AMERICA | | 499,375 | 500,000 | | 3FE |
| 03765V-AH-3 | PRIME SEC SVCS 2016-2 REFI TL B-1 | | 02/21/2017 | Various | | 988,791 | 1,000,000 | | 3FE |
| 744567-CN-6 | PUBLIC SERVICE ELEC & GAS 1ST MTG NCL | | 01/19/2017 | CREDIT SUISSE | | 13,908,510 | 11,000,000 | 149,799 | 1FE |
| 745867-AX-9 | PULTE GROUP INC | | 03/31/2017 | CANTOR FITZGERALD | | 2,205,500 | 2,200,000 | 24,444 | 3FE |
| 44969C-BF-6 | QUINTILES IMS INC B1 DOL TL | | 03/09/2017 | EXCHANGE | | 1,650,131 | 1,653,086 | | 3FE |
| 21688A-AJ-1 | RABOBANK NEDERLAND NY | C | 01/03/2017 | GOLDMAN, SACHS & CO. | | 9,231,963 | 9,250,000 | | 1FE |
| 75079R-AC-2 | RAIN CII CARBON LLC / CII CARBON C | | 03/17/2017 | CITIGROUP GLOBAL MARKETS | | 10,917,940 | 11,000,000 | | 4FE |
| 761735-AT-6 | REYNOLDS GROUP ISSUER INC | | 01/19/2017 | JPMORGAN CHASE & CO. | | 2,562,500 | 2,500,000 | 3,203 | 4FE |
| 74968E-AB-0 | RMP ACQUISITION INC. | | 03/08/2017 | CIT CAPITAL MARKET | | 3,731,250 | 3,750,000 | | 4Z |
| 774341-AG-6 | ROCKWELL COLLINS INC. | | 03/28/2017 | WELLS FARGO | | 6,993,280 | 7,000,000 | | 2FE |
| 774341-AH-4 | ROCKWELL COLLINS INC. | | 03/28/2017 | WELLS FARGO | | 16,988,610 | 17,000,000 | | 2FE |
| 774341-AJ-0 | ROCKWELL COLLINS INC. | | 03/28/2017 | WELLS FARGO | | 17,150,464 | 17,200,000 | | 2FE |
| 774341-AL-5 | ROCKWELL COLLINS INC. | | 03/28/2017 | WELLS FARGO | | 4,281,381 | 4,300,000 | | 2FE |
| 74966U-AP-5 | RPI FINANCE TRUST TLB-6 | | 03/31/2017 | BANK OF AMERICA | | 1,995,000 | 2,000,000 | | 2FE |
| 749685-AU-7 | RPM INTERNATIONAL INC | | 02/27/2017 | BANK OF AMERICA/MERRILL LYNCH | | 902,972 | 850,000 | 11,280 | 2FE |
| 749685-AV-5 | RPM INTERNATIONAL INC | | 02/27/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,941,551 | 5,950,000 | | 1Z |
| 785592-AT-3 | SABINE PASS LIQUEFACTION LLC | | 02/28/2017 | BANK OF AMERICA/MERRILL LYNCH | | 21,229,388 | 21,250,000 | | 2FE |
| 80281L-AF-2 | SANTANDER UK GROUP HOLDINGS PLC | D | 01/03/2017 | GOLDMAN, SACHS & CO. | | 7,650,000 | 7,650,000 | | 1Z |
| 86359D-SR-9 | SASC 2005-17 5A1 RMBS | | 02/01/2017 | SCHEDULED PAY UP | | | 1,052 | | 1FM |
| 78410T-AA-4 | SCFET_17-1A ABS | | 02/15/2017 | CREDIT SUISSE | | 4,998,943 | 5,000,000 | | 1FE |
| 80908U-AC-2 | SCIQUEST INC TL | | 03/14/2017 | Antares Holdings LP | | 1,063,277 | 1,073,620 | | 4FE |
| 83405A-AA-2 | SCLP_17-1 ABS | | 01/20/2017 | DEUTSCHE BANK AG | | 2,499,787 | 2,500,000 | | 1FE |
| 810186-AM-8 | SCOTTS MIRACLE-GRO CO/THE | | 02/10/2017 | EXCHANGE | | 11,526,765 | 11,000,000 | 210,833 | 4FE |
| 810186-AN-6 | SCOTTS MIRACLE-GRO CO/THE | | 01/12/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,860,188 | 2,810,000 | 12,933 | 4FE |
| 81180W-AS-0 | SEAGATE HDD CAYMAN | | 01/31/2017 | MORGAN STANLEY | | 8,442,880 | 8,500,000 | | 2FE |
| 81180W-AU-5 | SEAGATE HDD CAYMAN | | 01/31/2017 | MORGAN STANLEY | | 5,936,315 | 5,950,000 | | 2FE |
| 816194-AV-6 | SELECT MEDICAL TRANCHE B TERM LOAN | | 03/10/2017 | J. P. MORGAN SECURITIES, INC. | | 2,487,500 | 2,500,000 | | 3FE |
| BA50JB-TA-9 | SERTA SIMMONS HLDGS 2ND LIEN TL | | 01/11/2017 | GOLDMAN, SACHS & CO. | | (550) | | | 5FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 82620K-AP-8 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/07/2017 | DEUTSCHE BANK AG | | 21,245,750 | 21,250,000 | | 1FE |
| 82620K-AR-4 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/07/2017 | DEUTSCHE BANK AG | | 34,920,550 | 35,000,000 | | 1FE |
| 82620K-AS-2 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/07/2017 | DEUTSCHE BANK AG | | 49,947,000 | 50,000,000 | | 1FE |
| 82620K-AT-0 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/07/2017 | JPMORGAN CHASE & CO. | | 23,516,220 | 23,600,000 | | 1FE |
| 82620K-AU-7 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/07/2017 | CITIGROUP GLOBAL MARKETS | | 9,989,900 | 10,000,000 | | 1FE |
| 827048-AT-6 | SILGAN HOLDINGS INC | | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,920,000 | 2,920,000 | | 3FE |
| 82845L-AA-8 | SILVERSEA CRUISES | | 01/13/2017 | JPMORGAN CHASE & CO. | | 3,650,000 | 3,650,000 | | 4FE |
| 83001A-AB-8 | SIX FLAGS ENTERTAINMENT CORP | | 03/30/2017 | WELLS FARGO | | 5,078,700 | 5,130,000 | 50,712 | 4FE |
| 83001A-AC-6 | SIX FLAGS ENTERTAINMENT CORP | | 03/30/2017 | WELLS FARGO | | 5,135,000 | 5,135,000 | | 3FE |
| 78443C-CB-8 | SLMA_05-B ABS | | 03/30/2017 | CREDIT SUISSE | | 4,659,375 | 5,000,000 | 4,059 | 1FE |
| 78443C-CL-6 | SLMA_06-A ABS | | 01/26/2017 | CREDIT SUISSE | | 4,593,750 | 5,000,000 | 8,182 | 1FE |
| 832248-AX-6 | SMITHFIELD FOODS INC | | 01/25/2017 | MORGAN STANLEY | | 8,496,345 | 8,500,000 | | 3FE |
| 832248-AY-4 | SMITHFIELD FOODS INC | | 01/25/2017 | MORGAN STANLEY | | 8,489,120 | 8,500,000 | | 2FE |
| 832248-AZ-1 | SMITHFIELD FOODS INC | | 01/25/2017 | BARCLAYS | | 10,187,658 | 10,200,000 | | 1Z |
| 83416N-AA-1 | SOCTY_16-A A ABS | | 02/14/2017 | CREDIT SUISSE | | 5,120,755 | 5,088,554 | 99,736 | 2FE |
| 83545G-AY-8 | SONIC AUTOMOTIVE INC | | 03/07/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,650,000 | 3,650,000 | | 4Z |
| 845467-AH-2 | SOUTHWESTERN ENERGY CO | | 01/05/2017 | OPPENHEIMER & CO., INC. | | 3,467,500 | 3,650,000 | 47,805 | 3FE |
| 852060-AD-4 | SPRINT CAPITAL CORP | | 01/19/2017 | Various | | 7,508,869 | 7,235,000 | 93,663 | 4FE |
| 85208E-AB-6 | SPRINT COMMUNICATIONS INITIAL TL | | 02/07/2017 | J. P. MORGAN SECURITIES, INC. | | 5,500,000 | 5,500,000 | | 3FE |
| 85207U-AH-8 | SPRINT CORP | | 01/19/2017 | OPPENHEIMER & CO., INC. | | 1,551,250 | 1,460,000 | 11,269 | 4FE |
| 78469X-AE-7 | SPX FLOW INC | | 02/23/2017 | Various | | 3,556,600 | 3,470,000 | 47,080 | 4FE |
| 853496-AC-1 | STANDARD INDUSTRIES INC (DELAWARE) | | 02/02/2017 | BANK OF AMERICA/MERRILL LYNCH | | 7,000,000 | 7,000,000 | | 3FE |
| 85375C-BE-0 | STANDARD PACIFIC CORP | | 03/30/2017 | MIZUHO SECURITIES USA INC. | | 1,530,925 | 1,465,000 | 33,232 | 3FE |
| 864486-AK-1 | SUBURBAN PROPANE PARTNERS L.P. | | 02/07/2017 | WELLS FARGO | | 4,000,000 | 4,000,000 | | 3FE |
| 86614W-AD-8 | SUMMIT MIDSTREAM HOLDINGS LLC / FI | | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,645,000 | 3,645,000 | | 1Z |
| 86765L-AC-1 | SUNOCO LP | | 03/16/2017 | CREDIT SUISSE | | 3,979,625 | 3,950,000 | 30,174 | 4FE |
| 871503-AU-2 | SYMANTEC CORPORATION | | 02/21/2017 | Various | | 14,131,953 | 14,008,000 | 6,175 | 3FE |
| 872295-AG-5 | TCFAT_16-1 ABS | | 03/10/2017 | CREDIT SUISSE | | 3,898,438 | 4,000,000 | | 1AM |
| 87817J-AE-8 | TEAM HEALTH INC TL | | 02/09/2017 | J. P. MORGAN SECURITIES, INC. | | 3,990,000 | 4,000,000 | | 4FE |
| 878237-AG-1 | TECH DATA CORPORATION | | 01/24/2017 | BANK OF AMERICA/MERRILL LYNCH | | 21,217,700 | 21,250,000 | | 2FE |
| 878237-AH-9 | TECH DATA CORPORATION | | 01/24/2017 | BANK OF AMERICA/MERRILL LYNCH | | 12,728,708 | 12,750,000 | | 2FE |
| 878742-AV-7 | TECK RESOURCES LIMITED | A | 03/20/2017 | BANK OF AMERICA/MERRILL LYNCH | | 7,114,078 | 6,930,000 | 62,178 | 3FE |
| 878744-AB-7 | TECK RESOURCES LIMITED | A | 01/30/2017 | OPPENHEIMER & CO., INC. | | 3,298,750 | 3,500,000 | 76,339 | 3FE |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU | D | 03/01/2017 | GOLDMAN, SACHS & CO. | | 5,950,000 | 5,950,000 | | 2FE |
| 87938W-AU-7 | TELEFONICA EMISIONES SAU | D | 03/01/2017 | CITIGROUP GLOBAL MARKETS | | 21,250,000 | 21,250,000 | | 2Z |
| 88023U-AD-3 | TEMPUR SEALY INTERNATIONAL INC | | 01/11/2017 | JPMORGAN CHASE & CO. | | 1,456,000 | 1,400,000 | 20,125 | 4FE |
| 880349-AR-6 | TENNECO INC | | 03/27/2017 | CITIGROUP GLOBAL MARKETS | | 975,000 | 1,000,000 | 10,417 | 3FE |
| 88047P-AA-2 | TENNESSEE MERGER SUB INC | | 01/19/2017 | Various | | 5,705,675 | 5,730,000 | | 5FE |
| 88078F-BF-4 | TEREX CORP 01/17 US TERM LOAN | | 01/31/2017 | EXCHANGE | | 8,037,808 | 8,058,123 | | 3FE |
| 88078F-AZ-1 | TEREX CORP US TERM LOAN | | 01/16/2017 | EXCHANGE | | (10,124) | | | 3FE |
| 880779-AZ-6 | TEREX CORPORATION | | 01/17/2017 | DEUTSCHE BANK AG | | 2,375,000 | 2,375,000 | | 1Z |
| 88160Q-AM-5 | TESORO LOGISTICS LP | | 01/04/2017 | RBC DOMINION SECURITIES | | 3,582,688 | 3,325,000 | 40,039 | 3FE |
| 88167A-AF-8 | TEVA PHARMACEUTICAL FINANCE NETHER | D | 02/08/2017 | Various | | 7,144,536 | 8,600,000 | 197,848 | 2FE |
| 883203-BX-8 | TEXTRON INC | | 02/27/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,244,645 | 4,250,000 | | 2FE |
| 89978Y-AQ-9 | TGCLO 2014-1A AIR CLO | | 03/09/2017 | JEFFERIES & COMPANY, INC. | | 40,000,000 | 40,000,000 | | 1FE |
| 88724X-AC-1 | TIME MFG ACQUISITION LLC TL | | 02/14/2017 | BNP PARIBAS SECURITIES CORP | | 2,487,500 | 2,500,000 | | 4Z |
| G8879#-AA-8 | TIMEC 1534 LTD KITWAVE PROJ NEPTUN | B | 03/30/2017 | SCHEDULED PAY UP | | 57,519 | 57,519 | | 5 |
| G8879#-AB-6 | TIMEC 1534 LTD KITWAVE PROJ NEPTUN | B | 03/30/2017 | SCHEDULED PAY UP | | 67,928 | 67,928 | | 5 |
| 87264A-AP-0 | T-MOBILE USA INC | | 03/23/2017 | DEUTSCHE BANK AG | | 756,668 | 699,000 | 9,213 | 3FE |
| 87264A-AT-2 | T-MOBILE USA INC | | 03/13/2017 | DEUTSCHE BANK AG | | 1,000,000 | 1,000,000 | | 3FE |
| 89236T-DP-7 | TOYOTA MOTOR CREDIT CORP | C | 01/04/2017 | CITIGROUP GLOBAL MARKETS | | 9,237,513 | 9,250,000 | | 1FE |
| 89236T-DR-3 | TOYOTA MOTOR CREDIT CORP | C | 01/04/2017 | JPMORGAN CHASE & CO. | | 9,219,383 | 9,250,000 | | 1FE |
| 893647-AX-5 | TRANSDIGM INC | | 01/19/2017 | NOMURA SECURITIES INTERNATIONAL INC | | 3,153,750 | 3,000,000 | 4,875 | 4FE |
| 893647-BC-0 | TRANSDIGM INC | | 02/24/2017 | CREDIT SUISSE | | 1,481,900 | 1,460,000 | 27,943 | 5FE |
| 89364M-BB-9 | TRANSDIGM INC TL-E | | 03/20/2017 | CREDIT SUISSE | | (22,076) | | | 3FE |
| 89364M-BF-0 | TRANSDIGM INC TRANCHE F TL | | 03/20/2017 | Various | | (8,395) | | | 3FE |
| 893830-BE-8 | TRANSOCEAN INC | D | 02/10/2017 | Various | | 3,131,700 | 2,920,000 | 19,345 | 3FE |
| 90352J-AC-7 | UBS GROUP FUNDING SWITZERLAND AG | D | 03/16/2017 | UNION BANK OF SWITZERLAND | | 8,500,000 | 8,500,000 | | 1Z |
| 910047-AH-2 | UNITED CONTINENTAL HOLDINGS INC | | 01/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 13,380,000 | 13,380,000 | | 3FE |
| 911365-BF-0 | UNITED RENTALS (NORTH AMERICA) INC | | 01/19/2017 | SUNTRUST INVESTMENT SERVICES, INC. | | 2,005,000 | 2,000,000 | 23,528 | 4FE |
| 90290M-AB-7 | US FOODS INC | | 02/21/2017 | Various | | 3,029,775 | 2,895,000 | 24,736 | 4FE |
| 90327Q-CZ-0 | USAA CAPITAL CORP | | 01/30/2017 | CITIGROUP GLOBAL MARKETS | | 10,200,000 | 10,200,000 | | 1FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 91911T-AP-8 | VALE OVERSEAS LTD | D | 02/06/2017 | JPMORGAN CHASE & CO. | | 18,324,810 | 17,000,000 | | 2FE |
| 91912E-AA-3 | VALE SA | D | 01/20/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,328,450 | 2,580,000 | 54,019 | 2FE |
| 91911K-AJ-1 | VALEANT PHARMACEUTICALS INTERNATIO | | 03/09/2017 | BARCLAYS | | 2,490,000 | 2,490,000 | | 3FE |
| 91911K-AK-8 | VALEANT PHARMACEUTICALS INTERNATIO | | 03/09/2017 | BARCLAYS | | 4,150,000 | 4,150,000 | | 3FE |
| C9413P-AU-7 | VALEANT PHARMACEUTICALS TLB SER F1 | | 03/30/2017 | Various | | 3,479,843 | 3,532,915 | | 3FE |
| 92240M-BF-4 | VECTOR GROUP LTD ABS | | 01/19/2017 | JEFFERIES & COMPANY, INC. | | 3,650,000 | 3,650,000 | | 3AM |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC | | 01/26/2017 | MORGAN STANLEY | | 3,919,106 | 4,300,000 | 73,457 | 2FE |
| 92343V-DM-3 | VERIZON COMMUNICATIONS INC | | 02/03/2017 | EXCHANGE | | 20,988,681 | 21,044,187 | | 2FE |
| 92343V-DU-5 | VERIZON COMMUNICATIONS INC | | 03/13/2017 | BARCLAYS | | 16,869,100 | 17,000,000 | | 2FE |
| 92343V-DV-3 | VERIZON COMMUNICATIONS INC | | 03/13/2017 | BARCLAYS | | 4,291,830 | 4,300,000 | | 2Z |
| 92343V-DY-7 | VERIZON COMMUNICATIONS INC | | 03/13/2017 | MORGAN STANLEY | | 4,962,800 | 5,000,000 | | 2FE |
| 92553P-BD-3 | VIACOM INC | | 02/23/2017 | MORGAN STANLEY | | 8,500,000 | 8,500,000 | | 1AM |
| 92660F-AK-0 | VIDEOTRON LTD | A | 03/31/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,305,000 | 8,305,000 | | 3FE |
| G9368P-AW-4 | VIRGIN MEDIA TLI | D | 01/19/2017 | SCOTIA CAPITAL MARKETS (USA) | | 7,481,250 | 7,500,000 | | 3FE |
| 927804-FX-7 | VIRGINIA ELECTRIC AND POWER COMPAN | | 03/13/2017 | WELLS FARGO | | 4,995,400 | 5,000,000 | | 1FE |
| 87239P-AD-6 | VISTRA OPS CO (TEX OPS) INITIAL TL | | 01/06/2017 | EXCHANGE | | 525,704 | 529,286 | | 3FE |
| 87239P-AC-8 | VISTRA OPS CO (TEX OPS) TLC | | 01/06/2017 | EXCHANGE | | 119,897 | 120,714 | | 3FE |
| 91829K-AA-1 | VPI ESCROW CORP | | 03/01/2017 | DEUTSCHE BANK AG | | 819,731 | 885,000 | 22,097 | 4FE |
| 929160-AS-8 | VULCAN MATERIALS CO | | 03/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,664,648 | 2,550,000 | 50,044 | 2FE |
| 929160-AT-6 | VULCAN MATERIALS COMPANY | | 03/09/2017 | WELLS FARGO | | 14,940,450 | 15,000,000 | | 2FE |
| 25468P-DP-8 | WALT DISNEY CO | | 03/01/2017 | CITIGROUP GLOBAL MARKETS | | 14,996,100 | 15,000,000 | | 1FE |
| 25468P-DQ-6 | WALT DISNEY CO | | 03/01/2017 | CITIGROUP GLOBAL MARKETS | | 14,974,800 | 15,000,000 | | 1FE |
| 25468P-DR-4 | WALT DISNEY CO | | 03/01/2017 | CITIGROUP GLOBAL MARKETS | | 21,250,000 | 21,250,000 | | 1FE |
| 93363T-AH-5 | WAMU_06-AR11 RMBS | | 12/25/2016 | SCHEDULED PAY UP | | | 23,063 | | 1FM |
| 93362Y-AE-2 | WAMU_06-AR5 RMBS | | 03/25/2017 | SCHEDULED PAY UP | | | 17,890 | | 1FM |
| 93710H-AG-3 | WASH MULTIFAMILY LAUNDRY CAN TL | | 01/24/2017 | MORGAN STANLEY DEAN WITTER | | (304) | | | 4FE |
| 93710H-AC-2 | WASH MULTIFAMILY LAUNDRY US TL | | 01/24/2017 | MORGAN STANLEY DEAN WITTER | | (1,738) | | | 4FE |
| 94353E-AC-9 | WAVE DIVISION INITIAL TL | | 02/28/2017 | WELLS FARGO | | 1,000,000 | 1,000,000 | | 3FE |
| 94946T-AC-0 | WELLCARE HEALTH PLANS INC | | 03/08/2017 | JPMORGAN CHASE & CO. | | 7,840,000 | 7,840,000 | | 3FE |
| 949746-SK-8 | WELLS FARGO & COMPANY | | 01/17/2017 | WELLS FARGO | | 18,500,000 | 18,500,000 | | 1FE |
| 949746-SL-6 | WELLS FARGO & COMPANY | | 01/17/2017 | WELLS FARGO | | 8,500,000 | 8,500,000 | | 1FE |
| 95081Q-AM-6 | WESCO DISTRIBUTION INC | | 02/03/2017 | EXCHANGE | | 4,500,000 | 4,500,000 | 32,250 | 3FE |
| 95709T-AP-5 | WESTAR ENERGY INC | | 02/27/2017 | WELLS FARGO | | 7,968,960 | 8,000,000 | | 1FE |
| 961214-DG-5 | WESTPAC BANKING CORP | D | 01/03/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,495,665 | 8,500,000 | | 1FE |
| 961214-DK-6 | WESTPAC BANKING CORP | D | 02/27/2017 | JPMORGAN CHASE & CO. | | 8,492,775 | 8,500,000 | | 1Z |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 RMBS | | 02/01/2017 | SCHEDULED PAY UP | | | 26 | | 1FM |
| 96926D-AQ-3 | WILLIAM LYON HOMES INC | | 02/03/2017 | CITIGROUP GLOBAL MARKETS | | 10,596,037 | 10,650,000 | 1,410 | 4FE |
| 96949L-AC-9 | WILLIAMS PARTNERS LP | | 01/05/2017 | CANTOR FITZGERALD | | 309,669 | 319,000 | 5,197 | 2FE |
| 88432C-AQ-9 | WINDR_2014-1 CDO - CF - LOANS CDO | | 02/17/2017 | JPMORGAN CHASE & CO. | | 20,000,000 | 20,000,000 | | 1FE |
| 97653V-AC-1 | WIREPATH HOME SYSTEMS TL | | 01/05/2017 | Antares Holdings LP | | 7,425,000 | 7,500,000 | | 4Z |
| 98212B-AE-3 | WPX ENERGY INC | | 01/13/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,580,850 | 3,640,000 | 65,823 | 4FE |
| 98310W-AN-8 | WYNDHAM WORLDWIDE CORP | | 03/16/2017 | JPMORGAN CHASE & CO. | | 8,480,875 | 8,500,000 | | 2FE |
| 98310W-AP-3 | WYNDHAM WORLDWIDE CORP | | 03/16/2017 | JPMORGAN CHASE & CO. | | 5,939,171 | 5,950,000 | | 2Z |
| 984121-CN-1 | XEROX CORPORATION | | 03/17/2017 | EXCHANGE | | 4,400,198 | 4,408,000 | | 2FE |
| 98919M-AL-9 | ZAYO GROUP INCREMENTAL REFI TLB-2 | | 03/30/2017 | MORGAN STANLEY DEAN WITTER | | 648,223 | 650,000 | | 3Z |
| BA50MP-TE-6 | ZAYO GROUP INCREMENTAL REFI TLB-2 | | 02/23/2017 | MORGAN STANLEY DEAN WITTER | | 1,346,375 | 1,350,000 | | 3FE |
| 989194-AP-0 | ZAYO GROUP LLC | | 01/12/2017 | MORGAN STANLEY | | 1,460,000 | 1,460,000 | | 1Z |
| 98877D-AC-9 | ZF NORTH AMERICA CAPITAL INC | C | 01/19/2017 | CITIGROUP GLOBAL MARKETS | | 3,060,000 | 3,000,000 | 33,646 | 3FE |
| N9833R-AE-9 | ZIGGO SECURED FIN PSHIP TLE | D | 02/22/2017 | SCOTIA CAPITAL MARKETS (USA) | | 6,982,500 | 7,000,000 | | 3FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 3,902,423,519 | 3,896,041,622 | 7,464,883 | XXX |
| 55608X-AC-1 | MACQUARIE BANK LTD | D | 03/01/2017 | BANK OF AMERICA/MERRILL LYNCH | | 10,200,000 | 10,200,000 | | 1AM |
| 89356B-AC-2 | TRANSCANADA TRUST | A | 02/27/2017 | DEUTSCHE BANK AG | | 17,000,000 | 17,000,000 | | 2FE |
| 902973-AZ-9 | US BANCORP | | 02/02/2017 | U.S. BANCORP | | 8,500,000 | 8,500,000 | | 1FE |
| 92553P-BC-5 | VIACOM INC | | 02/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,500,000 | 8,500,000 | | 1AM |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 44,200,000 | 44,200,000 | | XXX |
| 464288-51-3 | ISHARES IBOXX USD HIGH YIELD CORPO | | 01/11/2017 | Various | 0.000 | 74,124,000 | 850,000 | | 4 |
| 8199999. Subtotal - Bonds - SVO Identified Funds | | | | | | 74,124,000 | 850,000 | | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 6,494,832,030 | 6,387,397,922 | 9,790,890 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 6,494,832,030 | 6,387,397,922 | 9,790,890 | XXX |
| 902973-15-5 | US BANCORP SERIES H | | 03/17/2017 | DIRECT | 339,000.000 | | 1.00 | | P2LFE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 88579Y-10-1 | 3M COMPANY | | 02/13/2017 | Various | 2,639.000 | 467,246 | | | L |
| 002824-10-0 | ABBOTT LABS | | 03/20/2017 | Various | 156,018.440 | 6,224,513 | | | L |
| 00287Y-10-9 | ABBVIE INC | | 02/13/2017 | Various | 6,700.000 | 407,480 | | | L |
| G1151C-10-1 | ACCENTURE PLC | | 01/09/2017 | JPMORGAN CHASE & CO. | 479.000 | 55,079 | | | L |
| 00773T-10-1 | ADVANSIX INC | | 01/12/2017 | BANK OF AMERICA/MERRILL LYNCH | 327.000 | 6,971 | | | L |
| 008252-10-8 | AFFILIATED MANAGERS GR | | 03/20/2017 | Various | 37,073.000 | 5,516,999 | | | L |
| 001055-10-2 | AFLAC INC. | | 03/23/2017 | MORGAN STANLEY | 4,634.000 | 333,010 | | | L |
| 009158-10-6 | AIR PRODUCTS & CHEM | | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | 8,307.000 | 1,185,774 | | | L |
| 01626P-40-3 | ALIMENTATION COUCHE CLASS 'B'VTG COM NPV | B | 03/23/2017 | BANK MONTREAL / NESBITT BURNS | 8,860.000 | 389,414 | | | U |
| 018581-10-8 | ALLIANCE DATA SYSTEMS CORP | | 02/13/2017 | Various | 5,304.000 | 1,225,643 | | | L |
| 02079K-30-5 | ALPHABET INC CLASS A | | 03/20/2017 | Various | 2,386.000 | 1,987,638 | | | L |
| 02079K-10-7 | ALPHABET INC CLASS C | | 03/27/2017 | CREDIT SUISSE | 961.000 | 787,549 | | | L |
| 02209S-10-3 | ALTRIA GROUP INC. | | 03/20/2017 | Various | 70,787.000 | 5,114,551 | | | L |
| 023135-10-6 | AMAZON COM INC | | 03/21/2017 | Various | 12,696.000 | 10,262,370 | | | L |
| 023608-10-2 | AMEREN CORP | | 03/20/2017 | Various | 66,981.000 | 3,596,923 | | | L |
| 025537-10-1 | AMERICAN ELEC PWR INC | | 03/20/2017 | Various | 85,853.000 | 5,430,542 | | | L |
| 026874-78-4 | AMERICAN INTL GROUP INC | | 02/13/2017 | Various | 6,070.000 | 394,097 | | | L |
| 03076C-10-6 | AMERIPRISE FINL INC | | 02/13/2017 | Various | 4,333.000 | 511,144 | | | L |
| 03073E-10-5 | AMERISOURCEBERGEN CORP | | 02/13/2017 | Various | 52,926.000 | 4,642,933 | | | L |
| 031162-10-0 | AMGEN INC | | 02/13/2017 | Various | 35,991.000 | 5,534,972 | | | L |
| Q0344G-10-1 | AMP LTD | B | 01/31/2017 | CITIGROUP GLOBAL MARKETS | 14,529.000 | 55,016 | | | U |
| 032095-10-1 | AMPHENOL CORP. | | 03/20/2017 | Various | 56,964.000 | 3,989,381 | | | L |
| 032511-10-7 | ANADARKO PETE CORP | | 02/27/2017 | Various | 47,347.000 | 3,260,041 | | | L |
| 032654-10-5 | ANALOG DEVICES INC | | 03/10/2017 | MERGER | 4,814.220 | 395,729 | | | L |
| G0408V-10-2 | AON PLC | | 03/20/2017 | Various | 79,028.000 | 9,079,784 | | | L |
| 037411-10-5 | APACHE CORP | | 02/27/2017 | Various | 38,230.000 | 2,192,768 | | | L |
| 037833-10-0 | APPLE INC. | | 03/21/2017 | Various | 128,217.000 | 17,688,480 | | | L |
| 038222-10-5 | APPLIED MATERIALS INC | | 02/13/2017 | Various | 15,862.000 | 559,421 | | | L |
| 363576-10-9 | ARTHUR J GALLAGHER & CO | | 03/20/2017 | Various | 72,381.000 | 4,013,841 | | | L |
| 00206R-10-2 | AT&T INC | | 03/20/2017 | Various | 102,240.000 | 4,258,178 | | | L |
| 053015-10-3 | AUTOMATIC DATA PROCESSING INC COM | | 03/20/2017 | Various | 53,968.000 | 5,547,188 | | | L |
| 053332-10-2 | AUTOZONE INC | | 02/13/2017 | Various | 1,845.000 | 1,392,276 | | | L |
| 053484-10-1 | AVALONBAY CMNTYS INC | | 03/20/2017 | Various | 18,175.000 | 3,275,444 | | | L |
| 053611-10-9 | AVERY DENNISON CORP | | 02/13/2017 | Various | 6,085.000 | 484,061 | | | L |
| 060505-10-4 | BANK AMER CORP COM | | 03/02/2017 | Various | 259,995.000 | 6,218,091 | | | L |
| 067383-10-9 | BARD (C.R.) INC. | | 03/20/2017 | Various | 15,406.000 | 3,772,161 | | | L |
| 068323-10-4 | BARRACUDA NETWORKS INC | | 01/18/2017 | STOCK DIV. | 12,152.000 | 285,528 | | | L |
| 071813-10-9 | BAXTER INTL INC | | 03/20/2017 | Various | 71,113.000 | 3,562,085 | | | L |
| 081437-10-5 | BEMIS CO INC | | 03/20/2017 | Various | 65,388.000 | 3,218,721 | | | L |
| 09061G-10-1 | BIOMARIN PHARMACEUTICAL INC | | 03/20/2017 | Various | 28,396.000 | 2,502,971 | | | L |
| 09075E-10-0 | BIOVERATIV INC | | 02/02/2017 | DISTRIBUTION | 11,261.500 | 527,096 | | | L |
| 09247X-10-1 | BLACKROCK INC | | 03/20/2017 | Various | 14,067.000 | 5,393,432 | | | L |
| 097023-10-5 | BOEING CO | | 02/13/2017 | Various | 2,462.000 | 407,923 | | | L |
| 101137-10-7 | BOSTON SCI ENTIFIC CORP COM | | 03/20/2017 | Various | 246,893.000 | 5,536,512 | | | L |
| Y09827-10-9 | BROADCOM LTD | D | 03/27/2017 | Various | 7,139.000 | 1,563,798 | | | L |
| G16612-10-6 | BT GROUP PLC ORD GBP0.05 | B | 01/31/2017 | BANK OF AMERICA/MERRILL LYNCH | 20,971.000 | 80,884 | | | U |
| 12673P-10-5 | CA INC | | 03/20/2017 | Various | 100,746.000 | 3,272,387 | | | L |
| 14040H-10-5 | CAPITAL ONE FINL CORP | | 02/13/2017 | Various | 6,158.000 | 542,688 | | | L |
| 12504L-10-9 | CBRE GROUP INC | | 02/13/2017 | Various | 33,225.000 | 1,043,665 | | | L |
| 124857-20-2 | CBS CORP C LASS B | | 02/13/2017 | Various | 6,101.000 | 395,155 | | | L |
| 15135B-10-1 | CENTENE CORP | | 03/08/2017 | Various | 27,551.000 | 1,962,451 | | | L |
| 156782-10-4 | CERNER CORP | | 03/29/2017 | MORGAN STANLEY | 1,990.000 | 118,385 | | | L |
| 808513-10-5 | CHARLES SCHWAB | | 02/13/2017 | Various | 27,464.000 | 1,126,696 | | | L |
| 16941M-10-9 | CHINA MOBILE LTD ADR | D | 03/15/2017 | JPMORGAN CHASE & CO. | 785.000 | 42,554 | | | L |
| H1467J-10-4 | CHUBB LTD | | 03/20/2017 | Various | 26,843.000 | 3,619,099 | | | L |
| 125509-10-9 | CIGNA CORP | | 02/14/2017 | GOLDMAN, SACHS & CO. | 17,880.000 | 2,617,823 | | | L |
| 172062-10-1 | CINCINNATI FINL CORP | | 03/29/2017 | MORGAN STANLEY | 7,467.000 | 539,464 | | | L |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 172908-10-5 | CINTAS COR P COM | | 02/13/2017 | Various | 4,362.000 | 504,814 | | | L |
| 17275R-10-2 | CISCO SYS INC | | 02/13/2017 | Various | 15,168.000 | 470,112 | | | L |
| 172967-42-4 | CITIGROUP INC | | 03/02/2017 | Various | 102,486.000 | 6,129,457 | | | L |
| Y1660Q-10-4 | CLP HOLDINGS LTD | B | 03/29/2017 | GOLDMAN, SACHS & CO. | 25,000.000 | 260,882 | | | U |
| 12572Q-10-5 | CME GROUP INC. | | 02/13/2017 | Various | 8,899.000 | 1,046,970 | | | L |
| 191216-10-0 | COCA COLA CO. | | 03/22/2017 | CITIGROUP GLOBAL MARKETS | 72,674.000 | 3,071,403 | | | L |
| SBD4D9-42-3 | COCA COLA EUROPEAN PARTNERS PLC | B | 03/30/2017 | Various | 3,352.000 | 126,440 | | | U |
| 192446-10-2 | COGNIZANT TECHNOLOGY SOLUTIONSCL A | | 03/23/2017 | Various | 38,416.000 | 2,218,741 | | | L |
| 20030N-10-1 | COMCAST CORP NEW CL A | | 02/13/2017 | Various | 17,250.000 | 1,247,533 | | | L |
| 20605P-10-1 | CONCHO RESOURCES INC | | 02/27/2017 | Various | 43,345.000 | 5,860,937 | | | L |
| 206787-10-3 | CONDUENT INC | | 01/03/2017 | DISTRIBUTION | 26,422.000 | 393,688 | | | L |
| 20825C-10-4 | CONOCOPHILLIPS | | 03/20/2017 | Various | 106,607.000 | 5,338,794 | | | L |
| 212015-10-1 | CONTINENTAL RESOURCES INC OK | | 03/20/2017 | Various | 169,152.000 | 8,575,204 | | | L |
| 219350-10-5 | CORNING IN C COM | | 02/13/2017 | Various | 17,955.000 | 474,787 | | | L |
| 22160K-10-5 | COSTCO WHS L CORP NEW COM | | 03/20/2017 | Various | 56,267.000 | 9,153,090 | | | L |
| 228368-10-6 | CROWN HOLDINGS INC | | 03/20/2017 | Various | 101,752.000 | 5,449,614 | | | L |
| 126408-10-3 | CSX CORP | | 02/13/2017 | Various | 25,563.000 | 1,075,103 | | | L |
| 126650-10-0 | CVS HEALTH CORPORATION | | 02/13/2017 | Various | 13,918.000 | 1,131,611 | | | L |
| 23331A-10-9 | D R HORTON INC COM | | 02/13/2017 | Various | 38,661.000 | 1,136,580 | | | L |
| 23311P-10-0 | DCP MIDSTREAM LP | | 01/20/2017 | Various | 15,444.000 | 572,183 | | | L |
| 244199-10-5 | DEERE & CO. | | 02/01/2017 | BANK OF AMERICA/MERRILL LYNCH | 2,726.000 | 292,091 | | | L |
| 247361-70-2 | DELTA AIR LINES, INC. | | 03/20/2017 | Various | 43,946.000 | 2,181,773 | | | L |
| 25179M-10-3 | DEVON ENERGY CORP. | | 02/27/2017 | Various | 72,220.000 | 3,345,939 | | | L |
| 25278X-10-9 | DIAMONDBACK ENERGY INC | | 02/27/2017 | Various | 48,945.000 | 5,031,459 | | | L |
| 254709-10-8 | DISCOVER FINL SVCS | | 02/13/2017 | Various | 7,391.000 | 510,682 | | | L |
| 25470F-10-4 | DISCOVERY COMMUNICATIONS INC | | 02/13/2017 | Various | 141,427.000 | 3,972,457 | | | L |
| 256746-10-8 | DOLLAR TREE INC | | 03/20/2017 | Various | 70,140.000 | 5,490,128 | | | L |
| 25746U-10-9 | DOMINION RES INC VA | | 02/13/2017 | Various | 15,060.000 | 1,129,738 | | | L |
| 260543-10-3 | DOW CHEM CO | | 03/20/2017 | Various | 95,535.000 | 5,794,651 | | | L |
| 26138E-10-9 | DR PEPPER SNAPPLE GROUP INC | | 03/20/2017 | Various | 31,873.000 | 2,988,043 | | | L |
| 26441C-20-4 | DUKE ENERGY HLDG CORP | | 03/20/2017 | Various | 46,908.000 | 3,751,989 | | | L |
| 278642-10-3 | EBAY INC | | 02/13/2017 | Various | 15,201.000 | 498,280 | | | L |
| 28035Q-10-2 | EDGEWELL PERSONAL CARE | | 03/20/2017 | Various | 72,277.000 | 5,502,129 | | | L |
| 292480-10-0 | ENABLE MIDSTREAM PARTNERS LP UNITS | | 01/20/2017 | Various | 55,843.000 | 894,142 | | | L |
| 29250N-10-5 | ENBRIDGE INC | B | 02/27/2017 | MERGER | 52,063.440 | 2,154,390 | | | U |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS | | 01/20/2017 | Various | 120,531.000 | 3,328,666 | | | L |
| 26875P-10-1 | EOG RESOUR CES INC COM | | 03/20/2017 | Various | 110,999.000 | 11,465,159 | | | L |
| 26884L-10-9 | EQT CORPORATION | | 03/20/2017 | Various | 115,499.000 | 7,406,352 | | | L |
| 518439-10-4 | ESTEE LAUDER COS. | | 03/20/2017 | Various | 69,849.000 | 5,465,815 | | | L |
| 302130-10-9 | EXPEDITORS INTL WA INC COM | | 01/26/2017 | DEUTSCHE BANK AG | 513.000 | 27,001 | | | L |
| 315616-10-2 | F5 NETWORKS INC | | 02/13/2017 | Various | 3,421.000 | 464,457 | | | L |
| 30303M-10-2 | FACEBOOK INC | | 03/20/2017 | Various | 68,651.000 | 9,099,671 | | | L |
| J13440-10-2 | FANUC LTD JPY50 | B | 01/10/2017 | UNION BANK OF SWITZERLAND | 5,100.000 | 894,056 | | | U |
| 31620M-10-6 | FIDELITY N ATL INFORMATION SVC COM | | 03/20/2017 | Various | 86,825.000 | 6,793,161 | | | L |
| 316773-10-0 | FIFTH THIRD BANCORP | | 02/13/2017 | Various | 19,823.000 | 524,443 | | | L |
| 337932-10-7 | FIRSTENERGY CORP | | 03/29/2017 | MORGAN STANLEY | 3,306.000 | 104,568 | | | L |
| 337738-10-8 | FISERV INC COM | | 02/13/2017 | Various | 11,849.000 | 1,288,550 | | | L |
| 339041-10-5 | FLEETCOR TECHNOLOGIES I | | 03/20/2017 | Various | 16,898.000 | 2,543,451 | | | L |
| N3465M-10-8 | GEMALTO NV | B | 03/24/2017 | BANK OF AMERICA/MERRILL LYNCH | 1,330.000 | 71,733 | | | U |
| 369550-10-8 | GENERAL DYNAMICS CORP | | 03/20/2017 | Various | 25,553.000 | 4,763,149 | | | L |
| 369604-10-3 | GENERAL EL EC CO COM | | 03/20/2017 | Various | 164,048.000 | 5,113,769 | | | L |
| 370334-10-4 | GENERAL MLS INC | | 03/20/2017 | Various | 56,166.000 | 3,427,733 | | | L |
| 36174X-10-1 | GGP INC | | 01/27/2017 | EXCHANGE | 61,671.000 | 1,517,904 | | | L |
| 375558-10-3 | GILEAD SCIENCES INC | | 03/24/2017 | Various | 10,357.000 | 718,179 | | | L |
| 37940X-10-2 | GLOBAL PAYMENTS INC. | | 03/20/2017 | Various | 76,379.000 | 5,714,088 | | | L |
| 38141G-10-4 | GOLDMAN SA CHS GROUP INC | | 02/13/2017 | Various | 2,637.000 | 624,185 | | | L |
| 39138C-10-6 | GREAT-WEST LIFECO INC | B | 01/09/2017 | CIBC WORLD MARKETS | 29,013.000 | 776,100 | | | U |
| 405217-10-0 | HAIN CELESTIAL GROUP INC | | 02/06/2017 | Various | 76,433.000 | 2,974,370 | | | L |
| 416515-10-4 | HARTFORD FINANCIAL SVCS GRP | | 02/13/2017 | Various | 8,842.000 | 427,201 | | | L |
| 40412C-10-1 | HCA HOLDINGS INC | | 02/13/2017 | Various | 6,214.000 | 513,442 | | | L |
| W41422-10-1 | HENNES & MAURITZ SEK0.25'B' | B | 03/15/2017 | Various | 2,193.000 | 57,781 | | | U |
| 42824C-10-9 | HEWLETT PACKARD ENTERPRISE | | 02/13/2017 | Various | 173,215.000 | 4,054,772 | | | L |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 437076-10-2 | HOME DEPOT INC | | 03/20/2017 | Various | 37,723.000 | 5,352,298 | | | L |
| 438516-10-6 | HONEYWELL INTERNATIONAL INC | | 03/20/2017 | Various | 49,236.000 | 5,991,696 | | | L |
| Y33370-10-0 | HONG KONG AND CHINA GAS | B | 03/29/2017 | GOLDMAN, SACHS & CO. | 50,000.000 | 99,704 | | | U |
| J22848-10-5 | HOYA CORPORATION | B | 03/29/2017 | JPMORGAN CHASE & CO. | 5,000.000 | 247,519 | | | U |
| 445658-10-7 | HUNT TRANSPORT SVC | | 02/13/2017 | Various | 9,447.000 | 933,147 | | | L |
| 448811-20-8 | HYDRO ONE LTD | B | 03/15/2017 | BANK OF AMERICA/MERRILL LYNCH | 4,750.000 | 82,739 | | | U |
| E6165F-16-6 | IBERDROLA | B | 01/05/2017 | STOCK DIV. | 6,382.840 | 34,816 | | | U |
| 452308-10-9 | ILLINOIS TOOL WKS INC | | 03/20/2017 | Various | 32,054.000 | 4,174,292 | | | L |
| 45866F-10-4 | INTERCONTINENTALEXCHANGE GROUP INC | | 03/20/2017 | Various | 96,700.000 | 5,549,132 | | | L |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES CORP | | 03/20/2017 | Various | 21,053.000 | 3,662,639 | | | L |
| 464287-23-4 | ISHARES MSCI EMERGING MKT INDEX TRADED | C | 03/15/2017 | Various | 206,666.000 | 7,978,343 | | | L |
| J27869-10-6 | JAPAN TOBACCO INC JPY50000 | B | 01/10/2017 | MORGAN STANLEY | 1,000.000 | 33,507 | | | U |
| G50736-10-0 | JARDINE MATHESON (USD) | D | 03/29/2017 | DEUTSCHE BANK AG | 4,300.000 | 285,023 | | | U |
| G50871-10-5 | JAZZ PHARMACEUTICALS PLC | | 03/20/2017 | Various | 16,041.000 | 1,962,681 | | | L |
| 47580P-10-3 | JELD WEN HOLDING INC | | 01/27/2017 | CITIGROUP GLOBAL MARKETS | 4,370.000 | 100,510 | | | L |
| 478160-10-4 | JOHNSON & JOHNSON | | 03/20/2017 | Various | 27,594.000 | 3,387,821 | | | L |
| G51502-10-5 | JOHNSON CONTROLS INTERNATIONAL PLC | | 03/20/2017 | Various | 127,753.000 | 5,435,530 | | | L |
| 46625H-10-0 | JP MORGAN CHASE & CO | | 03/01/2017 | Various | 102,095.000 | 9,106,089 | | | L |
| 48203R-10-4 | JUNIPER NETWORKS INC | | 02/01/2017 | BANK OF AMERICA/MERRILL LYNCH | 10,236.000 | 274,427 | | | L |
| 48273J-10-7 | K2M GROUP HOLDINGS INC | | 03/08/2017 | STOCK DIV. | 22,617.000 | 453,245 | | | L |
| S63647-66-3 | KASIKORNBANK PUBLIC NON-VOTING DR | B | 03/15/2017 | JPMORGAN CHASE & CO. | 8,300.000 | 44,691 | | | U |
| J31843-10-5 | KDDI CORP JPY5000 | B | 01/10/2017 | UNION BANK OF SWITZERLAND | 28,500.000 | 759,248 | | | U |
| J32491-10-2 | KEYENCE CORP JPY50 | B | 03/29/2017 | JPMORGAN CHASE & CO. | 400.000 | 161,751 | | | U |
| S64937-45-1 | KIRIN HOLDINGS CO | B | 03/29/2017 | JPMORGAN CHASE & CO. | 5,000.000 | 95,105 | | | U |
| SBDQQ3-98-2 | KONINKLIJKE AHOLD DELHAIZE NV | B | 03/15/2017 | GOLDMAN, SACHS & CO. | 3,781.000 | 81,510 | | | U |
| 501044-10-1 | KROGER CO | | 02/13/2017 | Various | 32,821.000 | 1,088,758 | | | L |
| 502413-10-7 | L3 TECHNOLOGIES INC | | 02/01/2017 | Various | 45,750.000 | 6,877,826 | | | L |
| 516806-10-6 | LAREDO PETROLEUM HOLDINGS INC | | 03/03/2017 | STOCK DIV. | 18,700.000 | 260,753 | | | L |
| 517834-10-7 | LAS VEGAS SANDS CORP | | 03/20/2017 | Various | 101,455.000 | 5,569,049 | | | L |
| 524660-10-7 | LEGGETT & PLATT INC | | 03/20/2017 | Various | 64,330.000 | 3,143,791 | | | L |
| SB01VZ-N9-9 | LG DISPLAY LTD | B | 02/22/2017 | UNION BANK OF SWITZERLAND | 1,092.000 | 27,488 | | | U |
| 534187-10-9 | LINCOLN NA TL CORP IN COM | | 02/13/2017 | Various | 52,517.000 | 3,622,287 | | | L |
| 539830-10-9 | LOCKHEED MARTIN CORP | | 03/20/2017 | Various | 19,234.000 | 5,065,670 | | | L |
| 548661-10-7 | LOWES COS INC USD0.50 | | 03/20/2017 | Various | 76,028.000 | 5,469,157 | | | L |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES CLASS A | | 02/13/2017 | Various | 5,247.000 | 492,921 | | | L |
| 55261F-10-4 | M & T BANK CORP | | 02/13/2017 | Various | 7,128.000 | 1,131,390 | | | L |
| 559222-40-1 | MAGNA INTL INC CLASS'A'SUB-VTG COM NPV | B | 01/20/2017 | DEUTSCHE BANK AG | 1,249.000 | 53,056 | | | U |
| 562750-10-9 | MANHATTAN ASSOCIATES | | 03/27/2017 | Various | 1,689.000 | 84,303 | | | L |
| 565849-10-6 | MARATHON OIL CORP | | 01/20/2017 | Various | 118,371.000 | 2,117,916 | | | L |
| 571903-20-2 | MARRIOTT I NTL INC NEW CL A | | 02/13/2017 | Various | 6,293.000 | 537,439 | | | L |
| 571748-10-2 | MARSH + MCLENNAN COS INC | | 03/20/2017 | Various | 130,528.000 | 9,150,531 | | | L |
| 57636Q-10-4 | MASTERCARD INC CLASS A | | 03/20/2017 | Various | 51,842.000 | 5,697,313 | | | L |
| 577081-10-2 | MATTEL INC COM | | 02/21/2017 | Various | 85,522.000 | 2,229,282 | | | L |
| 580135-10-1 | MCDONALDS CORP | | 02/13/2017 | Various | 3,751.000 | 464,140 | | | L |
| G5960L-10-3 | MEDTRONIC PLC | | 03/20/2017 | Various | 39,241.000 | 3,130,562 | | | L |
| 58933Y-10-5 | MERCK & CO. INC. | | 03/20/2017 | Various | 60,032.000 | 3,828,071 | | | L |
| G60754-10-1 | MICHAEL KORS HOLDINGS LTD. | D | 02/01/2017 | BANK OF AMERICA/MERRILL LYNCH | 5,629.000 | 232,703 | | | L |
| 594918-10-4 | MICROSOFT CORP | | 02/13/2017 | Various | 5,631.000 | 359,984 | | | L |
| 60855R-10-0 | MOLINA HEALTHCARE INC | | 03/02/2017 | Various | 47,371.000 | 2,319,833 | | | L |
| 60871R-20-9 | MOLSON COORS BREWING CO. CL B | | 03/20/2017 | Various | 55,279.000 | 5,448,675 | | | L |
| 617446-44-8 | MORGAN STANLEY | | 03/01/2017 | Various | 13,323.000 | 625,072 | | | L |
| 620076-30-7 | MOTOROLA SOLUTIONS INC | | 02/13/2017 | Various | 44,478.000 | 3,619,619 | | | L |
| 55336V-10-0 | MPLX COMMON UNITS | | 01/20/2017 | Various | 60,747.000 | 2,177,949 | | | L |
| 626717-10-2 | MURPHY OIL CORP | | 01/20/2017 | Various | 34,925.000 | 1,108,466 | | | L |
| N59465-10-9 | MYLAN NV | | 03/20/2017 | Various | 138,317.000 | 5,408,855 | | | L |
| 637071-10-1 | NATIONAL OILWELL VARCO INC | | 02/13/2017 | Various | 12,386.000 | 482,703 | | | L |
| G6375K-15-1 | NATL GRID TRANSCO ORD GBP0.11395 | B | 03/17/2017 | Various | 23,132.000 | 279,020 | | | U |
| 64110D-10-4 | NETAPP INC | | 02/13/2017 | Various | 102,778.000 | 3,951,121 | | | L |
| 64110L-10-6 | NETFLIX INC | | 02/09/2017 | CITIGROUP GLOBAL MARKETS | 28,000.000 | 4,046,178 | | | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | | 03/20/2017 | Various | 209,968.000 | 9,802,860 | | | L |
| 651290-10-8 | NEWFIELD EXPLORATION CORP | | 02/27/2017 | Various | 81,249.000 | 3,279,802 | | | L |
| J51699-10-6 | NINTENDO CO LTD COM STK | B | 01/10/2017 | UNION BANK OF SWITZERLAND | 4,500.000 | 954,693 | | | U |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| J59396-10-1 | NIPPON TELEGRAPH & TELEPHONE CORP NTT | B | 03/29/2017 | Various | 6,600.000 | 291,623 | | | U |
| 655044-10-5 | NOBLE ENER GY INC COM | | 02/27/2017 | Various | 59,694.000 | 2,260,158 | | | L |
| 654902-20-4 | NOKIA CORPORATION ADR | D | 03/15/2017 | BARCLAYS | 62,530.000 | 335,674 | | | L |
| 666807-10-2 | NORTHROP GRUMMAN CORP | | 03/20/2017 | Various | 34,461.000 | 8,154,440 | | | L |
| K72807-13-2 | NOVO-NORDISK B ORD | B | 03/02/2017 | Various | 28,190.000 | 1,015,235 | | | U |
| J59399-10-5 | NTT DOCOMO, INC | B | 03/16/2017 | NOMURA SECURITIES INTERNATIONAL INC | 10,500.000 | 252,493 | | | U |
| 67066G-10-4 | NVIDIA CORP | | 03/20/2017 | Various | 25,809.000 | 2,716,253 | | | L |
| 674215-10-8 | OASIS PETROLEUM INC | | 01/20/2017 | Various | 129,530.000 | 1,993,025 | | | L |
| 674599-10-5 | OCCIDENTAL PETROLEUM CORP | | 03/24/2017 | Various | 5,154.000 | 335,593 | | | L |
| 681919-10-6 | OMNICOM GROUP | | 03/20/2017 | Various | 41,221.000 | 3,498,219 | | | L |
| 68268N-10-3 | ONEOK PARTNERS LP | | 01/20/2017 | Various | 44,262.000 | 1,958,846 | | | L |
| 68389X-10-5 | ORACLE CORP COM | | 03/20/2017 | Various | 234,240.000 | 9,424,098 | | | L |
| 701877-10-2 | PARSLEY ENERGY INC | | 02/27/2017 | Various | 111,290.000 | 3,410,440 | | | L |
| 704326-10-7 | PAYCHEX INC | | 03/20/2017 | Various | 110,227.000 | 6,751,432 | | | L |
| 717081-10-3 | PFIZER INC | | 03/20/2017 | Various | 176,430.000 | 5,960,497 | | | L |
| 718172-10-9 | PHILIP MORRIS INTL. | | 03/20/2017 | Various | 59,143.000 | 5,486,566 | | | L |
| 723484-10-1 | PINNACLE WEST CAPITAL CORP | | 03/20/2017 | Various | 44,147.000 | 3,567,320 | | | L |
| 723787-10-7 | PIONEER NA T RES CO COM | | 01/20/2017 | Various | 21,098.000 | 3,919,004 | | | L |
| 72651A-20-7 | PLAINS GP HOLDINGS CLASS A | | 01/20/2017 | Various | 110,513.000 | 3,757,894 | | | L |
| 742718-10-9 | PROCTER & GAMBLE CO | | 03/20/2017 | Various | 44,037.000 | 4,003,285 | | | L |
| 74834L-10-0 | QUEST DIAGNOSTICS INC | | 02/13/2017 | Various | 13,352.000 | 1,237,553 | | | L |
| 75281A-10-9 | RANGE RESOURCES CORP | | 01/20/2017 | Various | 59,308.000 | 2,036,064 | | | L |
| 755111-50-7 | RAYTHEON COMPANY | | 03/20/2017 | Various | 61,327.000 | 9,118,710 | | | L |
| SBQRRZ-00-3 | RECRUIT HOLDINGS LTD | B | 03/29/2017 | JPMORGAN CHASE & CO. | 5,000.000 | 259,952 | | | U |
| 75886F-10-7 | REGENERON PHARMACEUTICALS INC | | 02/13/2017 | Various | 3,499.000 | 1,263,724 | | | L |
| 760759-10-0 | REPUBLIC S VCS INC COM | | 02/13/2017 | Various | 16,753.000 | 961,740 | | | L |
| 767754-10-4 | RITE AID CORP. | | 03/02/2017 | Various | 767,968.000 | 6,200,950 | | | L |
| 780087-10-2 | ROYAL BK OF CANADA COM NPV | B | 03/29/2017 | TD SECURITIES | 24,356.000 | 1,741,838 | | | U |
| G7690A-10-0 | ROYAL DUTCH SHELL 'A'ORD EUR0.07 | B | 02/16/2017 | STOCK DIV. | 3,484.750 | 68,244 | | | U |
| 78573M-10-4 | SABRE CORPORATION | | 02/13/2017 | Various | 58,754.000 | 1,445,713 | | | L |
| F03381-13-8 | SAFRAN | B | 03/21/2017 | Various | 5,773.000 | 420,530 | | | U |
| 79466L-30-2 | SALESFORCE.COM INC | | 03/20/2017 | Various | 38,004.000 | 2,829,825 | | | L |
| F5548N-10-1 | SANOFI S.A. | B | 01/19/2017 | CITIGROUP GLOBAL MARKETS | 328.000 | 26,538 | | | U |
| 78388J-10-6 | SBA COMMUNICATIONS CORP CL A | | 01/10/2017 | Various | 42,505.000 | 4,458,114 | | | L |
| 78410G-10-4 | SBA COMMUNICATIONS CORP CLASS A | | 03/20/2017 | Various | 46,802.000 | 4,947,988 | | | L |
| 81211K-10-0 | SEALED AIR CORP | | 02/13/2017 | Various | 9,027.000 | 436,238 | | | L |
| 816851-10-9 | SEMPRA ENERGY | | 03/20/2017 | Various | 19,548.000 | 2,021,917 | | | L |
| H7485A-10-8 | SGS | B | 03/27/2017 | Various | 66.000 | 140,212 | | | U |
| J72810-12-0 | SHIN ETSU CHEMICAL CO. | B | 03/29/2017 | JPMORGAN CHASE & CO. | 1,200.000 | 106,258 | | | U |
| 828806-10-9 | SIMON PPTY GROUP INC | | 03/20/2017 | Various | 29,812.000 | 5,413,714 | | | L |
| 832696-40-5 | SMUCKER J M CO COM NEW | | 03/08/2017 | GOLDMAN, SACHS & CO. | 12,542.000 | 1,740,258 | | | L |
| 83304A-10-6 | SNAP INC CLASS A | | 03/02/2017 | MORGAN STANLEY | 1,734.000 | 29,478 | | | L |
| 833034-10-1 | SNAP ON IN C COM | | 03/20/2017 | Various | 21,993.000 | 3,781,638 | | | L |
| G8842P-10-2 | SSE PLC | B | 03/17/2017 | STOCK DIV. | 1,590.270 | 27,865 | | | U |
| 854502-10-1 | STANLEY BLACK & DECKER INC | | 03/20/2017 | Various | 27,630.000 | 3,499,388 | | | L |
| 855244-10-9 | STARBUCKS CORP | | 03/20/2017 | Various | 97,566.000 | 5,457,345 | | | L |
| 863667-10-1 | STRYKER CORP | | 03/20/2017 | Various | 29,716.000 | 3,818,414 | | | L |
| 86764L-10-8 | SUNOCO LOGISTICS PARTNERS LP | | 02/13/2017 | Various | 105,378.000 | 2,565,256 | | | L |
| H8398N-10-4 | SWISSCOM | B | 03/29/2017 | CREDIT SUISSE | 641.000 | 293,349 | | | U |
| 881609-10-1 | TESORO CORP | | 02/13/2017 | Various | 10,423.000 | 858,034 | | | L |
| 88160T-10-7 | TESORO LOGISTICS UNITS | | 01/20/2017 | Various | 5,341.000 | 287,143 | | | L |
| 881624-20-9 | TEVA PHARMACEUTICAL INDUSTRIES LTD | D | 01/09/2017 | MORGAN STANLEY | 19,526.000 | 685,874 | | | L |
| 882508-10-4 | TEXAS INST RS INC COM | | 02/13/2017 | Various | 6,465.000 | 491,373 | | | L |
| F9156M-10-8 | THALES S.A. | B | 03/22/2017 | JPMORGAN CHASE & CO. | 585.000 | 56,179 | | | U |
| 20364@-10-6 | THE COMMUNITY DEVELOPMENT TRUST, INC. | | 01/26/2017 | STOCK DIV. | 19,172.420 | 518,806 | | | A |
| 883556-10-2 | THERMO FIS HER SCIENTIFIC INC COM | | 03/20/2017 | Various | 37,579.000 | 5,477,151 | | | L |
| 872540-10-9 | TJX COMPANIES INC | | 03/20/2017 | Various | 72,226.000 | 5,562,740 | | | L |
| J86957-11-5 | TOKYO ELECTRON | B | 01/10/2017 | UNION BANK OF SWITZERLAND | 10,300.000 | 990,085 | | | U |
| 891160-50-9 | TORONTO-DOMINION COM NPV | B | 03/29/2017 | TD SECURITIES | 23,675.000 | 1,166,953 | | | U |
| J89752-11-7 | TOSHIBA CORP NPV | B | 01/10/2017 | UNION BANK OF SWITZERLAND | 364,000.000 | 914,837 | | | U |
| F92124-10-0 | TOTAL SA EUR 2.5 | B | 01/12/2017 | DIRECT | 1,612.000 | 71,905 | | | U |
| 892356-10-6 | TRACTOR SUPPLY CO | | 03/28/2017 | Various | 28,693.000 | 2,045,246 | | | L |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 89417E-10-9 | TRAVELERS COS INC | | 03/20/2017 | Various | 32,444.000 | 3,896,722 | | | L |
| 896945-20-1 | TRIPADVISOR INC | | 01/05/2017 | UNION BANK OF SWITZERLAND | 1,628.000 | 80,198 | | | L |
| SBYMXP-S7-5 | UNICREDIT | B | 03/29/2017 | Various | 260,861.100 | 3,861,833 | | | U |
| 907818-10-8 | UNION PACIFIC CORP | | 03/17/2017 | MORGAN STANLEY | 263.000 | 27,681 | | | L |
| 911312-10-6 | UNITED PARCEL SERVICE INC CLASS B | | 03/20/2017 | Various | 31,308.000 | 3,405,216 | | | L |
| 911363-10-9 | UNITED RENTALS INC | | 02/13/2017 | Various | 37,020.000 | 4,617,358 | | | L |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | 03/20/2017 | Various | 35,811.000 | 3,998,731 | | | L |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 03/27/2017 | Various | 54,702.000 | 9,035,911 | | | L |
| 902973-30-4 | US BANCORP | | 03/14/2017 | MORGAN STANLEY | 36,086.000 | 1,978,339 | | | L |
| 91913Y-10-0 | VALERO ENERGY CORP | | 02/13/2017 | CITIGROUP GLOBAL MARKETS | 60,078.000 | 3,928,234 | | | L |
| 92214X-10-6 | VAREX IMAGING CORP | | 01/30/2017 | DISTRIBUTION | 115.200 | 2,945 | | | L |
| 92345Y-10-6 | VERISK ANALYTICS INC-CLASS A | | 03/29/2017 | MORGAN STANLEY | 5,005.000 | 401,082 | | | L |
| 92343V-10-4 | VERIZON COMMUNICATIONS | | 03/20/2017 | Various | 62,899.000 | 3,166,085 | | | L |
| K9773J-12-8 | VESTAS WIND SYSTEM A/S-CMN STK | B | 01/09/2017 | EXANE | 7,619.000 | 515,193 | | | U |
| 92826C-83-9 | VISA INC | | 03/27/2017 | Various | 77,227.000 | 6,309,365 | | | L |
| 929089-10-0 | VOYA FINANCIAL INC | | 03/20/2017 | Various | 45,044.000 | 1,796,347 | | | L |
| 929160-10-9 | VULCAN MAT LS CO COM | | 02/13/2017 | Various | 7,939.000 | 992,273 | | | L |
| SBW1YV-H8-9 | WALMART DE MEXICO V | B | 03/15/2017 | NOMURA SECURITIES INTERNATIONAL INC | 34,762.000 | 70,846 | | | U |
| 931142-10-3 | WAL-MART STORES | | 03/20/2017 | Various | 46,521.000 | 3,231,206 | | | L |
| 94106L-10-9 | WASTE MGMT INC DEL | | 03/20/2017 | Various | 52,089.000 | 3,751,683 | | | L |
| 949746-10-1 | WELLS FARGO CO | | 03/20/2017 | Various | 82,787.000 | 4,693,802 | | | L |
| 958102-10-5 | WESTERN DIGITAL CORP. | | 02/01/2017 | BANK OF AMERICA/MERRILL LYNCH | 4,489.000 | 355,349 | | | L |
| 958254-10-4 | WESTERN GAS PARTNERS UNITS | | 01/20/2017 | Various | 24,816.000 | 1,498,366 | | | L |
| 966387-10-2 | WHITING PETROLEUM CORP | | 01/20/2017 | Various | 164,811.000 | 2,081,799 | | | L |
| 966837-10-6 | WHOLE FOODS MKT INC | | 02/13/2017 | Various | 13,739.000 | 412,277 | | | L |
| 969457-10-0 | WILLIAMS COS INC | | 01/20/2017 | Various | 130,820.000 | 3,889,315 | | | L |
| 96949L-10-5 | WILLIAMS PARTNERS UNITS | | 01/20/2017 | Various | 54,407.000 | 2,144,886 | | | L |
| G96629-10-3 | WILLIS TOWERS WATSON PLC | | 03/20/2017 | Various | 44,042.000 | 5,552,382 | | | U |
| 98212B-10-3 | WPX ENERGY INC | | 02/27/2017 | Various | 225,205.000 | 3,136,257 | | | L |
| 98310W-10-8 | WYNDHAM WO RLDWIDE CORP COM | | 02/13/2017 | Various | 6,297.000 | 504,605 | | | L |
| G98294-10-4 | XL GROUP LTD | D | 03/30/2017 | Various | 155,685.000 | 5,911,431 | | | L |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 736,793,271 | XXX | | XXX |
| 02010#-10-0 | ALLSTATE NEW JERSEY INSURANCE COMPANY | | 01/01/2017 | Various | 0.000 | 87,689 | | | K |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 87,689 | XXX | | XXX |
| SBYYTS-H3-9 | INVESTEC GSF EM CORPORATE DEBT FND | D | 03/01/2017 | STOCK DIV. | 13,640.640 | 276,218 | | | U |
| SBFZCN-V7-1 | INVESTEC GSF EMD TOTAL RETURN FUND | D | 03/01/2017 | STOCK DIV. | 72,999.410 | 1,221,081 | | | U |
| 464287-20-0 | ISHARES CORE S&P 500 ETF | | 02/01/2017 | BANK OF AMERICA/MERRILL LYNCH | 1,400,000.000 | 320,681,200 | | | L |
| 464288-27-3 | ISHARES MSCI EAFE SMALL-CAP ETF | C | 02/02/2017 | MORGAN STANLEY | 8,212.000 | 428,177 | | | L |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 03/01/2017 | Various | 27,890.000 | 3,837,203 | | | L |
| 464287-69-7 | ISHARES US UTILITIES ETF TRUST | | 03/15/2017 | BANK OF AMERICA/MERRILL LYNCH | 200,000.000 | 24,606,002 | | | L |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 03/09/2017 | Various | 2,244,583.000 | 521,226,712 | | | L |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 872,276,594 | XXX | | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 1,609,157,553 | XXX | | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 1,609,157,553 | XXX | | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 1,609,157,553 | XXX | | XXX |
| 9999999 - Totals | | | | | | 8,103,989,584 | XXX | 9,790,890 | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 48

# 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 | | 03/01/2017 | SCHEDULED REDEMPTION | | 184 | 184 | 187 | 185 | | (1) | | (1) | | 184 | | | | 3 | 06/15/2028 | 1 |
| 36213F-VX-8 | GOVT NATL MTG ASSOC I #553330 | | 03/01/2017 | SCHEDULED REDEMPTION | | 44,492 | 44,492 | 45,444 | 44,643 | | (152) | | (152) | | 44,492 | | | | 483 | 07/15/2018 | 1 |
| 36297F-Q6-2 | GOVT NATL MTG ASSOC I #710677 | | 03/01/2017 | SCHEDULED REDEMPTION | | 15,655 | 15,655 | 16,650 | 16,514 | | (859) | | (859) | | 15,655 | | | | 136 | 07/15/2024 | 1 |
| 36225B-5P-9 | GOVT NATL MTG ASSOC I #781754 | | 03/01/2017 | SCHEDULED REDEMPTION | | 15,401 | 15,401 | 16,479 | 15,775 | | (373) | | (373) | | 15,401 | | | | 169 | 06/15/2019 | 1 |
| 36241L-KS-4 | GOVT NATL MTG ASSOC I #783005 | | 03/01/2017 | SCHEDULED REDEMPTION | | 57,421 | 57,421 | 61,614 | 60,998 | | (3,578) | | (3,578) | | 57,421 | | | | 626 | 06/15/2025 | 1 |
| 36202F-JC-1 | GOVT NATL MTG ASSOC II #004759 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,531 | 3,531 | 3,754 | 3,724 | | (193) | | (193) | | 3,531 | | | | 31 | 08/20/2025 | 1 |
| 36202F-N4-4 | GOVT NATL MTG ASSOC II #004911 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12,166 | 12,166 | 12,936 | 12,765 | | (600) | | (600) | | 12,166 | | | | 109 | 01/20/2026 | 1 |
| 49549C-AA-6 | KING INTL LEASING LLC | | 01/15/2017 | SCHEDULED REDEMPTION | | 103,833 | 103,833 | 103,833 | 103,833 | | | | | | 103,833 | | | | 715 | 10/15/2022 | 1FE |
| 74046B-AA-4 | PREMIER AIRCRAFT LEASING | | 02/06/2017 | SCHEDULED REDEMPTION | | 433,883 | 433,883 | 433,883 | 433,883 | | | | | | 433,883 | | | | 3,879 | 02/06/2022 | 1FE |
| 74046B-AB-2 | PREMIER AIRCRAFT LEASING | | 01/10/2017 | SCHEDULED REDEMPTION | | 231,579 | 231,579 | 231,579 | 231,579 | | | | | | 231,579 | | | | 2,054 | 04/10/2022 | 1FE |
| 746388-AA-5 | PURPLE CHEN 2011 LLC | | 02/01/2017 | SCHEDULED REDEMPTION | | 104,125 | 104,125 | 104,125 | 104,125 | | | | | | 104,125 | | | | 712 | 08/01/2023 | 1FE |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC | | 03/07/2017 | SCHEDULED REDEMPTION | | 216,864 | 216,864 | 216,864 | 216,864 | | | | | | 216,864 | | | | 1,816 | 06/07/2022 | 1FE |
| 912810-RT-7 | TREASURY BOND | | 01/04/2017 | CITIGROUP GLOBAL MARKETS | | 10,968,750 | 13,000,000 | 11,665,469 | 11,669,571 | | 315 | | 315 | | 11,669,886 | | (701,136) | (701,136) | 113,662 | 08/15/2046 | 1 |
| 912810-RU-4 | TREASURY BOND | | 03/03/2017 | Various | | 162,116,094 | 167,500,000 | 162,871,660 | 34,376,344 | | 5,741 | | 5,741 | | 162,878,882 | | (762,788) | (762,788) | 1,126,134 | 11/15/2046 | 1 |
| 912810-RV-2 | TREASURY BOND | | 03/23/2017 | Various | | 168,865,681 | 171,367,600 | 168,229,057 | | | 1,719 | | 1,719 | | 168,230,775 | | 634,906 | 634,906 | 473,032 | 02/15/2047 | 1 |
| 912828-N5-5 | TREASURY NOTE | | 02/17/2017 | Various | | 41,048,398 | 41,000,000 | 40,939,141 | 40,969,491 | | 3,675 | | 3,675 | | 40,973,166 | | 75,232 | 75,232 | 255,511 | 12/31/2017 | 1 |
| 912828-R7-7 | TREASURY NOTE | | 01/04/2017 | BANK OF AMERICA/MERRILL LYNCH | | 74,946,094 | 76,500,000 | 77,456,250 | 77,370,628 | | (2,120) | | (2,120) | | 77,368,508 | | (2,422,414) | (2,422,414) | 104,032 | 05/31/2021 | 1 |
| 912828-U2-4 | TREASURY NOTE | | 03/08/2017 | Various | | 192,232,422 | 200,000,000 | 191,248,828 | 66,542,693 | | 65,232 | | 65,232 | | 191,326,675 | | 905,747 | 905,747 | 1,011,050 | 11/15/2026 | 1 |
| 912828-U7-3 | TREASURY NOTE | | 02/06/2017 | Various | | 311,197,665 | 311,784,000 | 311,039,337 | 311,039,337 | | 10,818 | | 10,818 | | 311,050,155 | | 147,510 | 147,510 | 413,897 | 12/15/2019 | 1 |
| 912828-U8-1 | TREASURY NOTE | | 02/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 229,669,059 | 228,956,000 | 229,648,366 | 162,449,460 | | (5,057) | | (5,057) | | 229,643,309 | | 25,751 | 25,751 | 222,419 | 12/31/2021 | 1 |
| 912828-U9-9 | TREASURY NOTE | | 02/17/2017 | GOLDMAN, SACHS & CO. | | 30,639,445 | 30,600,000 | 30,613,148 | | | (779) | | (779) | | 30,612,369 | | 27,076 | 27,076 | 50,718 | 12/31/2018 | 1 |
| 912828-W4-8 | TREASURY NOTE | | 03/13/2017 | BANK OF AMERICA/MERRILL LYNCH | | 63,242,754 | 64,500,000 | 64,510,078 | | | (51) | | (51) | | 64,510,028 | | (1,267,274) | (1,267,274) | 52,143 | 02/29/2024 | 1 |
| 89609G-AB-8 | TRICAHUE LEASING LLC | | 02/26/2017 | SCHEDULED REDEMPTION | | 170,751 | 170,751 | 170,751 | 170,751 | | | | | | 170,751 | | | | 1,598 | 02/26/2022 | 1FE |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 1,286,336,247 | 1,306,617,485 | 1,289,639,433 | 705,833,163 | | 73,738 | | 73,738 | | 1,289,673,637 | | (3,337,390) | (3,337,390) | 3,834,927 | XXX | XXX |
| 195325-BJ-3 | REPUBLIC OF COLOMBIA | D | 01/27/2017 | MATURED | | 7,000,000 | 7,000,000 | 8,727,000 | 7,027,338 | | (27,338) | | (27,338) | | 7,000,000 | | | | 258,125 | 01/27/2017 | 2FE |
| 74727P-AM-3 | STATE OF QATAR | D | 01/20/2017 | MATURED | | 10,000,000 | 10,000,000 | 10,327,500 | 10,003,851 | | (3,851) | | (3,851) | | 10,000,000 | | | | 156,250 | 01/20/2017 | 1FE |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 17,000,000 | 17,000,000 | 19,054,500 | 17,031,189 | | (31,189) | | (31,189) | | 17,000,000 | | | | 414,375 | XXX | XXX |
| 13063A-MG-6 | CALIFORNIA ST G O VAR PURP 1994 MAR | | 03/01/2017 | CALLED @ 100.000 | | 220,000 | 220,000 | 193,649 | 211,102 | | 417 | | 417 | | 211,519 | | 8,481 | 8,481 | 6,050 | 03/01/2020 | 1FE |
| 419792-HQ-2 | HAWAII ST | | 03/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 706,618 | 600,000 | 738,414 | 733,239 | | (3,867) | | (3,867) | | 729,372 | | (22,754) | (22,754) | 13,167 | 04/01/2023 | 1FE |
| 419792-ME-3 | HAWAII ST | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,190,150 | 1,000,000 | 1,238,150 | 1,231,076 | | (726) | | (726) | | 1,230,351 | | (40,201) | (40,201) | 11,944 | 10/01/2023 | 1FE |
| 57582R-KY-1 | MASSACHUSETTS ST | | 03/14/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 191,528 | 160,000 | 202,010 | 200,559 | | (1,041) | | (1,041) | | 199,518 | | (7,990) | (7,990) | 4,356 | 10/01/2024 | 1FE |
| 70914P-G6-3 | PENNSYLVANIA ST | | 02/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 395,201 | 350,000 | 392,490 | | | (450) | | (450) | | 392,040 | | 3,161 | 3,161 | 958 | 01/15/2021 | 1FE |
| 76222R-SL-7 | RHODE ISLAND ST & PROVIDENCE P | | 02/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 224,767 | 200,000 | 232,688 | 223,661 | | (614) | | (614) | | 223,047 | | 1,720 | 1,720 | 5,125 | 08/01/2020 | 1FE |
| 76222R-SM-5 | RHODE ISLAND ST & PROVIDENCE P | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,268,819 | 1,100,000 | 1,291,983 | 1,248,469 | | (4,925) | | (4,925) | | 1,243,544 | | 25,275 | 25,275 | 31,639 | 08/01/2021 | 1FE |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 4,197,083 | 3,630,000 | 4,289,384 | 3,848,106 | | (11,206) | | (11,206) | | 4,229,389 | | (32,306) | (32,306) | 73,239 | XXX | XXX |
| 005158-VH-0 | ADA & CANYON CNTYS IDAHO JT SC | | 02/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 383,362 | 340,000 | 395,474 | 379,118 | | (1,054) | | (1,054) | | 378,064 | | 5,297 | 5,297 | 8,137 | 08/15/2020 | 1FE |
| 005482-2U-7 | ADAMS & ARAPAHOE CNTYS COLO JT | | 03/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 354,801 | 300,000 | 351,114 | | | (1,314) | | (1,314) | | 349,800 | | 5,001 | 5,001 | 2,417 | 12/01/2022 | 1FE |
| 005626-RL-2 | ADAMS CNTY COLO SCH DIST NO 00 | | 02/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 113,419 | 100,000 | 110,860 | | | (108) | | (108) | | 110,752 | | 2,667 | 2,667 | 244 | 12/01/2022 | 1FE |
| 018471-LY-6 | ALLENTOWN PA SCH DIST | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 479,371 | 435,000 | 494,373 | 490,625 | | (1,133) | | (1,133) | | 489,492 | | (10,121) | (10,121) | 9,293 | 02/15/2024 | 1FE |
| 022447-F8-4 | ALVIN TEX INDPT SCH DIST | | 02/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 875,770 | 745,000 | 912,975 | 904,255 | | (2,561) | | (2,561) | | 901,695 | | (25,925) | (25,925) | 17,901 | 02/15/2023 | 1FE |
| 022447-F9-2 | ALVIN TEX INDPT SCH DIST | | 03/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 236,396 | 200,000 | 249,946 | 247,724 | | (1,353) | | (1,353) | | 246,371 | | (9,975) | (9,975) | 5,903 | 02/15/2024 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 022447-G2-6 | ALVIN TEX INDPT SCH DIST | | 03/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 506,303 | 425,000 | 540,218 | 535,751 | | (2,417) | | (2,417) | | 533,333 | | (27,031) | (27,031) | 12,042 | 02/15/2025 | 1FE |
| 054071-HF-5 | AVON IND CMNTY SCH BLDG CORP | | 01/26/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 923,582 | 820,000 | 953,373 | 917,031 | | (1,937) | | (1,937) | | 915,094 | | 8,488 | 8,488 | 22,892 | 01/10/2021 | 1FE |
| 079203-EU-5 | BELLEVUE MICH CMNTY SCHS | | 01/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 116,369 | 100,000 | 116,606 | 115,980 | | (143) | | (143) | | 115,838 | | 531 | 531 | 1,347 | 05/01/2022 | 1FE |
| 088365-EZ-0 | BEXAR CNTY TEX HOSP DIST | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,326,834 | 1,150,000 | 1,378,620 | 1,365,818 | | (8,984) | | (8,984) | | 1,356,834 | | (30,001) | (30,001) | 30,681 | 02/15/2022 | 1FE |
| 088365-FA-4 | BEXAR CNTY TEX HOSP DIST | | 03/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 931,984 | 800,000 | 977,200 | 968,916 | | (5,809) | | (5,809) | | 963,107 | | (31,123) | (31,123) | 21,333 | 02/15/2023 | 1FE |
| 088365-FB-2 | BEXAR CNTY TEX HOSP DIST | | 03/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 591,208 | 500,000 | 621,900 | 617,025 | | (3,702) | | (3,702) | | 613,323 | | (22,115) | (22,115) | 13,785 | 02/15/2024 | 1FE |
| 088365-FC-0 | BEXAR CNTY TEX HOSP DIST | | 03/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 419,545 | 350,000 | 441,980 | 438,780 | | (2,560) | | (2,560) | | 436,220 | | (16,675) | (16,675) | 9,868 | 02/15/2025 | 1FE |
| 106534-BK-5 | BRECKENRIDGE MTN MET DIST COLO | | 01/10/2017 | SUNTRUST INVESTMENT SERVICES, INC. | | 333,321 | 295,000 | 343,530 | 342,209 | | (185) | | (185) | | 342,024 | | (8,703) | (8,703) | 1,377 | 12/01/2024 | 1FE |
| 108151-3H-2 | BRIDGEPORT CONN | | 01/11/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 177,883 | 160,000 | 187,974 | 177,118 | | (211) | | (211) | | 176,907 | | 976 | 976 | 4,356 | 07/01/2020 | 1FE |
| 116083-PC-4 | BROWNSBURG IND 1999 SCH BLDG C | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 211,485 | 200,000 | 221,754 | 211,395 | | (663) | | (663) | | 210,732 | | 753 | 753 | 5,514 | 07/15/2018 | 1FE |
| 116083-PG-5 | BROWNSBURG IND 1999 SCH BLDG C | | 02/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 480,773 | 430,000 | 495,717 | 477,435 | | (1,124) | | (1,124) | | 476,311 | | 4,462 | 4,462 | 11,772 | 07/15/2020 | 1FE |
| 116083-PL-4 | BROWNSBURG IND 1999 SCH BLDG C | | 01/25/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 116,326 | 100,000 | 117,422 | 114,077 | | (192) | | (192) | | 113,885 | | 2,441 | 2,441 | 2,708 | 07/15/2022 | 1FE |
| 119655-QJ-0 | BUFFALO MINN INDPT SCH DIST NO | | 02/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 946,172 | 860,000 | 936,368 | 936,211 | | (1,377) | | (1,377) | | 934,834 | | 11,338 | 11,338 | 17,678 | 02/01/2023 | 1FE |
| 144783-CY-1 | CARROLL CNTY GA SCH DIST | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 157,262 | 135,000 | 164,107 | 160,418 | | (897) | | (897) | | 159,521 | | (2,260) | (2,260) | 2,981 | 04/01/2022 | 1FE |
| 144783-DA-2 | CARROLL CNTY GA SCH DIST | | 03/14/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 341,457 | 300,000 | 357,225 | 348,445 | | (2,351) | | (2,351) | | 346,094 | | (4,637) | (4,637) | 6,917 | 04/01/2021 | 1FE |
| 153300-TX-6 | CENTRAL DAUPHIN PA SCH DIST | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,285,229 | 1,100,000 | 1,349,205 | 1,329,828 | | (7,026) | | (7,026) | | 1,322,802 | | (37,573) | (37,573) | 35,597 | 02/01/2024 | 1FE |
| 163192-EX-1 | CHELAN CNTY WA SD 228 CASCADE | | 01/11/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 164,424 | 140,000 | 171,501 | 168,786 | | (208) | | (208) | | 168,578 | | (4,154) | (4,154) | 894 | 12/01/2022 | 1FE |
| 181059-TA-4 | CLARK CNTY NEV SCH DIST FOR IS | | 01/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,206,626 | 1,025,000 | 1,252,191 | 1,227,569 | | (384) | | (384) | | 1,227,185 | | (20,558) | (20,558) | 3,059 | 06/15/2024 | 1FE |
| 181059-TB-2 | CLARK CNTY NEV SCH DIST FOR IS | | 02/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 295,770 | 250,000 | 308,530 | 302,878 | | (809) | | (809) | | 302,070 | | (6,300) | (6,300) | 2,326 | 06/15/2025 | 1FE |
| 183595-BC-0 | CLAY IND CMNTY MULTI SCH BLDG | | 01/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 119,222 | 100,000 | 120,332 | 120,121 | | (164) | | (164) | | 119,956 | | (734) | (734) | 764 | 07/15/2024 | 1FE |
| 190684-PJ-3 | COATESVILLE PA AREA SCH DIST | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 982,562 | 865,000 | 970,331 | | | | | | | 970,331 | | 12,231 | 12,231 | | 08/01/2021 | 1FE |
| 190684-PK-0 | COATESVILLE PA AREA SCH DIST | | 03/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 576,150 | 500,000 | 567,680 | | | | | | | 567,680 | | 8,470 | 8,470 | | 08/01/2022 | 1FE |
| 191800-HR-5 | COCONINO & YAVAPAI CNTYS ARIZ | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 193,781 | 175,000 | 191,440 | | | (172) | | (172) | | 191,268 | | 2,513 | 2,513 | 331 | 07/01/2021 | 1FE |
| 222263-XR-1 | COUNCIL ROCK PA SCH DIST | | 01/12/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 113,340 | 100,000 | 117,069 | 114,008 | | (167) | | (167) | | 113,841 | | (501) | (501) | 875 | 11/15/2020 | 1FE |
| 234839-NM-6 | DALLAS CNTY TEX UTIL & RECLAMA | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 379,906 | 345,000 | 377,734 | | | (220) | | (220) | | 377,513 | | 2,393 | 2,393 | 356 | 02/15/2020 | 1FE |
| 234839-PH-5 | DALLAS CNTY TEX UTIL & RECLAMA | | 03/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 468,582 | 400,000 | 486,704 | 485,527 | | (1,778) | | (1,778) | | 483,749 | | (15,167) | (15,167) | 6,125 | 02/15/2025 | 1FE |
| 235219-GX-4 | DALLAS TX GO - REF 2012 | | 02/15/2017 | MATURED | | 35,000 | 35,000 | 40,354 | 35,184 | | (184) | | (184) | | 35,000 | | | | 875 | 02/15/2017 | 1Z |
| 248775-2R-8 | DENTON CNTY TEX | | 03/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,408 | 100,000 | 120,835 | 118,593 | | (610) | | (610) | | 117,983 | | (575) | (575) | 3,250 | 07/15/2022 | 1FE |
| 249174-VB-6 | DENVER COLO CITY & CNTY SCH DI | | 02/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 120,410 | 100,000 | 119,820 | | | (279) | | (279) | | 119,541 | | 869 | 869 | 514 | 12/01/2023 | 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) |
| 283461-E7-2 | EL PASO CNTY COLO SCH DIST NO | | 02/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 128,993 | 115,000 | 127,249 | | | (227) | | (227) | | 127,021 | | 1,972 | 1,972 | 434 | 12/15/2021 | 1FE |
| 318045-NR-8 | FINNEY CNTY KANS UNI SCH DIST | | 01/12/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 273,763 | 250,000 | 279,680 | 274,024 | | (418) | | (418) | | 273,606 | | 157 | 157 | 4,757 | 09/01/2019 | 1FE |
| 35483L-MA-0 | FRANKLIN TWP IND SCH BLDG CORP | | 02/06/2017 | Various | | 556,330 | 500,000 | 572,280 | 570,044 | | (962) | | (962) | | 569,082 | | (12,753) | (12,753) | 5,792 | 01/15/2023 | 1FE |
| 35483L-MB-8 | FRANKLIN TWP IND SCH BLDG CORP | | 02/06/2017 | HUTCHINSON SHOCKEY ERLEY & CO. | | 219,218 | 185,000 | 224,514 | 223,390 | | (588) | | (588) | | 222,802 | | (3,584) | (3,584) | 2,852 | 07/15/2023 | 1FE |
| 35483L-MG-7 | FRANKLIN TWP IND SCH BLDG CORP | | 01/31/2017 | Various | | 1,195,419 | 1,000,000 | 1,254,830 | 1,249,730 | | (2,011) | | (2,011) | | 1,247,719 | | (52,300) | (52,300) | 14,117 | 01/15/2026 | 1FE |
| 358232-QY-5 | FRESNO CA UNIFIED SCH DIST G O 2002 A RE | | 02/01/2017 | MATURED | | 755,000 | 755,000 | 872,599 | 755,923 | | (923) | | (923) | | 755,000 | | | | 22,650 | 02/01/2017 | 1FE |
| 382505-JV-8 | GOODYEAR ARIZ | | 03/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 564,145 | 500,000 | 581,965 | 579,823 | | (2,157) | | (2,157) | | 577,666 | | (13,521) | (13,521) | 7,333 | 07/01/2023 | 1FE |
| 386155-FR-1 | GRAND PRAIRIE TEX INDPT SCH DI | | 03/27/2017 | Various | | 519,767 | 450,000 | 533,430 | 531,262 | | (3,492) | | (3,492) | | 527,770 | | (8,003) | (8,003) | 9,868 | 02/15/2022 | 1FE |
| 386155-FS-9 | GRAND PRAIRIE TEX INDPT SCH DI | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,021,209 | 870,000 | 1,055,432 | 1,051,421 | | (5,041) | | (5,041) | | 1,046,381 | | (25,171) | (25,171) | 16,907 | 02/15/2023 | 1FE |
| 386155-FU-4 | GRAND PRAIRIE TEX INDPT SCH DI | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 596,380 | 500,000 | 628,445 | 626,389 | | (3,358) | | (3,358) | | 623,031 | | (26,651) | (26,651) | 11,042 | 02/15/2025 | 1FE |
| 388010-EW-6 | GRANT CNTY WASH SCH DIST NO 14 | | 02/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 2,401,940 | 2,000,000 | 2,510,786 | 2,480,002 | | (8,037) | | (8,037) | | 2,471,965 | | (70,025) | (70,025) | 22,500 | 12/01/2024 | 1FE |
| 406792-4P-3 | HAMDEN CONN | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 232,424 | 200,000 | 237,446 | 235,243 | | (862) | | (862) | | 234,381 | | (1,957) | (1,957) | 5,139 | 08/15/2022 | 1FE |
| 406792-Y8-8 | HAMDEN CONN | | 03/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 216,289 | 200,000 | 221,854 | 213,546 | | (652) | | (652) | | 212,894 | | 3,395 | 3,395 | 4,467 | 08/15/2020 | 2FE |
| 40785E-W8-5 | HAMILTON SOUTHEASTERN IND CONS | | 02/17/2017 | Various | | 573,054 | 480,000 | 592,474 | 589,722 | | (1,587) | | (1,587) | | 588,135 | | (15,081) | (15,081) | 7,658 | 07/15/2024 | 1FE |
| 40785E-W9-3 | HAMILTON SOUTHEASTERN IND CONS | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 706,938 | 590,000 | 733,990 | 730,702 | | (4,174) | | (4,174) | | 726,528 | | (19,590) | (19,590) | 13,521 | 01/15/2025 | 1FE |
| 40785E-X8-4 | HAMILTON SOUTHEASTERN IND CONS | | 03/08/2017 | Various | | 1,213,934 | 1,015,000 | 1,273,795 | 1,268,257 | | (2,829) | | (2,829) | | 1,265,428 | | (51,494) | (51,494) | 15,519 | 07/15/2025 | 1FE |
| 408395-QN-4 | HAMMOND IND MULTI-SCH BLDG COR | | 02/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 551,445 | 500,000 | 574,460 | 540,928 | | (1,305) | | (1,305) | | 539,623 | | 11,822 | 11,822 | 14,028 | 01/15/2020 | 1FE |
| 416489-TS-1 | HARTFORD CNTY CONN MET DIST | | 03/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,621,727 | 1,475,000 | 1,599,416 | | | (6,493) | | (6,493) | | 1,592,923 | | 28,804 | 28,804 | 19,076 | 11/01/2019 | 1FE |
| 416415-FM-4 | HARTFORD CONN | | 03/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,645 | 100,000 | 119,645 | 112,636 | | (856) | | (856) | | 111,781 | | (136) | (136) | 56 | 10/01/2020 | 1FE |
| 416415-FN-2 | HARTFORD CONN | | 03/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 351,125 | 310,000 | 374,533 | 355,112 | | (1,652) | | (1,652) | | 353,460 | | (2,335) | (2,335) | 6,689 | 10/01/2021 | 1FE |
| 416415-HS-9 | HARTFORD CONN | | 03/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 468,607 | 410,000 | 479,483 | 467,941 | | (2,097) | | (2,097) | | 465,844 | | 2,763 | 2,763 | 13,810 | 07/15/2022 | 1FE |
| 421722-S7-5 | HAZELWOOD MO SCH DIST FORMERLY | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 301,513 | 275,000 | 300,685 | | | | | | | 300,685 | | 828 | 828 | | 03/01/2021 | 1FE |
| 426362-MG-1 | HENRY CNTY GA SCH DIST | | 02/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 119,190 | 100,000 | 124,805 | 122,775 | | (552) | | (552) | | 122,223 | | (3,033) | (3,033) | 2,917 | 08/01/2023 | 1FE |
| 432337-ES-8 | HILLSBOROUGH CNTY FLA SCH DIST | | 01/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,303 | 100,000 | 116,836 | 113,826 | | (118) | | (118) | | 113,707 | | 3,596 | 3,596 | 1,514 | 10/01/2022 | 1FE |
| 445047-EQ-2 | HUMBLE TEX INDPT SCH DIST | | 02/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 120,221 | 100,000 | 127,340 | 126,319 | | (516) | | (516) | | 125,804 | | (5,583) | (5,583) | 2,736 | 02/15/2025 | 1FE |
| 45528U-VW-8 | INDIANAPOLIS IND LOC PUB IMPT | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 567,780 | 500,000 | 564,905 | | | (1,639) | | (1,639) | | 563,266 | | 4,514 | 4,514 | 2,569 | 01/15/2021 | 1FE |
| 46263R-MF-9 | IPS MULTI-SCH BLDG CORP IND | | 02/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 902,610 | 855,000 | 961,353 | 905,872 | | (4,694) | | (4,694) | | 901,178 | | 1,432 | 1,432 | 25,823 | 07/15/2018 | 1FE |
| 46263R-MJ-1 | IPS MULTI-SCH BLDG CORP IND | | 01/04/2017 | LOOP CAPITAL MARKETS | | 1,755,984 | 1,600,000 | 1,853,248 | 1,764,226 | | (1,170) | | (1,170) | | 1,763,057 | | (7,073) | (7,073) | 38,667 | 01/15/2020 | 1FE |
| 467486-VK-9 | JACKSON CNTY MO REORG SCH DIST | | 03/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 421,283 | 375,000 | 437,730 | 432,408 | | (1,576) | | (1,576) | | 430,832 | | (9,549) | (9,549) | 8,139 | 03/01/2024 | 1FE |
| 476576-JA-2 | JERSEY CITY N J | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 588,431 | 525,000 | 616,943 | 586,768 | | (339) | | (339) | | 586,429 | | 2,001 | 2,001 | 2,771 | 12/01/2020 | 1FE |
| 476576-JB-0 | JERSEY CITY N J | | 01/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 172,695 | 150,000 | 178,295 | 170,461 | | (353) | | (353) | | 170,108 | | 2,587 | 2,587 | 1,292 | 12/01/2021 | 1FE |
| 478718-P6-0 | JOHNSON CNTY KANS UNI SCH DIST | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 239,706 | 200,000 | 250,808 | 249,039 | | (1,119) | | (1,119) | | 247,920 | | (8,214) | (8,214) | 4,806 | 09/01/2024 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 478718-P7-8 | JOHNSON CNTY KANS UNI SCH DIST | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 240,344 | 200,000 | 254,642 | 252,973 | | (819) | | (819) | | 252,155 | | (11,811) | (11,811) | 4,389 | 09/01/2025 | 1FE |
| 478740-TQ-6 | JOHNSON CNTY KANS UNI SCH DIST | | 01/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 167,372 | 150,000 | 170,346 | 169,482 | | (210) | | (210) | | 169,271 | | (1,900) | (1,900) | 1,617 | 10/01/2021 | 1FE |
| 48068T-BH-6 | JOPLIN MO SCHS | | 01/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,063 | 100,000 | 113,696 | 112,411 | | (58) | | (58) | | 112,353 | | (1,290) | (1,290) | 1,456 | 03/01/2024 | 1FE |
| 495188-NY-6 | KING CNTY WASH SCH DIST NO 409 | | 03/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 163,316 | 135,000 | 167,945 | 164,840 | | (556) | | (556) | | 164,283 | | (967) | (967) | 1,800 | 12/01/2025 | 1FE |
| 495260-D8-1 | KING CNTY WASH SCH DIST NO 414 | | 03/22/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,780 | 100,000 | 122,620 | 121,385 | | (834) | | (834) | | 120,551 | | (2,771) | (2,771) | 1,611 | 12/01/2022 | 1FE |
| 507686-NW-9 | LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP | | 01/15/2017 | MATURED | | 1,000,000 | 1,000,000 | 1,033,710 | 1,000,329 | | (329) | | (329) | | 1,000,000 | | | | 10,000 | 01/15/2017 | 1FE |
| 512462-WY-4 | LAKEVILLE MINN INDPT SCH DIST | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 165,409 | 145,000 | 169,456 | 167,832 | | (638) | | (638) | | 167,193 | | (1,785) | (1,785) | 5,599 | 02/01/2021 | 1FE |
| 515182-DB-6 | LANE CMNTY COLLEGE ORE | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 133,852 | 120,000 | 137,746 | 136,196 | | (652) | | (652) | | 135,544 | | (1,692) | (1,692) | 1,307 | 06/15/2022 | 1FE |
| 515182-DC-4 | LANE CMNTY COLLEGE ORE | | 02/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 253,915 | 225,000 | 261,596 | 258,888 | | (793) | | (793) | | 258,095 | | (4,180) | (4,180) | 1,825 | 06/15/2023 | 1FE |
| 516825-HW-9 | LAREDO TEX CMNTY COLLEGE DIST | | 01/12/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 166,874 | 150,000 | 171,060 | 169,066 | | (154) | | (154) | | 168,913 | | (2,039) | (2,039) | 2,783 | 08/01/2022 | 1FE |
| 521841-LR-5 | LEANDER TEX INDPT SCH DIST | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 3,038,800 | 2,545,000 | 3,146,384 | 3,077,709 | | (8,799) | | (8,799) | | 3,068,910 | | (30,110) | (30,110) | 62,807 | 08/15/2023 | 1FE |
| 546282-L4-4 | LOUISIANA LOC GOVT ENVIRONMENT | | 03/21/2017 | PIPER JAFFRAY INC. | | 1,260,202 | 1,120,000 | 1,309,638 | 1,254,936 | | (7,691) | | (7,691) | | 1,247,245 | | 12,957 | 12,957 | 17,578 | 12/01/2020 | 1FE |
| 564386-NA-4 | MANSFIELD TEX INDPT SCH DIST | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,507 | 100,000 | 122,380 | 122,121 | | (651) | | (651) | | 121,470 | | (3,963) | (3,963) | 1,556 | 02/15/2024 | 1FE |
| 56674M-BJ-6 | MARICOPA CNTY ARIZ ELEM SCH DI | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 857,387 | 795,000 | 868,124 | 865,355 | | (417) | | (417) | | 864,938 | | (7,552) | (7,552) | 5,178 | 07/01/2020 | 1FE |
| 56674M-BM-9 | MARICOPA CNTY ARIZ ELEM SCH DI | | 03/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 354,705 | 300,000 | 360,042 | 358,838 | | (2,215) | | (2,215) | | 356,622 | | (1,917) | (1,917) | 6,000 | 07/01/2023 | 1FE |
| 567137-G2-4 | MARICOPA CNTY ARIZ SCH DIST NO | | 01/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 177,783 | 155,000 | 180,493 | 179,840 | | (388) | | (388) | | 179,452 | | (1,668) | (1,668) | 1,507 | 07/01/2021 | 1FE |
| 567137-G3-2 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 581,765 | 500,000 | 595,490 | 593,501 | | (3,643) | | (3,643) | | 589,858 | | (8,093) | (8,093) | 8,611 | 07/01/2022 | 1FE |
| 567137-G4-0 | MARICOPA CNTY ARIZ SCH DIST NO | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 236,480 | 200,000 | 242,702 | 241,956 | | (1,145) | | (1,145) | | 240,811 | | (4,331) | (4,331) | 3,083 | 07/01/2023 | 1FE |
| 567137-H2-3 | MARICOPA CNTY ARIZ SCH DIST NO | | 02/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 664,582 | 550,000 | 683,018 | 681,289 | | (1,468) | | (1,468) | | 679,821 | | (15,239) | (15,239) | 6,188 | 07/01/2025 | 1FE |
| 567505-NE-8 | MARICOPA CNTY ARIZ UN HIGH SCH | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 325,869 | 300,000 | 326,130 | | | (881) | | (881) | | 325,249 | | 620 | 620 | 1,208 | 07/01/2019 | 1FE |
| 567313-FN-6 | MARICOPA CNTY ARIZ UNI SCH DIS | | 01/12/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 332,236 | 300,000 | 333,927 | 326,201 | | (154) | | (154) | | 326,047 | | 6,189 | 6,189 | 6,411 | 07/01/2022 | 1FE |
| 567438-TM-8 | MARICOPA CNTY ARIZ UNI SCH DIS | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 572,725 | 500,000 | 570,670 | | | (221) | | (221) | | 570,449 | | 2,276 | 2,276 | 347 | 07/01/2021 | 1FE |
| 574446-FW-5 | MARYSVILLE MICH PUB SCHS DIST | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 276,763 | 250,000 | 285,443 | 279,467 | | (1,971) | | (1,971) | | 277,497 | | (734) | (734) | 4,931 | 05/01/2020 | 1FE |
| 590252-QA-3 | MERRILLVILLE IND MULTI SCH BLD | | 03/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 118,617 | 100,000 | 124,748 | 123,655 | | (591) | | (591) | | 123,063 | | (4,446) | (4,446) | 2,861 | 07/15/2024 | 1FE |
| 603790-GK-6 | MINNEAPOLIS MINN SPL SCH DIST | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,396,711 | 1,200,000 | 1,367,964 | 1,366,930 | | (5,088) | | (5,088) | | 1,361,842 | | 34,869 | 34,869 | 34,792 | 02/01/2022 | 1FE |
| 607114-2B-0 | MOBILE ALA | | 03/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,342,864 | 1,250,000 | 1,341,013 | | | (2,924) | | (2,924) | | 1,338,088 | | 4,775 | 4,775 | 4,056 | 02/15/2019 | 1FE |
| 607114-2C-8 | MOBILE ALA | | 03/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,133,504 | 1,025,000 | 1,129,212 | | | (2,625) | | (2,625) | | 1,126,586 | | 6,917 | 6,917 | 3,948 | 02/15/2020 | 1FE |
| 607284-TM-8 | MOBILE CNTY ALA BRD SCH COMMRS | | 03/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 923,328 | 800,000 | 957,984 | 936,952 | | (5,166) | | (5,166) | | 931,786 | | (8,458) | (8,458) | 21,444 | 03/01/2022 | 1FE |
| 608113-CN-4 | MOHAVE CNTY ARIZ UNI SCH DIST | | 01/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 235,854 | 200,000 | 242,148 | 239,499 | | (192) | | (192) | | 239,307 | | (3,453) | (3,453) | 4,972 | 07/01/2023 | 1FE |
| 642713-5L-1 | NEW BRITAIN CONN | | 01/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 214,119 | 190,000 | 221,608 | 212,594 | | (361) | | (361) | | 212,233 | | 1,885 | 1,885 | 3,826 | 03/01/2021 | 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) |
| 642713-5M-9 | NEW BRITAIN CONN | | 03/09/2017 | PRE-REFUNDING | | 1,419,595 | 1,260,000 | 1,477,652 | 1,425,462 | | (5,698) | | (5,698) | | 1,419,764 | | (169) | (169) | 32,900 | 03/01/2022 | 2FE |
| 642713-7A-3 | NEW BRITAIN CONN | | 03/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 214,876 | 200,000 | 213,782 | | | (95) | | (95) | | 213,687 | | 1,189 | 1,189 | 139 | 03/01/2019 | 1FE |
| 645020-2T-4 | NEW HAVEN CONN | | 01/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 115,729 | 100,000 | 119,858 | 118,742 | | (230) | | (230) | | 118,512 | | (2,783) | (2,783) | 2,111 | 08/15/2022 | 1FE |
| 64966L-5B-3 | NEW YORK N Y | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 599,435 | 500,000 | 623,475 | 613,771 | | (2,800) | | (2,800) | | 610,970 | | (11,535) | (11,535) | 16,181 | 08/01/2025 | 1FE |
| 649906-DJ-0 | NEW YORK ST DORM AUTH REVS NON ST | | 02/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 114,978 | 100,000 | 120,123 | 114,015 | | (282) | | (282) | | 113,733 | | 1,246 | 1,246 | 1,750 | 10/01/2021 | 1FE |
| 662152-CC-9 | NORTH ST PAUL MAPLEWOOD MINN | | 03/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 437,831 | 375,000 | 451,500 | 450,065 | | (2,589) | | (2,589) | | 447,476 | | (9,644) | (9,644) | 6,406 | 02/01/2023 | 1FE |
| 66285T-FP-3 | NORTH THURSTON PUB SCHS WASH | | 01/12/2017 | FIRST TENNESSEE BANK | | 2,353,539 | 1,965,000 | 2,448,252 | 2,418,113 | | (2,946) | | (2,946) | | 2,415,167 | | (61,627) | (61,627) | 52,400 | 12/01/2023 | 1FE |
| 670029-US-4 | NOVI MICH CMNTY SCH DIST | | 03/22/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 506,988 | 470,000 | 506,171 | | | (1,392) | | (1,392) | | 504,780 | | 2,209 | 2,209 | 2,014 | 05/01/2019 | 1FE |
| 670029-UU-9 | NOVI MICH CMNTY SCH DIST | | 02/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 142,860 | 125,000 | 140,591 | | | (89) | | (89) | | 140,502 | | 2,358 | 2,358 | 156 | 05/01/2021 | 1FE |
| 672325-ZP-5 | OAKLAND CALIF UNI SCH DIST ALA | | 01/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 249,665 | 210,000 | 262,303 | 259,616 | | (601) | | (601) | | 259,015 | | (9,350) | (9,350) | 4,783 | 08/01/2023 | 1FE |
| 672325-ZQ-3 | OAKLAND CALIF UNI SCH DIST ALA | | 03/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 240,466 | 200,000 | 254,542 | 252,119 | | (1,307) | | (1,307) | | 250,812 | | (10,346) | (10,346) | 5,722 | 08/01/2024 | 1FE |
| 676295-EK-0 | OGDEN CITY UTAH SCH DIST | | 01/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 470,625 | 400,000 | 481,872 | 479,565 | | (697) | | (697) | | 478,867 | | (8,243) | (8,243) | 1,875 | 06/15/2022 | 1FE |
| 676295-EM-6 | OGDEN CITY UTAH SCH DIST | | 01/12/2017 | FIRST TENNESSEE BANK | | 2,286,562 | 1,885,000 | 2,362,942 | 2,353,223 | | (2,815) | | (2,815) | | 2,350,408 | | (63,847) | (63,847) | 8,640 | 06/15/2024 | 1FE |
| 677522-HU-1 | OHIO ST | | 01/26/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 120,996 | 100,000 | 127,199 | 126,410 | | (262) | | (262) | | 126,149 | | (5,153) | (5,153) | 639 | 12/15/2024 | 1FE |
| 68562P-CZ-2 | ORCHARD FARM R-V SCH DIST MO 2007B | | 03/01/2017 | CALLED @ 100.000 | | 90,000 | 90,000 | 88,240 | 89,958 | | 42 | | 42 | | 90,000 | | | | 2,025 | 03/01/2027 | 1 |
| 687136-LH-2 | ORONO MINN INDPT SCH DIST NO 2 | | 03/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,133,798 | 1,005,000 | 1,217,990 | 1,208,290 | | (3,584) | | (3,584) | | 1,204,706 | | (70,908) | (70,908) | 22,461 | 02/01/2025 | 1FE |
| 690564-QQ-5 | OWATONNA MINN INDPT SCH DIST N | | 03/28/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 3,775,938 | 3,130,000 | 3,938,823 | 3,867,034 | | (21,206) | | (21,206) | | 3,845,828 | | (69,890) | (69,890) | 104,333 | 02/01/2025 | 1FE |
| 691610-CB-3 | OXFORD MICH CMNTY SCHS | | 03/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 254,686 | 230,000 | 265,317 | 255,121 | | (1,612) | | (1,612) | | 253,509 | | 1,177 | 1,177 | 4,440 | 05/01/2020 | 1FE |
| 712838-SD-4 | PEORIA ARIZ | | 02/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 964,482 | 800,000 | 983,448 | 962,822 | | (2,192) | | (2,192) | | 960,630 | | 3,852 | 3,852 | 22,826 | 07/15/2024 | 1FE |
| 713567-HD-0 | PEQUOT LAKES MINN INDPT SCH DI | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 115,911 | 100,000 | 118,981 | 115,845 | | (765) | | (765) | | 115,081 | | 830 | 830 | 3,361 | 02/01/2022 | 1FE |
| 717146-VL-5 | PHARR-SAN JUAN-ALAMO TEX INDPT | | 01/12/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,273,795 | 1,100,000 | 1,333,046 | 1,302,537 | | (1,751) | | (1,751) | | 1,300,787 | | (26,992) | (26,992) | 25,417 | 02/01/2022 | 1FE |
| 717813-JE-0 | PHILADELPHIA PA | | 02/15/2017 | PRE-REFUNDING | | 17,181,170 | 16,955,000 | 18,906,181 | 17,253,303 | | (62,176) | | (62,176) | | 17,191,127 | | (9,958) | (9,958) | 456,843 | 08/01/2018 | 1FE |
| 720594-MK-3 | PIERCE CNTY WASH SCH DIST NO 4 | | 02/28/2017 | D.A. DAVIDSON & CO. | | 592,435 | 500,000 | 580,945 | 580,873 | | (2,221) | | (2,221) | | 578,653 | | 13,782 | 13,782 | 4,444 | 12/01/2022 | 1FE |
| 720594-ML-1 | PIERCE CNTY WASH SCH DIST NO 4 | | 02/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 630,337 | 530,000 | 622,930 | 622,861 | | (1,622) | | (1,622) | | 621,239 | | 9,098 | 9,098 | 3,596 | 12/01/2023 | 1FE |
| 742633-UM-0 | PRIOR LAKE MINN INDPT SCH DIST | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 753,147 | 650,000 | 784,628 | 769,679 | | (3,904) | | (3,904) | | 765,775 | | (12,628) | (12,628) | 26,953 | 02/01/2022 | 1FE |
| 742633-UN-8 | PRIOR LAKE MINN INDPT SCH DIST | | 02/07/2017 | HUTCHINSON SHOCKEY ERLEY & CO. | | 177,167 | 150,000 | 184,946 | 181,674 | | (541) | | (541) | | 181,133 | | (3,967) | (3,967) | 5,750 | 02/01/2023 | 1FE |
| 766651-QM-8 | RILEY CNTY KANS UNI SCH DIST N | | 03/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 239,982 | 200,000 | 255,656 | 251,141 | | (1,030) | | (1,030) | | 250,111 | | (10,129) | (10,129) | 5,222 | 09/01/2025 | 1FE |
| 773352-NC-9 | ROCKFORD MINN INDPT SCH DIST N | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 603,611 | 545,000 | 628,946 | 606,969 | | (3,390) | | (3,390) | | 603,579 | | 33 | 33 | 16,033 | 02/01/2020 | 1FE |
| 779240-KZ-2 | ROUND ROCK TEX INDPT SCH DIST | | 03/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 149,853 | 125,000 | 156,675 | 156,043 | | (731) | | (731) | | 155,312 | | (5,460) | (5,460) | 2,205 | 08/01/2024 | 1FE |
| 798458-QC-2 | SAN LEANDRO CALIF UNI SCH DIST | | 03/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 445,391 | 370,000 | 462,874 | 461,963 | | (1,859) | | (1,859) | | 460,104 | | (14,713) | (14,713) | 5,912 | 08/01/2026 | 1FE |
| 803820-KR-9 | SARTELL MINN INDPT SCH DIST NO | | 02/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,584 | 100,000 | 121,835 | 120,922 | | (320) | | (320) | | 120,602 | | (3,018) | (3,018) | 2,639 | 02/01/2023 | 1FE |
| 815662-HY-0 | SEDGWICK CNTY KANS UNI SCH DIS | | 03/31/2017 | FIRST TENNESSEE BANK | | 676,083 | 580,000 | 689,092 | 671,416 | | (3,983) | | (3,983) | | 667,433 | | 8,650 | 8,650 | 17,239 | 09/01/2022 | 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) |
| 815662-JA-0 | SEDGWICK CNTY KANS UNI SCH DIS | | 01/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 237,914 | 200,000 | 241,198 | 236,210 | | (370) | | (370) | | 235,840 | | 2,074 | 2,074 | 4,194 | 09/01/2024 | 1FE |
| 815670-MF-8 | SEDGWICK CNTY KANS UNI SCH DIS | | 02/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,127,690 | 1,000,000 | 1,158,800 | 1,125,532 | | (5,271) | | (5,271) | | 1,120,262 | | 7,428 | 7,428 | 24,583 | 09/01/2020 | 1FE |
| 815670-MG-6 | SEDGWICK CNTY KANS UNI SCH DIS | | 03/07/2017 | Various | | 1,486,573 | 1,285,000 | 1,515,619 | 1,476,303 | | (6,954) | | (6,954) | | 1,469,349 | | 17,224 | 17,224 | 32,759 | 09/01/2021 | 1FE |
| 819215-SP-0 | SHALER PA AREA SCH DIST | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 897,256 | 775,000 | 934,309 | 926,434 | | (3,376) | | (3,376) | | 923,058 | | (25,802) | (25,802) | 21,257 | 09/01/2026 | 1FE |
| 833153-UT-4 | SNOHOMISH CNTY WASH SCH DIST N | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,081,176 | 900,000 | 1,137,618 | 1,125,150 | | (3,787) | | (3,787) | | 1,121,363 | | (40,187) | (40,187) | 10,125 | 12/01/2024 | 1FE |
| 846880-ER-9 | SPARTANBURG CNTY S C SCH DIST | | 03/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 588,399 | 500,000 | 606,910 | 592,016 | | (2,820) | | (2,820) | | 589,196 | | (797) | (797) | 13,333 | 03/01/2023 | 1FE |
| 787515-QY-4 | ST BERNARD PARISH LA SD NO 1 G O 04 | | 03/01/2017 | MATURED | | 1,125,000 | 1,125,000 | 1,196,270 | 1,126,682 | | (1,682) | | (1,682) | | 1,125,000 | | | | 29,531 | 03/01/2017 | 1FE |
| 792775-NS-3 | ST MICHAEL MINN INDPT SCH DIST | | 03/14/2017 | Various | | 658,138 | 600,000 | 678,156 | 651,241 | | (1,989) | | (1,989) | | 649,252 | | 8,885 | 8,885 | 13,942 | 02/01/2021 | 1FE |
| 792775-QC-5 | ST MICHAEL MINN INDPT SCH DIST | | 03/21/2017 | Various | | 1,799,543 | 1,560,000 | 1,853,436 | 1,843,850 | | (10,366) | | (10,366) | | 1,833,484 | | (33,942) | (33,942) | 28,807 | 02/01/2022 | 1FE |
| 792775-QG-6 | ST MICHAEL MINN INDPT SCH DIST | | 02/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 133,087 | 110,000 | 140,330 | 139,794 | | (294) | | (294) | | 139,500 | | (6,413) | (6,413) | 1,513 | 02/01/2026 | 1FE |
| 864129-EB-3 | STURGIS MICH PUB SCH DIST | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 461,304 | 400,000 | 479,392 | 459,753 | | (2,362) | | (2,362) | | 457,391 | | 3,913 | 3,913 | 7,778 | 05/01/2022 | 1FE |
| 886155-MP-2 | THURSTON CNTY WASH SCH DIST NO | | 03/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,331,713 | 1,150,000 | 1,364,153 | 1,327,086 | | (6,678) | | (6,678) | | 1,320,408 | | 11,304 | 11,304 | 15,882 | 12/01/2021 | 1FE |
| 886155-MS-6 | THURSTON CNTY WASH SCH DIST NO | | 02/24/2017 | HUTCHINSON SHOCKEY ERLEY & CO. | | 395,989 | 350,000 | 397,817 | 392,569 | | (732) | | (732) | | 391,836 | | 4,153 | 4,153 | 3,250 | 12/01/2024 | 1FE |
| 886155-ND-8 | THURSTON CNTY WASH SCH DIST NO | | 01/12/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 411,497 | 350,000 | 420,900 | 419,102 | | (447) | | (447) | | 418,655 | | (7,158) | (7,158) | 3,517 | 12/01/2022 | 1FE |
| 886155-NE-6 | THURSTON CNTY WASH SCH DIST NO | | 02/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 594,653 | 500,000 | 612,575 | 610,153 | | (1,593) | | (1,593) | | 608,559 | | (13,907) | (13,907) | 6,667 | 12/01/2023 | 1FE |
| 886155-NG-1 | THURSTON CNTY WASH SCH DIST NO | | 03/21/2017 | Various | | 750,091 | 620,000 | 778,373 | 775,794 | | (2,471) | | (2,471) | | 773,323 | | (23,232) | (23,232) | 9,760 | 12/01/2025 | 1FE |
| 889278-WE-3 | TOLEDO OHIO | | 01/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,052,467 | 915,000 | 1,063,852 | 1,059,166 | | (1,206) | | (1,206) | | 1,057,960 | | (5,494) | (5,494) | 5,767 | 12/01/2021 | 1FE |
| 889278-WF-0 | TOLEDO OHIO | | 01/31/2017 | Various | | 3,650,353 | 3,125,000 | 3,700,688 | 3,685,732 | | (6,810) | | (6,810) | | 3,678,922 | | (28,569) | (28,569) | 24,826 | 12/01/2022 | 1FE |
| 889278-WG-8 | TOLEDO OHIO | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,650,715 | 1,400,000 | 1,680,168 | 1,674,010 | | (5,749) | | (5,749) | | 1,668,261 | | (17,547) | (17,547) | 16,674 | 12/01/2023 | 1FE |
| 889278-WH-6 | TOLEDO OHIO | | 03/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 224,348 | 200,000 | 227,316 | 226,799 | | (563) | | (563) | | 226,236 | | (1,888) | (1,888) | 2,111 | 12/01/2024 | 1FE |
| 901580-CL-2 | TWIN FALLS CNTY IDAHO SCH DIST | | 03/22/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 439,630 | 395,000 | 434,867 | | | (906) | | (906) | | 433,962 | | 5,668 | 5,668 | 1,721 | 09/15/2021 | 1FE |
| 90171T-BV-1 | TWIN RIVERS UNI SCH DIST CALIF | | 02/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 181,269 | 150,000 | 185,493 | 184,955 | | (455) | | (455) | | 184,499 | | (3,230) | (3,230) | 1,729 | 08/01/2024 | 1FE |
| 90171T-CK-4 | TWIN RIVERS UNI SCH DIST CALIF | | 02/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 355,200 | 300,000 | 359,046 | 357,804 | | (1,189) | | (1,189) | | 356,616 | | (1,416) | (1,416) | 3,667 | 08/01/2022 | 1FE |
| 928346-NU-5 | VISTA CALIF UNI SCH DIST | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 912,347 | 750,000 | 934,613 | 914,073 | | (946) | | (946) | | 913,127 | | (780) | (780) | 17,667 | 08/01/2025 | 1FE |
| 930047-LR-4 | WACONIA MINN INDPT SCH DIST NO | | 03/14/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,163,983 | 1,025,000 | 1,221,923 | 1,160,039 | | (4,025) | | (4,025) | | 1,156,014 | | 7,969 | 7,969 | 27,806 | 02/01/2021 | 1FE |
| 949238-CQ-0 | WELD CNTY COLO SCH DIST NO RE- | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 292,093 | 250,000 | 283,033 | 283,033 | | (706) | | (706) | | 282,327 | | 9,766 | 9,766 | 1,389 | 12/15/2021 | 1FE |
| 962525-HM-6 | WHATCOM CNTY WASH SCH DIST NO | | 01/05/2017 | FIRST TENNESSEE BANK | | 1,319,289 | 1,095,000 | 1,376,240 | 1,368,004 | | (810) | | (810) | | 1,367,194 | | (47,905) | (47,905) | 15,360 | 12/01/2024 | 1FE |
| 962529-GJ-6 | WHATCOM CNTY WASH SCH DIST NO | | 02/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 706,980 | 600,000 | 722,532 | 697,414 | | (2,201) | | (2,201) | | 695,213 | | 11,767 | 11,767 | 6,750 | 12/01/2022 | 1FE |
| 962506-QK-0 | WHATCOM CNTY WASH SCH DIST NO (SE) | | 01/05/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 575,605 | 500,000 | 598,125 | 567,387 | | (327) | | (327) | | 567,060 | | 8,545 | 8,545 | 2,708 | 12/01/2021 | 1FE |
| 966403-DM-6 | WHITKO IND HIGH SCH BLDG CORP | | 01/25/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 429,512 | 400,000 | 441,376 | 430,459 | | (791) | | (791) | | 429,669 | | (157) | (157) | 8,667 | 01/15/2020 | 1FE |
| 982781-HK-5 | WYANDOTTE MICH CITY SCH DIST | | 03/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 310,486 | 280,000 | 327,328 | 310,680 | | (2,318) | | (2,318) | | 308,362 | | 2,125 | 2,125 | 5,950 | 05/01/2020 | 1FE |
| 984674-HS-3 | YAMHILL CNTY ORE SCH DIST NO 0 | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 563,132 | 475,000 | 588,368 | 582,162 | | (2,302) | | (2,302) | | 579,860 | | (16,729) | (16,729) | 4,486 | 06/15/2023 | 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) |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 117,706,758 | 104,205,000 | 122,547,287 | 109,211,800 | | (382,654) | | (382,654) | | 118,772,815 | | (1,066,057) | (1,066,057) | 2,048,839 | XXX | XXX |
| 010609-AQ-8 | ALABAMA ST PUB SCH & COLLEGE A | | 02/07/2017 | Various | | 3,852,472 | 3,420,000 | 4,065,320 | 3,827,894 | | (3,235) | | (3,235) | | 3,824,658 | | 27,814 | 27,814 | 91,108 | 01/01/2021 | 1FE |
| 02765U-LR-3 | AMERICAN MUN PWR OHIO INC REV | | 02/03/2017 | CITIGROUP GLOBAL MARKETS | | 1,300,466 | 1,150,000 | 1,333,414 | 1,323,727 | | (4,217) | | (4,217) | | 1,319,510 | | (19,044) | (19,044) | 19,486 | 02/15/2021 | 1FE |
| 02765U-LS-1 | AMERICAN MUN PWR OHIO INC REV | | 03/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,038,798 | 900,000 | 1,067,697 | 1,060,565 | | (4,837) | | (4,837) | | 1,055,729 | | (16,931) | (16,931) | 17,819 | 02/15/2022 | 1FE |
| 02765U-LV-4 | AMERICAN MUN PWR OHIO INC REV | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 732,146 | 620,000 | 770,586 | 766,643 | | (3,867) | | (3,867) | | 762,776 | | (30,630) | (30,630) | 14,467 | 02/15/2025 | 1FE |
| 02765U-LW-2 | AMERICAN MUN PWR OHIO INC REV | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,190,690 | 1,000,000 | 1,256,800 | 1,250,887 | | (3,623) | | (3,623) | | 1,247,264 | | (56,574) | (56,574) | 19,028 | 02/15/2026 | 1FE |
| 040484-PK-7 | ARIZONA BRD REGENTS UNIV ARIZ | | 02/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 239,658 | 200,000 | 250,036 | 249,114 | | (645) | | (645) | | 248,469 | | (8,811) | (8,811) | 2,500 | 06/01/2024 | 1FE |
| 04084R-AL-5 | ARKANSAS DEV FIN AUTH HEALTH C | | 03/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 493,446 | 425,000 | 496,528 | 484,593 | | (1,724) | | (1,724) | | 482,869 | | 10,577 | 10,577 | 5,667 | 12/01/2022 | 1FE |
| 041083-RM-0 | ARKANSAS DEV FIN AUTH SGL FAM MTG 07D | | 03/01/2017 | CALLED @ 100.000 | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 167 | 07/01/2022 | 1FE |
| 041083-TC-0 | ARKANSAS DEV FIN AUTH SGL FAM MTG 08B | | 01/01/2017 | CALLED @ 100.000 | | 475,000 | 475,000 | 475,000 | 475,000 | | | | | | 475,000 | | | | 13,063 | 07/01/2023 | 1FE |
| 047870-MQ-0 | ATLANTA GA WTR & WASTE WTR REV | | 01/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 463,845 | 395,000 | 479,143 | 460,402 | | (765) | | (765) | | 459,637 | | 4,208 | 4,208 | 4,718 | 11/01/2022 | 1FE |
| 058508-FT-4 | BALL ST UNIV IND UNIV REVS | | 02/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 297,748 | 250,000 | 308,115 | 302,184 | | (955) | | (955) | | 301,229 | | (3,481) | (3,481) | 8,090 | 07/01/2024 | 1FE |
| 05922K-XZ-7 | BALTIMORE MD PROJ REV | | 03/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 195,541 | 180,000 | 195,469 | | | (726) | | (726) | | 194,744 | | 798 | 798 | 1,025 | 07/01/2019 | 1FE |
| 05922K-YA-1 | BALTIMORE MD PROJ REV | | 02/22/2017 | CITIGROUP GLOBAL MARKETS | | 1,121,440 | 1,000,000 | 1,113,980 | | | (1,639) | | (1,639) | | 1,112,341 | | 9,099 | 9,099 | 2,500 | 07/01/2020 | 1FE |
| 05922K-YW-3 | BALTIMORE MD PROJ REV | | 03/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 217,252 | 200,000 | 217,188 | | | (1,081) | | (1,081) | | 216,107 | | 1,145 | 1,145 | 1,528 | 07/01/2019 | 1FE |
| 071808-JB-6 | BAXTER CNTY ARK HOSP REV | | 02/09/2017 | CREWS & ASSOC. | | 538,265 | 500,000 | 550,870 | 543,235 | | (1,892) | | (1,892) | | 541,344 | | (3,079) | (3,079) | 11,319 | 09/01/2019 | 2FE |
| 071808-JC-4 | BAXTER CNTY ARK HOSP REV | | 01/25/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 191,882 | 175,000 | 196,992 | 194,516 | | (414) | | (414) | | 194,102 | | (2,219) | (2,219) | 3,622 | 09/01/2020 | 2FE |
| 071808-JD-2 | BAXTER CNTY ARK HOSP REV | | 01/26/2017 | FIRST TENNESSEE BANK | | 1,110,480 | 1,000,000 | 1,146,090 | 1,133,005 | | (2,263) | | (2,263) | | 1,130,742 | | (20,262) | (20,262) | 20,833 | 09/01/2021 | 2FE |
| 071808-JE-0 | BAXTER CNTY ARK HOSP REV | | 01/26/2017 | FIRST TENNESSEE BANK | | 1,119,940 | 1,000,000 | 1,161,450 | 1,149,524 | | (2,063) | | (2,063) | | 1,147,461 | | (27,521) | (27,521) | 20,833 | 09/01/2022 | 2FE |
| 071808-JP-5 | BAXTER CNTY ARK HOSP REV | | 03/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 241,520 | 225,000 | 247,892 | 244,456 | | (1,767) | | (1,767) | | 242,689 | | (1,170) | (1,170) | 6,531 | 09/01/2019 | 2FE |
| 097464-B5-9 | BOISE ST UNIV IDAHO REVS FORME | | 03/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,043 | 100,000 | 110,993 | | | (600) | | (600) | | 110,393 | | 650 | 650 | 889 | 04/01/2020 | 1FE |
| 097464-B8-3 | BOISE ST UNIV IDAHO REVS FORME | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 472,612 | 400,000 | 470,956 | | | (1,717) | | (1,717) | | 469,239 | | 3,373 | 3,373 | 3,181 | 04/01/2023 | 1FE |
| 097464-YR-6 | BOISE ST UNIV IDAHO REVS FORME | | 01/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 222,430 | 200,000 | 230,652 | 225,447 | | (257) | | (257) | | 225,191 | | (2,761) | (2,761) | 2,833 | 04/01/2020 | 1FE |
| 11943K-BL-5 | BUFFALO & ERIE CNTY N Y INDL L | | 02/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 141,356 | 125,000 | 145,015 | 139,859 | | (386) | | (386) | | 139,473 | | 1,883 | 1,883 | 3,889 | 07/01/2021 | 2FE |
| 13032U-BU-1 | CALIFORNIA HEALTH FACS FING AU | | 03/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 236,120 | 200,000 | 245,852 | 239,950 | | (1,434) | | (1,434) | | 238,516 | | (2,396) | (2,396) | 3,472 | 11/15/2022 | 1FE |
| 13032U-BW-7 | CALIFORNIA HEALTH FACS FING AU | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 303,183 | 250,000 | 314,255 | 308,055 | | (993) | | (993) | | 307,062 | | (3,880) | (3,880) | 3,403 | 11/15/2024 | 1FE |
| 13050T-AC-2 | CALIFORNIA MUN FIN AUTH SWR TR | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 213,818 | 200,000 | 211,454 | 211,418 | | (625) | | (625) | | 210,793 | | 3,025 | 3,025 | 1,222 | 08/01/2019 | 1FE |
| 13050T-AD-0 | CALIFORNIA MUN FIN AUTH SWR TR | | 01/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 247,064 | 220,000 | 242,598 | 242,548 | | (437) | | (437) | | 242,111 | | 4,953 | 4,953 | 886 | 08/01/2020 | 1FE |
| 13050P-AG-1 | CALIFORNIA MUN FIN AUTH WTR RE | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 355,432 | 300,000 | 357,057 | 356,063 | | (887) | | (887) | | 355,176 | | 256 | 256 | 3,542 | 08/01/2023 | 1FE |
| 13050P-AH-9 | CALIFORNIA MUN FIN AUTH WTR RE | | 01/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 248,942 | 210,000 | 252,628 | 251,992 | | (424) | | (424) | | 251,568 | | (2,626) | (2,626) | 2,188 | 08/01/2024 | 1FE |
| 140442-FF-6 | CAPITAL REGION ARPT COMMN VA A | | 01/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 233,724 | 200,000 | 239,664 | 236,242 | | (335) | | (335) | | 235,907 | | (2,183) | (2,183) | 5,528 | 07/01/2022 | 1FE |
| 143287-CL-2 | CARMEL IND LOC PUB IMPT BD BK | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 176,229 | 150,000 | 182,468 | 181,978 | | (800) | | (800) | | 181,178 | | (4,949) | (4,949) | 2,792 | 06/01/2025 | 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) |
| 14849Q-DV-7 | CASTLE ROCK COLO WTR & SWR ENT | | 01/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 125,954 | 105,000 | 132,978 | 131,406 | | (102) | | (102) | | 131,304 | | (5,350) | (5,350) | 583 | 12/01/2023 | 1FE |
| 14849Q-DY-1 | CASTLE ROCK COLO WTR & SWR ENT | | 02/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 205,560 | 180,000 | 222,588 | 220,946 | | (565) | | (565) | | 220,381 | | (14,821) | (14,821) | 1,660 | 12/01/2026 | 1FE |
| 152708-BZ-5 | CENTRAL BROWN CNTY WTR AUTH WT | | 02/22/2017 | Various | | 892,861 | 775,000 | 923,326 | 877,100 | | (2,911) | | (2,911) | | 874,189 | | 18,672 | 18,672 | 12,069 | 11/01/2021 | 1FE |
| 167709-FM-1 | CHICAGO IL TIF MEDINAH TEMPLE NOTE 06 | | 02/01/2017 | SCHEDULED REDEMPTION | | 373,104 | 373,104 | 330,420 | 341,247 | | 31,857 | | 31,857 | | 373,104 | | | | 25,732 | 12/31/2024 | 4 |
| 167709-FN-9 | CHICAGO IL TIF MEDINAH UNIT BLDG 06 | | 02/01/2017 | SCHEDULED REDEMPTION | | 276,696 | 276,696 | 245,057 | 253,086 | | 23,610 | | 23,610 | | 276,696 | | | | 19,085 | 12/31/2024 | 4 |
| 16768T-JS-4 | CHICAGO ILL SALES TAX REV | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 641,292 | 600,000 | 654,798 | 636,836 | | (263) | | (263) | | 636,573 | | 4,719 | 4,719 | 15,667 | 01/01/2020 | 1FE |
| 16768T-JT-2 | CHICAGO ILL SALES TAX REV | | 01/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 162,744 | 150,000 | 164,132 | 160,409 | | (34) | | (34) | | 160,375 | | 2,369 | 2,369 | 3,854 | 01/01/2021 | 1FE |
| 167736-E6-0 | CHICAGO ILL WTR REV | | 03/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 742,686 | 700,000 | 758,625 | 744,260 | | (4,306) | | (4,306) | | 739,954 | | 2,732 | 2,732 | 12,153 | 11/01/2018 | 1FE |
| 181006-GM-3 | CLARK CNTY NEV PASSENGER FAC C | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 167,271 | 150,000 | 173,288 | 166,696 | | (1,188) | | (1,188) | | 165,508 | | 1,763 | 1,763 | 5,667 | 07/01/2020 | 1FE |
| 183595-AV-9 | CLAY IND CMNTY MULTI SCH BLDG | | 02/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 406,642 | 360,000 | 410,209 | 409,195 | | (1,119) | | (1,119) | | 408,076 | | (1,434) | (1,434) | 3,253 | 01/15/2021 | 1FE |
| 183595-AW-7 | CLAY IND CMNTY MULTI SCH BLDG | | 02/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 321,314 | 280,000 | 322,946 | 322,176 | | (1,067) | | (1,067) | | 321,109 | | 205 | 205 | 2,868 | 07/15/2021 | 1FE |
| 186352-QS-2 | CLEVELAND OHIO ARPT SYS REV | | 03/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 116,295 | 100,000 | 121,868 | 119,648 | | (541) | | (541) | | 119,108 | | (2,813) | (2,813) | 3,528 | 01/01/2024 | 1FE |
| 186398-KA-0 | CLEVELAND OHIO PUB PWR SYS REV | | 01/13/2017 | CALLED @ 100.000 | | 1,895,000 | 1,895,000 | 1,935,259 | 1,895,000 | | | | | | 1,895,000 | | | | 15,265 | 11/15/2021 | 1FE |
| 196707-UM-3 | COLORADO ST BRD GOVERNORS UNIV | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 549,964 | 520,000 | 547,175 | 546,804 | | (1,333) | | (1,333) | | 545,471 | | 4,493 | 4,493 | 2,918 | 03/01/2019 | 1FE |
| 196707-UN-1 | COLORADO ST BRD GOVERNORS UNIV | | 02/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 108,113 | 100,000 | 106,674 | 106,612 | | (253) | | (253) | | 106,359 | | 1,754 | 1,754 | 622 | 03/01/2020 | 1FE |
| 199144-VW-3 | COLUMBUS GA WTR & SEW REV | | 02/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,047 | 100,000 | 121,338 | 118,947 | | (572) | | (572) | | 118,374 | | (1,327) | (1,327) | 1,667 | 05/01/2022 | 1FE |
| 199144-VX-1 | COLUMBUS GA WTR & SEW REV | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 295,200 | 250,000 | 309,325 | 303,683 | | (1,554) | | (1,554) | | 302,129 | | (6,929) | (6,929) | 4,479 | 05/01/2023 | 1FE |
| 207743-MY-8 | CONNECTICUT HIGHER ED FAM ED LN 07A SR A | | 01/17/2017 | CALLED @ 100.000 | | 60,000 | 60,000 | 59,107 | 59,906 | | 5 | | 5 | | 59,911 | | 89 | 89 | 478 | 11/15/2017 | 1FE |
| 207743-MZ-5 | CONNECTICUT HIGHER ED FAM ED LN 07A SR A | | 01/17/2017 | CALLED @ 100.000 | | 60,000 | 60,000 | 58,634 | 59,718 | | 6 | | 6 | | 59,724 | | 276 | 276 | 478 | 11/15/2018 | 1FE |
| 20774Y-A7-2 | CONNECTICUT ST HEALTH & EDL FA | | 03/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 319,245 | 300,000 | 326,970 | 321,317 | | (1,405) | | (1,405) | | 319,912 | | (667) | (667) | 8,000 | 07/01/2019 | 1FE |
| 212582-CN-8 | CONWAY ARK ELEC REV | | 02/22/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 322,791 | 300,000 | 330,942 | 325,446 | | (861) | | (861) | | 324,585 | | (1,794) | (1,794) | 2,200 | 12/01/2019 | 1FE |
| 212582-CP-3 | CONWAY ARK ELEC REV | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 594,842 | 525,000 | 609,074 | 591,434 | | (2,035) | | (2,035) | | 589,400 | | 5,442 | 5,442 | 5,431 | 12/01/2020 | 1FE |
| 212582-CT-5 | CONWAY ARK ELEC REV | | 01/18/2017 | BOSC, INC. | | 947,512 | 800,000 | 947,384 | 929,059 | | (1,051) | | (1,051) | | 928,008 | | 19,504 | 19,504 | 5,778 | 12/01/2024 | 1FE |
| 21685L-BB-6 | COOPERATIVE DIST SPANISH FT AL HWY 08 | | 02/01/2017 | CALLED @ 100.000 | | 530,000 | 530,000 | 517,911 | 521,718 | | 74 | | 74 | | 521,792 | | 8,208 | 8,208 | 23,850 | 02/01/2029 | 2 |
| 246317-CK-5 | DELAWARE RIVER & BAY AUTH 2004 REF | | 01/01/2017 | MATURED | | 1,200,000 | 1,200,000 | 1,283,019 | 1,200,000 | | | | | | 1,200,000 | | | | 30,000 | 01/01/2017 | 1FE |
| 246387-QT-4 | DELAWARE ST ECONOMIC DEV AUTH | | 01/19/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 601,859 | 535,000 | 619,412 | 590,855 | | (804) | | (804) | | 590,052 | | 11,807 | 11,807 | 8,188 | 10/01/2020 | 1FE |
| 246387-SA-3 | DELAWARE ST ECONOMIC DEV AUTH | | 03/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 347,750 | 325,000 | 345,784 | | | (23) | | (23) | | 345,761 | | 1,989 | 1,989 | 36 | 10/01/2019 | 1Z |
| 259230-MF-4 | DOUGLAS CNTY NEB HOSP AUTH NO | | 01/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 905,836 | 775,000 | 951,847 | 942,921 | | (771) | | (771) | | 942,151 | | (36,315) | (36,315) | 6,135 | 05/15/2023 | 1FE |
| 283062-BY-2 | EL DORADO CALIF IRR DIST REV | | 02/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 357,627 | 300,000 | 372,039 | 367,562 | | (1,260) | | (1,260) | | 366,303 | | (8,676) | (8,676) | 6,792 | 03/01/2023 | 1FE |
| 283822-KS-2 | EL PASO TEX WTR & SWR REV | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 113,221 | 100,000 | 117,816 | 114,257 | | (74) | | (74) | | 114,184 | | (963) | (963) | 1,778 | 03/01/2021 | 1FE |
| 295852-HV-2 | ERNEST N MORIAL-NEW ORLEANS LA | | 03/03/2017 | Various | | 3,619,553 | 3,250,000 | 3,832,595 | 3,628,311 | | (18,838) | | (18,838) | | 3,609,473 | | 10,080 | 10,080 | 104,340 | 07/15/2020 | 1FE |
| 296110-EV-7 | ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A | | 01/01/2017 | CALLED @ 101.000 | | 390,000 | 390,000 | 390,000 | 390,000 | | | | | | 390,000 | | | | 15,503 | 07/01/2020 | 1 |
| 31296K-7L-1 | FED HOME LOAN MTG CORP GOLD #A11799 | | 03/01/2017 | SCHEDULED REDEMPTION | | 86 | 86 | 89 | 88 | | (2) | | (2) | | 86 | | | | 1 | 08/01/2033 | 1 |
| 31296S-A9-7 | FED HOME LOAN MTG CORP GOLD #A17232 | | 03/01/2017 | SCHEDULED REDEMPTION | | 391 | 391 | 401 | 399 | | (8) | | (8) | | 391 | | | | 5 | 12/01/2033 | 1 |
| 31296S-KM-7 | FED HOME LOAN MTG CORP GOLD #A17500 | | 03/01/2017 | SCHEDULED REDEMPTION | | 79 | 79 | 82 | 83 | | (4) | | (4) | | 79 | | | | 1 | 01/01/2034 | 1 |
| 31297A-ZM-9 | FED HOME LOAN MTG CORP GOLD #A23448 | | 03/01/2017 | SCHEDULED REDEMPTION | | 11 | 11 | 11 | 11 | | | | | | 11 | | | | | 06/01/2034 | 1 |
| 31297B-LC-4 | FED HOME LOAN MTG CORP GOLD #A23923 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | | 06/01/2034 | 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) |
| 31297C-UC-2 | FED HOME LOAN MTG CORP GOLD #A25079 | | 01/01/2017 | SCHEDULED REDEMPTION | | 301 | 301 | 311 | 317 | | (17) | | (17) | | 301 | | | | 3 | 08/01/2034 | 1 |
| 31297C-ZT-0 | FED HOME LOAN MTG CORP GOLD #A25254 | | 03/01/2017 | SCHEDULED REDEMPTION | | 29,110 | 29,110 | 30,119 | 30,810 | | (1,700) | | (1,700) | | 29,110 | | | | 472 | 08/01/2034 | 1 |
| 31297C-4P-2 | FED HOME LOAN MTG CORP GOLD #A25330 | | 01/01/2017 | SCHEDULED REDEMPTION | | 646 | 646 | 669 | 678 | | (31) | | (31) | | 646 | | | | 7 | 08/01/2034 | 1 |
| 31297D-E9-5 | FED HOME LOAN MTG CORP GOLD #A25560 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13 | 13 | 14 | 14 | | | | | | 13 | | | | | 08/01/2034 | 1 |
| 31297E-KV-7 | FED HOME LOAN MTG CORP GOLD #A26608 | | 03/01/2017 | SCHEDULED REDEMPTION | | 395 | 395 | 409 | 407 | | (12) | | (12) | | 395 | | | | 6 | 09/01/2034 | 1 |
| 31297E-W3-6 | FED HOME LOAN MTG CORP GOLD #A26966 | | 03/01/2017 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 15 | | (1) | | (1) | | 14 | | | | | 09/01/2034 | 1 |
| 31297F-GU-1 | FED HOME LOAN MTG CORP GOLD #A27411 | | 03/01/2017 | SCHEDULED REDEMPTION | | 18 | 18 | 19 | 18 | | (1) | | (1) | | 18 | | | | | 10/01/2034 | 1 |
| 31297K-GE-6 | FED HOME LOAN MTG CORP GOLD #A30197 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | | 12/01/2034 | 1 |
| 31297P-UZ-2 | FED HOME LOAN MTG CORP GOLD #A34200 | | 03/01/2017 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 10 | | (1) | | (1) | | 9 | | | | | 04/01/2035 | 1 |
| 3128KW-SK-0 | FED HOME LOAN MTG CORP GOLD #A65922 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | | 09/01/2037 | 1 |
| 31292G-GX-8 | FED HOME LOAN MTG CORP GOLD #C00214 | | 03/01/2017 | SCHEDULED REDEMPTION | | 36 | 36 | 37 | 37 | | (1) | | (1) | | 36 | | | | 1 | 02/01/2023 | 1 |
| 31292G-HR-0 | FED HOME LOAN MTG CORP GOLD #C00240 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,025 | 1,025 | 1,048 | 1,042 | | (16) | | (16) | | 1,025 | | | | 16 | 06/01/2023 | 1 |
| 31292G-HV-1 | FED HOME LOAN MTG CORP GOLD #C00244 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2,735 | 2,735 | 2,623 | 2,656 | | 79 | | 79 | | 2,735 | | | | 38 | 05/01/2023 | 1 |
| 31292G-H5-8 | FED HOME LOAN MTG CORP GOLD #C00252 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,443 | 1,443 | 1,473 | 1,465 | | (22) | | (22) | | 1,443 | | | | 23 | 08/01/2023 | 1 |
| 31292G-H7-4 | FED HOME LOAN MTG CORP GOLD #C00254 | | 03/01/2017 | SCHEDULED REDEMPTION | | 316 | 316 | 322 | 320 | | (4) | | (4) | | 316 | | | | 5 | 06/01/2023 | 1 |
| 31292G-U5-3 | FED HOME LOAN MTG CORP GOLD #C00604 | | 03/01/2017 | SCHEDULED REDEMPTION | | 306 | 306 | 314 | 313 | | (6) | | (6) | | 306 | | | | 4 | 04/01/2028 | 1 |
| 31292G-VA-1 | FED HOME LOAN MTG CORP GOLD #C00609 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 05/01/2028 | 1 |
| 31292G-WK-8 | FED HOME LOAN MTG CORP GOLD #C00650 | | 03/01/2017 | SCHEDULED REDEMPTION | | 974 | 974 | 998 | 1,020 | | (45) | | (45) | | 974 | | | | 14 | 09/01/2028 | 1 |
| 31292G-W2-8 | FED HOME LOAN MTG CORP GOLD #C00665 | | 03/01/2017 | SCHEDULED REDEMPTION | | 18 | 18 | 18 | 18 | | | | | | 18 | | | | | 10/01/2028 | 1 |
| 31292G-Y3-4 | FED HOME LOAN MTG CORP GOLD #C00730 | | 03/01/2017 | SCHEDULED REDEMPTION | | 374 | 374 | 383 | 385 | | (11) | | (11) | | 374 | | | | 5 | 03/01/2029 | 1 |
| 31292G-ZM-1 | FED HOME LOAN MTG CORP GOLD #C00748 | | 03/01/2017 | SCHEDULED REDEMPTION | | 710 | 710 | 727 | 727 | | (17) | | (17) | | 710 | | | | 9 | 04/01/2029 | 1 |
| 31292H-AV-6 | FED HOME LOAN MTG CORP GOLD #C00920 | | 03/01/2017 | SCHEDULED REDEMPTION | | 52 | 52 | 54 | 56 | | (3) | | (3) | | 52 | | | | 1 | 02/01/2030 | 1 |
| 31292H-J9-6 | FED HOME LOAN MTG CORP GOLD #C01188 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 06/01/2031 | 1 |
| 31292H-M2-7 | FED HOME LOAN MTG CORP GOLD #C01277 | | 03/01/2017 | SCHEDULED REDEMPTION | | 124 | 124 | 127 | 132 | | (7) | | (7) | | 124 | | | | 2 | 11/01/2031 | 1 |
| 31292H-N4-2 | FED HOME LOAN MTG CORP GOLD #C01311 | | 03/01/2017 | SCHEDULED REDEMPTION | | 32 | 32 | 33 | 35 | | (3) | | (3) | | 32 | | | | | 02/01/2032 | 1 |
| 31292H-P6-5 | FED HOME LOAN MTG CORP GOLD #C01345 | | 03/01/2017 | SCHEDULED REDEMPTION | | 97 | 97 | 100 | 102 | | (5) | | (5) | | 97 | | | | 1 | 04/01/2032 | 1 |
| 31292H-QC-1 | FED HOME LOAN MTG CORP GOLD #C01351 | | 03/01/2017 | SCHEDULED REDEMPTION | | 59 | 59 | 61 | 61 | | (2) | | (2) | | 59 | | | | 1 | 05/01/2032 | 1 |
| 31292H-Q4-9 | FED HOME LOAN MTG CORP GOLD #C01375 | | 03/01/2017 | SCHEDULED REDEMPTION | | 183 | 183 | 190 | 190 | | (7) | | (7) | | 183 | | | | 3 | 07/01/2032 | 1 |
| 31292U-JD-8 | FED HOME LOAN MTG CORP GOLD #C10260 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 05/01/2028 | 1 |
| 31292Y-3V-7 | FED HOME LOAN MTG CORP GOLD #C14412 | | 03/01/2017 | SCHEDULED REDEMPTION | | 291 | 291 | 298 | 298 | | (6) | | (6) | | 291 | | | | 4 | 09/01/2028 | 1 |
| 31293E-4T-4 | FED HOME LOAN MTG CORP GOLD #C18934 | | 03/01/2017 | SCHEDULED REDEMPTION | | 84 | 84 | 86 | 86 | | (2) | | (2) | | 84 | | | | 1 | 12/01/2028 | 1 |
| 31293J-5Z-8 | FED HOME LOAN MTG CORP GOLD #C21764 | | 03/01/2017 | SCHEDULED REDEMPTION | | 46 | 46 | 47 | 48 | | (1) | | (1) | | 46 | | | | 1 | 02/01/2029 | 1 |
| 31293J-7J-2 | FED HOME LOAN MTG CORP GOLD #C21797 | | 03/01/2017 | SCHEDULED REDEMPTION | | 25 | 25 | 26 | 26 | | (1) | | (1) | | 25 | | | | | 02/01/2029 | 1 |
| 31293L-HQ-0 | FED HOME LOAN MTG CORP GOLD #C22939 | | 03/01/2017 | SCHEDULED REDEMPTION | | 102 | 102 | 104 | 105 | | (3) | | (3) | | 102 | | | | 1 | 03/01/2029 | 1 |
| 31293N-0D-5 | FED HOME LOAN MTG CORP GOLD #C24952 | | 03/01/2017 | SCHEDULED REDEMPTION | | 40 | 40 | 40 | 41 | | (1) | | (1) | | 40 | | | | 1 | 04/01/2029 | 1 |
| 31293Q-KD-4 | FED HOME LOAN MTG CORP GOLD #C26592 | | 03/01/2017 | SCHEDULED REDEMPTION | | 22 | 22 | 21 | 21 | | 1 | | 1 | | 22 | | | | | 05/01/2029 | 1 |
| 31293R-KG-5 | FED HOME LOAN MTG CORP GOLD #C27495 | | 03/01/2017 | SCHEDULED REDEMPTION | | 109 | 109 | 105 | 105 | | 3 | | 3 | | 109 | | | | 2 | 06/01/2029 | 1 |
| 31293S-CZ-0 | FED HOME LOAN MTG CORP GOLD #C28188 | | 03/01/2017 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 19 | | | | | | 19 | | | | | 06/01/2029 | 1 |
| 31293V-J8-6 | FED HOME LOAN MTG CORP GOLD #C30287 | | 03/01/2017 | SCHEDULED REDEMPTION | | 6,016 | 6,016 | 5,983 | 5,920 | | 96 | | 96 | | 6,016 | | | | 96 | 08/01/2029 | 1 |
| 31293V-XH-0 | FED HOME LOAN MTG CORP GOLD #C30680 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,891 | 3,891 | 3,876 | 3,833 | | 59 | | 59 | | 3,891 | | | | 63 | 09/01/2029 | 1 |
| 31294B-5X-9 | FED HOME LOAN MTG CORP GOLD #C35362 | | 03/01/2017 | SCHEDULED REDEMPTION | | 747 | 747 | 765 | 802 | | (55) | | (55) | | 747 | | | | 13 | 01/01/2030 | 1 |
| 31294C-MY-6 | FED HOME LOAN MTG CORP GOLD #C35775 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 01/01/2030 | 1 |
| 31294D-AG-6 | FED HOME LOAN MTG CORP GOLD #C36307 | | 03/01/2017 | SCHEDULED REDEMPTION | | 72 | 72 | 74 | 77 | | (4) | | (4) | | 72 | | | | 1 | 02/01/2030 | 1 |
| 31294E-G3-7 | FED HOME LOAN MTG CORP GOLD #C37418 | | 03/01/2017 | SCHEDULED REDEMPTION | | 51 | 51 | 49 | 48 | | 3 | | 3 | | 51 | | | | 1 | 04/01/2030 | 1 |
| 31294E-YK-9 | FED HOME LOAN MTG CORP GOLD #C37914 | | 03/01/2017 | SCHEDULED REDEMPTION | | 89 | 89 | 91 | 94 | | (5) | | (5) | | 89 | | | | 1 | 05/01/2030 | 1 |
| 31298E-YB-5 | FED HOME LOAN MTG CORP GOLD #C46106 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,365 | 1,365 | 1,396 | 1,397 | | (32) | | (32) | | 1,365 | | | | 16 | 11/01/2029 | 1 |
| 31298G-XT-2 | FED HOME LOAN MTG CORP GOLD #C47890 | | 03/01/2017 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 19 | | 1 | | 1 | | 20 | | | | | 02/01/2031 | 1 |
| 31298M-QR-1 | FED HOME LOAN MTG CORP GOLD #C51364 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 14 | | (1) | | (1) | | 13 | | | | | 05/01/2031 | 1 |
| 31298Q-CA-4 | FED HOME LOAN MTG CORP GOLD #C53665 | | 03/01/2017 | SCHEDULED REDEMPTION | | 34 | 34 | 34 | 33 | | | | | | 34 | | | | | 06/01/2031 | 1 |
| 31298S-RN-6 | FED HOME LOAN MTG CORP GOLD #C55893 | | 03/01/2017 | SCHEDULED REDEMPTION | | 815 | 815 | 835 | 847 | | (32) | | (32) | | 815 | | | | 13 | 03/01/2031 | 1 |
| 31298S-VJ-0 | FED HOME LOAN MTG CORP GOLD #C56017 | | 03/01/2017 | SCHEDULED REDEMPTION | | 118 | 118 | 118 | 117 | | 1 | | 1 | | 118 | | | | 2 | 03/01/2031 | 1 |
| 31298V-UP-0 | FED HOME LOAN MTG CORP GOLD #C58690 | | 01/01/2017 | SCHEDULED REDEMPTION | | 1,153 | 1,153 | 1,146 | 1,130 | | 23 | | 23 | | 1,153 | | | | 6 | 10/01/2031 | 1 |
| 31287L-HB-1 | FED HOME LOAN MTG CORP GOLD #C61126 | | 01/01/2017 | SCHEDULED REDEMPTION | | 832 | 832 | 851 | 872 | | (40) | | (40) | | 832 | | | | 4 | 12/01/2031 | 1 |
| 31287M-T6-7 | FED HOME LOAN MTG CORP GOLD #C62373 | | 03/01/2017 | SCHEDULED REDEMPTION | | 59 | 59 | 61 | 61 | | (2) | | (2) | | 59 | | | | 1 | 01/01/2032 | 1 |
| 31287M-Y9-5 | FED HOME LOAN MTG CORP GOLD #C62536 | | 03/01/2017 | SCHEDULED REDEMPTION | | 5,331 | 5,331 | 5,516 | 5,663 | | (331) | | (331) | | 5,331 | | | | 58 | 01/01/2032 | 1 |
| 31287Q-FH-9 | FED HOME LOAN MTG CORP GOLD #C64668 | | 03/01/2017 | SCHEDULED REDEMPTION | | 31 | 31 | 32 | 32 | | (1) | | (1) | | 31 | | | | | 03/01/2032 | 1 |
| 31287R-M4-8 | FED HOME LOAN MTG CORP GOLD #C65779 | | 03/01/2017 | SCHEDULED REDEMPTION | | 76 | 76 | 78 | 84 | | (8) | | (8) | | 76 | | | | 1 | 03/01/2032 | 1 |
| 31287S-GM-3 | FED HOME LOAN MTG CORP GOLD #C66504 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 04/01/2032 | 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) |
| 31287T-FX-8 | FED HOME LOAN MTG CORP GOLD #C67382 | | 03/01/2017 | SCHEDULED REDEMPTION | | 63 | 63 | 65 | 67 | | (4) | | (4) | | 63 | | | | 1 | 05/01/2032 | 1 |
| 31287T-PZ-2 | FED HOME LOAN MTG CORP GOLD #C67640 | | 03/01/2017 | SCHEDULED REDEMPTION | | 162 | 162 | 167 | 167 | | (5) | | (5) | | 162 | | | | 3 | 06/01/2032 | 1 |
| 31287T-Y7-4 | FED HOME LOAN MTG CORP GOLD #C67934 | | 03/01/2017 | SCHEDULED REDEMPTION | | 694 | 694 | 719 | 754 | | (60) | | (60) | | 694 | | | | 11 | 06/01/2032 | 1 |
| 31287V-P3-8 | FED HOME LOAN MTG CORP GOLD #C69442 | | 02/01/2017 | SCHEDULED REDEMPTION | | 33,674 | 33,674 | 34,842 | 35,386 | | (1,711) | | (1,711) | | 33,674 | | | | 314 | 07/01/2032 | 1 |
| 31287V-P5-3 | FED HOME LOAN MTG CORP GOLD #C69444 | | 03/01/2017 | SCHEDULED REDEMPTION | | 77 | 77 | 80 | 82 | | (5) | | (5) | | 77 | | | | 1 | 07/01/2032 | 1 |
| 31287V-UZ-1 | FED HOME LOAN MTG CORP GOLD #C69600 | | 03/01/2017 | SCHEDULED REDEMPTION | | 349 | 349 | 361 | 362 | | (13) | | (13) | | 349 | | | | 5 | 08/01/2032 | 1 |
| 31287W-BW-7 | FED HOME LOAN MTG CORP GOLD #C69953 | | 03/01/2017 | SCHEDULED REDEMPTION | | 32 | 32 | 32 | 32 | | | | | | 32 | | | | | 08/01/2032 | 1 |
| 31287X-NG-7 | FED HOME LOAN MTG CORP GOLD #C70391 | | 03/01/2017 | SCHEDULED REDEMPTION | | 920 | 920 | 915 | 909 | | 10 | | 10 | | 920 | | | | 15 | 09/01/2032 | 1 |
| 31287X-2K-1 | FED HOME LOAN MTG CORP GOLD #C70778 | | 03/01/2017 | SCHEDULED REDEMPTION | | 395 | 395 | 393 | 392 | | 3 | | 3 | | 395 | | | | 6 | 09/01/2032 | 1 |
| 31288D-ZS-1 | FED HOME LOAN MTG CORP GOLD #C75253 | | 03/01/2017 | SCHEDULED REDEMPTION | | 9 | 9 | 10 | 10 | | | | | | 9 | | | | | 01/01/2033 | 1 |
| 31288G-6U-1 | FED HOME LOAN MTG CORP GOLD #C78083 | | 03/01/2017 | SCHEDULED REDEMPTION | | 154 | 154 | 159 | 159 | | (6) | | (6) | | 154 | | | | 2 | 03/01/2033 | 1 |
| 3128P7-K3-6 | FED HOME LOAN MTG CORP GOLD #C91214 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,444 | 1,444 | 1,467 | 1,477 | | (33) | | (33) | | 1,444 | | | | 18 | 08/01/2028 | 1 |
| 313973-W7-0 | FED HOME LOAN MTG CORP GOLD #D35170 | | 03/01/2017 | SCHEDULED REDEMPTION | | 811 | 811 | 829 | 825 | | (13) | | (13) | | 811 | | | | 13 | 06/01/2023 | 1 |
| 313974-T2-3 | FED HOME LOAN MTG CORP GOLD #D35969 | | 03/01/2017 | SCHEDULED REDEMPTION | | 10,763 | 10,763 | 10,980 | 10,890 | | (127) | | (127) | | 10,763 | | | | 166 | 06/01/2023 | 1 |
| 313974-ZX-8 | FED HOME LOAN MTG CORP GOLD #D36158 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,084 | 1,084 | 1,105 | 1,099 | | (15) | | (15) | | 1,084 | | | | 17 | 06/01/2023 | 1 |
| 313977-J6-8 | FED HOME LOAN MTG CORP GOLD #D38385 | | 03/01/2017 | SCHEDULED REDEMPTION | | 381 | 381 | 388 | 385 | | (4) | | (4) | | 381 | | | | 6 | 08/01/2023 | 1 |
| 3128FV-DU-2 | FED HOME LOAN MTG CORP GOLD #D85515 | | 03/01/2017 | SCHEDULED REDEMPTION | | 163 | 163 | 168 | 168 | | (6) | | (6) | | 163 | | | | 2 | 01/01/2028 | 1 |
| 3128E2-ST-4 | FED HOME LOAN MTG CORP GOLD #D95930 | | 03/01/2017 | SCHEDULED REDEMPTION | | 31 | 31 | 32 | 32 | | (1) | | (1) | | 31 | | | | | 09/01/2022 | 1 |
| 3128E6-DM-6 | FED HOME LOAN MTG CORP GOLD #D99108 | | 03/01/2017 | SCHEDULED REDEMPTION | | 31,184 | 31,184 | 32,283 | 32,176 | | (992) | | (992) | | 31,184 | | | | 208 | 04/01/2032 | 1 |
| 31294K-UB-9 | FED HOME LOAN MTG CORP GOLD #E01478 | | 03/01/2017 | SCHEDULED REDEMPTION | | 9,201 | 9,201 | 9,589 | 9,269 | | (68) | | (68) | | 9,201 | | | | 126 | 08/01/2018 | 1 |
| 31294L-SS-3 | FED HOME LOAN MTG CORP GOLD #E02329 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,279 | 4,279 | 4,490 | 4,297 | | (18) | | (18) | | 4,279 | | | | 53 | 05/01/2017 | 1 |
| 31294L-W9-0 | FED HOME LOAN MTG CORP GOLD #E02472 | | 03/01/2017 | SCHEDULED REDEMPTION | | 10,168 | 10,168 | 10,671 | 10,261 | | (93) | | (93) | | 10,168 | | | | 126 | 03/01/2018 | 1 |
| 31294L-YP-2 | FED HOME LOAN MTG CORP GOLD #E02518 | | 03/01/2017 | SCHEDULED REDEMPTION | | 682 | 682 | 715 | 689 | | (7) | | (7) | | 682 | | | | 8 | 06/01/2018 | 1 |
| 31283G-Z3-4 | FED HOME LOAN MTG CORP GOLD #G00762 | | 03/01/2017 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 09/01/2027 | 1 |
| 31283G-3H-8 | FED HOME LOAN MTG CORP GOLD #G00800 | | 03/01/2017 | SCHEDULED REDEMPTION | | 198 | 198 | 201 | 201 | | (3) | | (3) | | 198 | | | | 3 | 11/01/2026 | 1 |
| 31283G-5H-6 | FED HOME LOAN MTG CORP GOLD #G00848 | | 03/01/2017 | SCHEDULED REDEMPTION | | 7 | 7 | 7 | 8 | | | | | | 7 | | | | | 12/01/2026 | 1 |
| 31283H-Q3-2 | FED HOME LOAN MTG CORP GOLD #G01374 | | 03/01/2017 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 58 | | (5) | | (5) | | 53 | | | | 1 | 03/01/2032 | 1 |
| 31283H-RA-5 | FED HOME LOAN MTG CORP GOLD #G01381 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,173 | 1,173 | 1,214 | 1,291 | | (118) | | (118) | | 1,173 | | | | 19 | 04/01/2032 | 1 |
| 31283H-RL-1 | FED HOME LOAN MTG CORP GOLD #G01391 | | 03/01/2017 | SCHEDULED REDEMPTION | | 280 | 280 | 290 | 311 | | (30) | | (30) | | 280 | | | | 4 | 04/01/2032 | 1 |
| 31283H-S8-9 | FED HOME LOAN MTG CORP GOLD #G01443 | | 03/01/2017 | SCHEDULED REDEMPTION | | 300 | 300 | 311 | 312 | | (12) | | (12) | | 300 | | | | 4 | 08/01/2032 | 1 |
| 31283H-X2-6 | FED HOME LOAN MTG CORP GOLD #G01597 | | 03/01/2017 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 9 | | | | | | 9 | | | | | 07/01/2033 | 1 |
| 31283H-4V-4 | FED HOME LOAN MTG CORP GOLD #G01736 | | 03/01/2017 | SCHEDULED REDEMPTION | | 46 | 46 | 48 | 48 | | (2) | | (2) | | 46 | | | | 1 | 09/01/2034 | 1 |
| 3128M4-BB-8 | FED HOME LOAN MTG CORP GOLD #G02434 | | 03/01/2017 | SCHEDULED REDEMPTION | | 61 | 61 | 61 | 62 | | (1) | | (1) | | 61 | | | | 1 | 10/01/2036 | 1 |
| 31283K-2R-8 | FED HOME LOAN MTG CORP GOLD #G11684 | | 03/01/2017 | SCHEDULED REDEMPTION | | 51,527 | 51,527 | 55,533 | 52,370 | | (842) | | (842) | | 51,527 | | | | 627 | 12/01/2018 | 1 |
| 3128M1-S3-4 | FED HOME LOAN MTG CORP GOLD #G12438 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13,030 | 13,030 | 13,665 | 13,514 | | (484) | | (484) | | 13,030 | | | | 160 | 12/01/2021 | 1 |
| 3128MB-HU-4 | FED HOME LOAN MTG CORP GOLD #G12743 | | 03/01/2017 | SCHEDULED REDEMPTION | | 14,233 | 14,233 | 14,841 | 14,748 | | (514) | | (514) | | 14,233 | | | | 169 | 08/01/2022 | 1 |
| 3128MB-KT-3 | FED HOME LOAN MTG CORP GOLD #G12806 | | 03/01/2017 | SCHEDULED REDEMPTION | | 8,920 | 8,920 | 9,293 | 9,214 | | (294) | | (294) | | 8,920 | | | | 104 | 09/01/2022 | 1 |
| 3128MB-MN-4 | FED HOME LOAN MTG CORP GOLD #G12865 | | 03/01/2017 | SCHEDULED REDEMPTION | | 18,157 | 18,157 | 18,872 | 18,755 | | (598) | | (598) | | 18,157 | | | | 198 | 10/01/2022 | 1 |
| 3128MB-PA-9 | FED HOME LOAN MTG CORP GOLD #G12917 | | 03/01/2017 | SCHEDULED REDEMPTION | | 8,941 | 8,941 | 9,326 | 9,256 | | (314) | | (314) | | 8,941 | | | | 110 | 12/01/2022 | 1 |
| 3128MB-R3-3 | FED HOME LOAN MTG CORP GOLD #G13006 | | 03/01/2017 | SCHEDULED REDEMPTION | | 105,373 | 105,373 | 109,526 | 109,464 | | (4,091) | | (4,091) | | 105,373 | | | | 1,160 | 02/01/2023 | 1 |
| 3128MB-VP-9 | FED HOME LOAN MTG CORP GOLD #G13122 | | 03/01/2017 | SCHEDULED REDEMPTION | | 10,021 | 10,021 | 10,383 | 10,433 | | (413) | | (413) | | 10,021 | | | | 105 | 04/01/2023 | 1 |
| 3128MB-YB-7 | FED HOME LOAN MTG CORP GOLD #G13206 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,740 | 4,740 | 4,918 | 4,941 | | (201) | | (201) | | 4,740 | | | | 50 | 05/01/2023 | 1 |
| 3128MB-Y5-0 | FED HOME LOAN MTG CORP GOLD #G13232 | | 03/01/2017 | SCHEDULED REDEMPTION | | 23,769 | 23,769 | 24,651 | 24,587 | | (817) | | (817) | | 23,769 | | | | 265 | 06/01/2023 | 1 |
| 3128MB-5M-5 | FED HOME LOAN MTG CORP GOLD #G13352 | | 03/01/2017 | SCHEDULED REDEMPTION | | 17,632 | 17,632 | 18,253 | 18,300 | | (668) | | (668) | | 17,632 | | | | 192 | 12/01/2023 | 1 |
| 3128MC-CR-4 | FED HOME LOAN MTG CORP GOLD #G13480 | | 03/01/2017 | SCHEDULED REDEMPTION | | 11,774 | 11,774 | 12,209 | 12,304 | | (530) | | (530) | | 11,774 | | | | 132 | 02/01/2024 | 1 |
| 3128MC-C5-2 | FED HOME LOAN MTG CORP GOLD #G13492 | | 03/01/2017 | SCHEDULED REDEMPTION | | 16,326 | 16,326 | 16,958 | 16,981 | | (656) | | (656) | | 16,326 | | | | 181 | 02/01/2024 | 1 |
| 3128MC-DE-2 | FED HOME LOAN MTG CORP GOLD #G13501 | | 03/01/2017 | SCHEDULED REDEMPTION | | 16,813 | 16,813 | 17,475 | 17,601 | | (788) | | (788) | | 16,813 | | | | 184 | 01/01/2024 | 1 |
| 3128MC-DH-5 | FED HOME LOAN MTG CORP GOLD #G13504 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12,072 | 12,072 | 12,517 | 12,426 | | (354) | | (354) | | 12,072 | | | | 136 | 12/01/2022 | 1 |
| 3128MC-ER-2 | FED HOME LOAN MTG CORP GOLD #G13544 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,847 | 3,847 | 4,037 | 3,862 | | (15) | | (15) | | 3,847 | | | | 43 | 10/01/2017 | 1 |
| 3128MC-ET-8 | FED HOME LOAN MTG CORP GOLD #G13546 | | 03/01/2017 | SCHEDULED REDEMPTION | | 34,670 | 34,670 | 36,036 | 36,207 | | (1,537) | | (1,537) | | 34,670 | | | | 388 | 04/01/2024 | 1 |
| 3128MM-E7-4 | FED HOME LOAN MTG CORP GOLD #G18157 | | 03/01/2017 | SCHEDULED REDEMPTION | | 10,067 | 10,067 | 10,494 | 10,399 | | (331) | | (331) | | 10,067 | | | | 128 | 12/01/2021 | 1 |
| 3128PF-TD-7 | FED HOME LOAN MTG CORP GOLD #J04148 | | 03/01/2017 | SCHEDULED REDEMPTION | | 6,421 | 6,421 | 6,738 | 6,655 | | (234) | | (234) | | 6,421 | | | | 79 | 01/01/2022 | 1 |
| 3128PJ-LF-2 | FED HOME LOAN MTG CORP GOLD #J06626 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13,599 | 13,599 | 14,271 | 13,964 | | (365) | | (365) | | 13,599 | | | | 166 | 12/01/2022 | 1 |
| 3128PJ-UP-0 | FED HOME LOAN MTG CORP GOLD #J06890 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,845 | 4,845 | 5,015 | 4,877 | | (32) | | (32) | | 4,845 | | | | 55 | 02/01/2018 | 1 |
| 3128PK-SB-1 | FED HOME LOAN MTG CORP GOLD #J07714 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,895 | 4,895 | 5,088 | 5,022 | | (126) | | (126) | | 4,895 | | | | 54 | 04/01/2023 | 1 |
| 3128PK-XU-3 | FED HOME LOAN MTG CORP GOLD #J07891 | | 03/01/2017 | SCHEDULED REDEMPTION | | 29,030 | 29,030 | 30,054 | 30,347 | | (1,316) | | (1,316) | | 29,030 | | | | 347 | 05/01/2023 | 1 |
| 3128PL-E4-0 | FED HOME LOAN MTG CORP GOLD #J08255 | | 03/01/2017 | SCHEDULED REDEMPTION | | 50,365 | 50,365 | 52,851 | 52,055 | | (1,691) | | (1,691) | | 50,365 | | | | 558 | 12/01/2022 | 1 |
| 3128PL-PJ-5 | FED HOME LOAN MTG CORP GOLD #J08525 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12,751 | 12,751 | 13,380 | 13,628 | | (877) | | (877) | | 12,751 | | | | 164 | 08/01/2023 | 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) |
| 3128PL-3G-5 | FED HOME LOAN MTG CORP GOLD #J08899 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2,216 | 2,216 | 2,294 | 2,359 | | (143) | | (143) | | 2,216 | | | | 25 | 10/01/2023 | 1 |
| 3128PL-7G-1 | FED HOME LOAN MTG CORP GOLD #J08995 | | 03/01/2017 | SCHEDULED REDEMPTION | | 8,444 | 8,444 | 8,745 | 8,897 | | (452) | | (452) | | 8,444 | | | | 94 | 11/01/2023 | 1 |
| 3128PM-GA-2 | FED HOME LOAN MTG CORP GOLD #J09193 | | 03/01/2017 | SCHEDULED REDEMPTION | | 332 | 332 | 349 | 338 | | (6) | | (6) | | 332 | | | | 4 | 01/01/2019 | 1 |
| 3128PM-HK-9 | FED HOME LOAN MTG CORP GOLD #J09234 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,722 | 1,722 | 1,783 | 1,772 | | (50) | | (50) | | 1,722 | | | | 19 | 01/01/2024 | 1 |
| 3128PM-JJ-0 | FED HOME LOAN MTG CORP GOLD #J09265 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,028 | 4,028 | 4,170 | 4,076 | | (49) | | (49) | | 4,028 | | | | 45 | 01/01/2019 | 1 |
| 3128PM-KL-3 | FED HOME LOAN MTG CORP GOLD #J09299 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,091 | 1,091 | 1,144 | 1,120 | | (29) | | (29) | | 1,091 | | | | 13 | 02/01/2019 | 1 |
| 3128PM-N5-5 | FED HOME LOAN MTG CORP GOLD #J09412 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,920 | 4,920 | 5,163 | 5,031 | | (111) | | (111) | | 4,920 | | | | 60 | 03/01/2019 | 1 |
| 3128PP-ML-4 | FED HOME LOAN MTG CORP GOLD #J10363 | | 03/01/2017 | SCHEDULED REDEMPTION | | 11,954 | 11,954 | 12,544 | 12,364 | | (410) | | (410) | | 11,954 | | | | 146 | 07/01/2024 | 1 |
| 3128PY-K2-9 | FED HOME LOAN MTG CORP GOLD #J18413 | | 03/01/2017 | SCHEDULED REDEMPTION | | 237,232 | 237,232 | 248,056 | 245,811 | | (8,579) | | (8,579) | | 237,232 | | | | 1,710 | 03/01/2027 | 1 |
| 3128Q0-CY-1 | FED HOME LOAN MTG CORP GOLD #J19087 | | 03/01/2017 | SCHEDULED REDEMPTION | | 172,302 | 172,302 | 179,968 | 178,537 | | (6,236) | | (6,236) | | 172,302 | | | | 1,084 | 05/01/2027 | 1 |
| 3128Q0-GE-1 | FED HOME LOAN MTG CORP GOLD #J19197 | | 03/01/2017 | SCHEDULED REDEMPTION | | 203,413 | 203,413 | 212,519 | 210,589 | | (7,176) | | (7,176) | | 203,413 | | | | 1,349 | 05/01/2027 | 1 |
| 31283Y-5N-4 | FED HOME LOAN MTG CORP GOLD #P20054 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,574 | 1,574 | 1,538 | 1,554 | | 20 | | 20 | | 1,574 | | | | 20 | 08/01/2028 | 1 |
| 31283Y-5Y-0 | FED HOME LOAN MTG CORP GOLD #P20064 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,868 | 1,868 | 1,824 | 1,839 | | 29 | | 29 | | 1,868 | | | | 25 | 08/01/2028 | 1 |
| 31361M-ML-0 | FED NATL MTG ASSOC #035463 | | 02/01/2017 | Various | | 13 | 13 | 14 | 13 | | | | | | 13 | | | | | 02/01/2017 | 1 |
| 313615-H4-1 | FED NATL MTG ASSOC #050651 | | 03/01/2017 | SCHEDULED REDEMPTION | | 41 | 41 | 43 | 43 | | (2) | | (2) | | 41 | | | | 1 | 08/01/2022 | 1 |
| 31365D-JD-8 | FED NATL MTG ASSOC #124560 | | 03/01/2017 | SCHEDULED REDEMPTION | | 67 | 67 | 69 | 69 | | (1) | | (1) | | 67 | | | | 1 | 11/01/2022 | 1 |
| 31365D-MA-0 | FED NATL MTG ASSOC #124653 | | 03/01/2017 | SCHEDULED REDEMPTION | | 42 | 42 | 44 | 44 | | (2) | | (2) | | 42 | | | | 1 | 01/01/2023 | 1 |
| 31365T-2M-1 | FED NATL MTG ASSOC #137680 | | 03/01/2017 | SCHEDULED REDEMPTION | | 7 | 7 | 8 | 8 | | | | | | 7 | | | | | 12/01/2021 | 1 |
| 31367U-2S-3 | FED NATL MTG ASSOC #179985 | | 03/01/2017 | SCHEDULED REDEMPTION | | 39 | 39 | 41 | 40 | | (1) | | (1) | | 39 | | | | 1 | 09/01/2022 | 1 |
| 31368H-BN-2 | FED NATL MTG ASSOC #190045 | | 03/01/2017 | SCHEDULED REDEMPTION | | 165 | 165 | 173 | 165 | | | | | | 165 | | | | 2 | 04/01/2017 | 1 |
| 31371E-ZT-5 | FED NATL MTG ASSOC #250154 | | 03/01/2017 | SCHEDULED REDEMPTION | | 296 | 296 | 304 | 303 | | (7) | | (7) | | 296 | | | | 5 | 12/01/2024 | 1 |
| 31371H-NQ-7 | FED NATL MTG ASSOC #252499 | | 03/01/2017 | SCHEDULED REDEMPTION | | 256 | 256 | 265 | 258 | | (2) | | (2) | | 256 | | | | 4 | 06/01/2019 | 1 |
| 31371J-DS-0 | FED NATL MTG ASSOC #253113 | | 03/01/2017 | SCHEDULED REDEMPTION | | 233 | 233 | 242 | 255 | | (21) | | (21) | | 233 | | | | 4 | 03/01/2030 | 1 |
| 31371J-SC-9 | FED NATL MTG ASSOC #253515 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,215 | 1,215 | 1,262 | 1,338 | | (122) | | (122) | | 1,215 | | | | 20 | 11/01/2030 | 1 |
| 31371J-WC-4 | FED NATL MTG ASSOC #253643 | | 03/01/2017 | SCHEDULED REDEMPTION | | 439 | 439 | 456 | 483 | | (44) | | (44) | | 439 | | | | 7 | 02/01/2031 | 1 |
| 31371J-XA-7 | FED NATL MTG ASSOC #253673 | | 03/01/2017 | SCHEDULED REDEMPTION | | 17 | 17 | 17 | 18 | | (2) | | (2) | | 17 | | | | | 03/01/2031 | 1 |
| 31371J-XB-5 | FED NATL MTG ASSOC #253674 | | 03/01/2017 | SCHEDULED REDEMPTION | | 5 | 5 | 6 | 6 | | (1) | | (1) | | 5 | | | | | 03/01/2031 | 1 |
| 31371J-7C-2 | FED NATL MTG ASSOC #253891 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2,102 | 2,102 | 2,172 | 2,280 | | (179) | | (179) | | 2,102 | | | | 27 | 07/01/2031 | 1 |
| 31371K-DV-0 | FED NATL MTG ASSOC #254016 | | 03/01/2017 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 22 | | (3) | | (3) | | 19 | | | | | 09/01/2031 | 1 |
| 31371K-HT-1 | FED NATL MTG ASSOC #254142 | | 01/01/2017 | MATURED | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 01/01/2017 | 1 |
| 31371K-JY-8 | FED NATL MTG ASSOC #254179 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,383 | 1,383 | 1,426 | 1,414 | | (31) | | (31) | | 1,383 | | | | 19 | 01/01/2022 | 1 |
| 31371K-NV-9 | FED NATL MTG ASSOC #254304 | | 03/01/2017 | SCHEDULED REDEMPTION | | 945 | 945 | 974 | 967 | | (22) | | (22) | | 945 | | | | 12 | 05/01/2022 | 1 |
| 31371K-SH-5 | FED NATL MTG ASSOC #254420 | | 03/01/2017 | SCHEDULED REDEMPTION | | 69 | 69 | 72 | 71 | | (2) | | (2) | | 69 | | | | 1 | 07/01/2022 | 1 |
| 31371K-S5-1 | FED NATL MTG ASSOC #254440 | | 03/01/2017 | SCHEDULED REDEMPTION | | 647 | 647 | 668 | 663 | | (15) | | (15) | | 647 | | | | 9 | 08/01/2022 | 1 |
| 31371K-WG-2 | FED NATL MTG ASSOC #254547 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,307 | 4,307 | 4,492 | 4,330 | | (23) | | (23) | | 4,307 | | | | 58 | 12/01/2017 | 1 |
| 31371K-3L-3 | FED NATL MTG ASSOC #254703 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,503 | 4,503 | 4,697 | 4,532 | | (28) | | (28) | | 4,503 | | | | 60 | 03/01/2018 | 1 |
| 31371K-4T-5 | FED NATL MTG ASSOC #254734 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,395 | 3,395 | 3,541 | 3,415 | | (20) | | (20) | | 3,395 | | | | 46 | 03/01/2018 | 1 |
| 31371M-SB-4 | FED NATL MTG ASSOC #256214 | | 03/01/2017 | SCHEDULED REDEMPTION | | 213 | 213 | 195 | 199 | | 13 | | 13 | | 213 | | | | 2 | 03/01/2036 | 1 |
| 31371N-3T-0 | FED NATL MTG ASSOC #257410 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13,299 | 13,299 | 13,774 | 13,741 | | (442) | | (442) | | 13,299 | | | | 161 | 10/01/2023 | 1 |
| 31373P-JK-5 | FED NATL MTG ASSOC #299166 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,167 | 1,167 | 1,227 | 1,197 | | (30) | | (30) | | 1,167 | | | | 23 | 10/01/2021 | 1 |
| 31373Q-GN-0 | FED NATL MTG ASSOC #300005 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3 | 3 | 4 | 4 | | | | | | 3 | | | | | 03/01/2025 | 1 |
| 31373T-AM-2 | FED NATL MTG ASSOC #302512 | | 03/01/2017 | SCHEDULED REDEMPTION | | 129 | 129 | 132 | 131 | | (3) | | (3) | | 129 | | | | 2 | 11/01/2024 | 1 |
| 31374F-JF-7 | FED NATL MTG ASSOC #312662 | | 03/01/2017 | SCHEDULED REDEMPTION | | 266 | 266 | 275 | 277 | | (11) | | (11) | | 266 | | | | 5 | 06/01/2025 | 1 |
| 31374S-CE-9 | FED NATL MTG ASSOC #322369 | | 03/01/2017 | SCHEDULED REDEMPTION | | 34 | 34 | 36 | 36 | | (2) | | (2) | | 34 | | | | 1 | 09/01/2025 | 1 |
| 31374X-EU-0 | FED NATL MTG ASSOC #326947 | | 03/01/2017 | SCHEDULED REDEMPTION | | 154 | 154 | 158 | 158 | | (4) | | (4) | | 154 | | | | 3 | 10/01/2025 | 1 |
| 31375C-W7-6 | FED NATL MTG ASSOC #331070 | | 02/01/2017 | SCHEDULED REDEMPTION | | 1,164 | 1,164 | 1,196 | 1,196 | | (32) | | (32) | | 1,164 | | | | 15 | 12/01/2025 | 1 |
| 31376C-BM-5 | FED NATL MTG ASSOC #351144 | | 03/01/2017 | SCHEDULED REDEMPTION | | 54 | 54 | 56 | 57 | | (2) | | (2) | | 54 | | | | 1 | 06/01/2026 | 1 |
| 31376C-UE-2 | FED NATL MTG ASSOC #351681 | | 03/01/2017 | SCHEDULED REDEMPTION | | 15 | 15 | 16 | 16 | | (1) | | (1) | | 15 | | | | | 10/01/2026 | 1 |
| 31379H-VS-6 | FED NATL MTG ASSOC #420125 | | 03/01/2017 | SCHEDULED REDEMPTION | | 673 | 673 | 696 | 691 | | (19) | | (19) | | 673 | | | | 12 | 05/01/2026 | 1 |
| 31379J-G6-7 | FED NATL MTG ASSOC #420621 | | 03/01/2017 | SCHEDULED REDEMPTION | | 37 | 37 | 38 | 37 | | (1) | | (1) | | 37 | | | | 1 | 12/01/2027 | 1 |
| 31379Q-YC-8 | FED NATL MTG ASSOC #426507 | | 03/01/2017 | SCHEDULED REDEMPTION | | 641 | 641 | 661 | 654 | | (13) | | (13) | | 641 | | | | 9 | 01/01/2023 | 1 |
| 31380J-V4-2 | FED NATL MTG ASSOC #441735 | | 03/01/2017 | SCHEDULED REDEMPTION | | 945 | 945 | 969 | 963 | | (18) | | (18) | | 945 | | | | 16 | 07/01/2027 | 1 |
| 31382W-DR-0 | FED NATL MTG ASSOC #494312 | | 03/01/2017 | SCHEDULED REDEMPTION | | 45 | 45 | 44 | 44 | | 1 | | 1 | | 45 | | | | 1 | 04/01/2029 | 1 |
| 31382W-5U-2 | FED NATL MTG ASSOC #495059 | | 03/01/2017 | SCHEDULED REDEMPTION | | 84 | 84 | 87 | 90 | | (5) | | (5) | | 84 | | | | 2 | 05/01/2029 | 1 |
| 31383L-CG-8 | FED NATL MTG ASSOC #505971 | | 03/01/2017 | SCHEDULED REDEMPTION | | 37 | 37 | 36 | 36 | | 1 | | 1 | | 37 | | | | 1 | 07/01/2029 | 1 |
| 31383P-L5-3 | FED NATL MTG ASSOC #508948 | | 03/01/2017 | SCHEDULED REDEMPTION | | 203 | 203 | 210 | 212 | | (10) | | (10) | | 203 | | | | 4 | 08/01/2029 | 1 |
| 31383S-FY-1 | FED NATL MTG ASSOC #511483 | | 03/01/2017 | SCHEDULED REDEMPTION | | 57 | 57 | 59 | 61 | | (4) | | (4) | | 57 | | | | 1 | 09/01/2029 | 1 |
| 31383S-3D-0 | FED NATL MTG ASSOC #512096 | | 02/01/2017 | SCHEDULED REDEMPTION | | 209 | 209 | 217 | 226 | | (17) | | (17) | | 209 | | | | 3 | 12/01/2029 | 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) |
| 31383T-KR-8 | FED NATL MTG ASSOC #512504 | | 03/01/2017 | SCHEDULED REDEMPTION | | 56 | 56 | 58 | 60 | | (5) | | (5) | | 56 | | | | 1 | 10/01/2029 | 1 |
| 31383W-N7-2 | FED NATL MTG ASSOC #515314 | | 03/01/2017 | SCHEDULED REDEMPTION | | 28 | 28 | 28 | 28 | | | | | | 28 | | | | | 09/01/2029 | 1 |
| 31384A-GV-4 | FED NATL MTG ASSOC #517812 | | 03/01/2017 | SCHEDULED REDEMPTION | | 7 | 7 | 8 | 8 | | | | | | 7 | | | | | 12/01/2029 | 1 |
| 31384A-G8-5 | FED NATL MTG ASSOC #517823 | | 03/01/2017 | SCHEDULED REDEMPTION | | 18 | 18 | 19 | 20 | | (1) | | (1) | | 18 | | | | | 02/01/2030 | 1 |
| 31384D-LN-0 | FED NATL MTG ASSOC #520633 | | 03/01/2017 | SCHEDULED REDEMPTION | | 39 | 39 | 40 | 43 | | (4) | | (4) | | 39 | | | | 1 | 11/01/2029 | 1 |
| 31384E-GJ-3 | FED NATL MTG ASSOC #521401 | | 03/01/2017 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 9 | | (1) | | (1) | | 8 | | | | | 01/01/2030 | 1 |
| 31384J-BQ-1 | FED NATL MTG ASSOC #524847 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 3 | | | | | | 2 | | | | | 01/01/2030 | 1 |
| 31384K-GS-9 | FED NATL MTG ASSOC #525909 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 12/01/2029 | 1 |
| 31384K-JX-5 | FED NATL MTG ASSOC #525978 | | 03/01/2017 | SCHEDULED REDEMPTION | | 77 | 77 | 80 | 83 | | (6) | | (6) | | 77 | | | | 1 | 03/01/2030 | 1 |
| 31384L-YT-5 | FED NATL MTG ASSOC #527322 | | 03/01/2017 | SCHEDULED REDEMPTION | | 69 | 69 | 72 | 75 | | (6) | | (6) | | 69 | | | | 1 | 01/01/2030 | 1 |
| 31384M-G2-2 | FED NATL MTG ASSOC #527717 | | 03/01/2017 | SCHEDULED REDEMPTION | | 8 | 8 | 9 | 9 | | (1) | | (1) | | 8 | | | | | 01/01/2030 | 1 |
| 31384P-QF-5 | FED NATL MTG ASSOC #529754 | | 03/01/2017 | SCHEDULED REDEMPTION | | 489 | 489 | 507 | 521 | | (32) | | (32) | | 489 | | | | 7 | 02/01/2030 | 1 |
| 31384P-YX-7 | FED NATL MTG ASSOC #530026 | | 03/01/2017 | SCHEDULED REDEMPTION | | 185 | 185 | 192 | 200 | | (15) | | (15) | | 185 | | | | 3 | 03/01/2030 | 1 |
| 31384T-U5-4 | FED NATL MTG ASSOC #533504 | | 03/01/2017 | SCHEDULED REDEMPTION | | 147 | 147 | 153 | 154 | | (6) | | (6) | | 147 | | | | 3 | 03/01/2030 | 1 |
| 31384T-VT-1 | FED NATL MTG ASSOC #533526 | | 03/01/2017 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 15 | | (1) | | (1) | | 14 | | | | | 03/01/2030 | 1 |
| 31384U-NK-6 | FED NATL MTG ASSOC #534194 | | 03/01/2017 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 57 | | (4) | | (4) | | 53 | | | | 1 | 04/01/2030 | 1 |
| 31384V-BT-8 | FED NATL MTG ASSOC #534750 | | 03/01/2017 | SCHEDULED REDEMPTION | | 76 | 76 | 79 | 84 | | (9) | | (9) | | 76 | | | | 1 | 03/01/2030 | 1 |
| 31384V-QG-0 | FED NATL MTG ASSOC #535155 | | 03/01/2017 | SCHEDULED REDEMPTION | | 140 | 140 | 145 | 151 | | (12) | | (12) | | 140 | | | | 3 | 02/01/2030 | 1 |
| 31384V-UY-6 | FED NATL MTG ASSOC #535299 | | 03/01/2017 | SCHEDULED REDEMPTION | | 130 | 130 | 135 | 144 | | (13) | | (13) | | 130 | | | | 2 | 05/01/2030 | 1 |
| 31384V-YW-6 | FED NATL MTG ASSOC #535425 | | 03/01/2017 | SCHEDULED REDEMPTION | | 151 | 151 | 156 | 169 | | (19) | | (19) | | 151 | | | | 2 | 08/01/2030 | 1 |
| 31384W-E6-3 | FED NATL MTG ASSOC #535757 | | 03/01/2017 | SCHEDULED REDEMPTION | | 242 | 242 | 252 | 264 | | (22) | | (22) | | 242 | | | | 4 | 01/01/2031 | 1 |
| 31384W-KQ-2 | FED NATL MTG ASSOC #535903 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 13 | | (1) | | (1) | | 12 | | | | | 03/01/2031 | 1 |
| 31384W-LB-4 | FED NATL MTG ASSOC #535922 | | 03/01/2017 | SCHEDULED REDEMPTION | | 89 | 89 | 92 | 98 | | (9) | | (9) | | 89 | | | | 1 | 03/01/2031 | 1 |
| 31384W-LX-6 | FED NATL MTG ASSOC #535942 | | 03/01/2017 | SCHEDULED REDEMPTION | | 10 | 10 | 10 | 11 | | (1) | | (1) | | 10 | | | | | 04/01/2031 | 1 |
| 31384W-S8-4 | FED NATL MTG ASSOC #536143 | | 03/01/2017 | SCHEDULED REDEMPTION | | 11 | 11 | 12 | 12 | | (1) | | (1) | | 11 | | | | | 04/01/2030 | 1 |
| 31384W-XN-5 | FED NATL MTG ASSOC #536285 | | 03/01/2017 | SCHEDULED REDEMPTION | | 78 | 78 | 83 | 88 | | (10) | | (10) | | 78 | | | | 1 | 08/01/2030 | 1 |
| 31384W-Y3-8 | FED NATL MTG ASSOC #536330 | | 03/01/2017 | SCHEDULED REDEMPTION | | 35 | 35 | 36 | 40 | | (5) | | (5) | | 35 | | | | 1 | 04/01/2030 | 1 |
| 31384X-WN-4 | FED NATL MTG ASSOC #537153 | | 03/01/2017 | SCHEDULED REDEMPTION | | 43 | 43 | 45 | 48 | | (5) | | (5) | | 43 | | | | 1 | 05/01/2030 | 1 |
| 31384X-4H-8 | FED NATL MTG ASSOC #537324 | | 03/01/2017 | SCHEDULED REDEMPTION | | 59 | 59 | 61 | 67 | | (8) | | (8) | | 59 | | | | 1 | 06/01/2030 | 1 |
| 31384Y-JS-6 | FED NATL MTG ASSOC #537673 | | 03/01/2017 | SCHEDULED REDEMPTION | | 54 | 54 | 56 | 61 | | (7) | | (7) | | 54 | | | | 1 | 04/01/2030 | 1 |
| 31384Y-LQ-7 | FED NATL MTG ASSOC #537735 | | 03/01/2017 | SCHEDULED REDEMPTION | | 64 | 64 | 66 | 70 | | (6) | | (6) | | 64 | | | | 1 | 04/01/2030 | 1 |
| 31385A-RX-7 | FED NATL MTG ASSOC #538802 | | 03/01/2017 | SCHEDULED REDEMPTION | | 38 | 38 | 39 | 42 | | (5) | | (5) | | 38 | | | | 1 | 06/01/2030 | 1 |
| 31385B-3M-5 | FED NATL MTG ASSOC #540004 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12 | 12 | 13 | 13 | | (1) | | (1) | | 12 | | | | | 05/01/2030 | 1 |
| 31385C-WQ-2 | FED NATL MTG ASSOC #540755 | | 03/01/2017 | SCHEDULED REDEMPTION | | 25 | 25 | 25 | 28 | | (3) | | (3) | | 25 | | | | | 05/01/2030 | 1 |
| 31385D-GU-9 | FED NATL MTG ASSOC #541211 | | 02/01/2017 | SCHEDULED REDEMPTION | | 153 | 153 | 158 | 173 | | (21) | | (21) | | 153 | | | | 2 | 06/01/2030 | 1 |
| 31385E-FS-3 | FED NATL MTG ASSOC #542077 | | 03/01/2017 | SCHEDULED REDEMPTION | | 48 | 48 | 50 | 54 | | (6) | | (6) | | 48 | | | | 1 | 07/01/2030 | 1 |
| 31385E-WH-8 | FED NATL MTG ASSOC #542548 | | 03/01/2017 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 22 | | (3) | | (3) | | 20 | | | | | 07/01/2030 | 1 |
| 31385E-XH-7 | FED NATL MTG ASSOC #542580 | | 03/01/2017 | SCHEDULED REDEMPTION | | 110 | 110 | 114 | 118 | | (8) | | (8) | | 110 | | | | 2 | 08/01/2030 | 1 |
| 31385F-EM-4 | FED NATL MTG ASSOC #542940 | | 03/01/2017 | SCHEDULED REDEMPTION | | 26 | 26 | 28 | 31 | | (4) | | (4) | | 26 | | | | 1 | 07/01/2030 | 1 |
| 31385F-QZ-2 | FED NATL MTG ASSOC #543272 | | 03/01/2017 | SCHEDULED REDEMPTION | | 36 | 36 | 37 | 39 | | (3) | | (3) | | 36 | | | | 1 | 07/01/2030 | 1 |
| 31385G-ZH-0 | FED NATL MTG ASSOC #544444 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 09/01/2030 | 1 |
| 31385H-S2-9 | FED NATL MTG ASSOC #545137 | | 03/01/2017 | SCHEDULED REDEMPTION | | 281 | 281 | 289 | 305 | | (24) | | (24) | | 281 | | | | 4 | 08/01/2031 | 1 |
| 31385J-D4-7 | FED NATL MTG ASSOC #545623 | | 03/01/2017 | SCHEDULED REDEMPTION | | 64 | 64 | 67 | 64 | | | | | | 64 | | | | 1 | 05/01/2017 | 1 |
| 31385J-JK-5 | FED NATL MTG ASSOC #545766 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,064 | 1,064 | 1,107 | 1,067 | | (2) | | (2) | | 1,064 | | | | 14 | 07/01/2017 | 1 |
| 31385K-K5-3 | FED NATL MTG ASSOC #546716 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 5 | | (1) | | (1) | | 4 | | | | | 07/01/2030 | 1 |
| 31385K-3Y-9 | FED NATL MTG ASSOC #547215 | | 03/01/2017 | SCHEDULED REDEMPTION | | 21 | 21 | 21 | 23 | | (2) | | (2) | | 21 | | | | | 07/01/2030 | 1 |
| 31385N-GV-5 | FED NATL MTG ASSOC #547512 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 08/01/2030 | 1 |
| 31385S-K5-6 | FED NATL MTG ASSOC #551216 | | 03/01/2017 | SCHEDULED REDEMPTION | | 581 | 581 | 604 | 639 | | (58) | | (58) | | 581 | | | | 8 | 09/01/2030 | 1 |
| 31385W-J8-3 | FED NATL MTG ASSOC #554787 | | 03/01/2017 | SCHEDULED REDEMPTION | | 292 | 292 | 295 | 298 | | (6) | | (6) | | 292 | | | | 5 | 10/01/2023 | 1 |
| 31385W-TM-1 | FED NATL MTG ASSOC #555056 | | 03/01/2017 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | | | | | 14 | | | | | 11/01/2017 | 1 |
| 31385W-XY-0 | FED NATL MTG ASSOC #555195 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,769 | 3,769 | 3,926 | 3,778 | | (9) | | (9) | | 3,769 | | | | 49 | 11/01/2017 | 1 |
| 31386A-BN-5 | FED NATL MTG ASSOC #557245 | | 03/01/2017 | SCHEDULED REDEMPTION | | 42 | 42 | 44 | 46 | | (4) | | (4) | | 42 | | | | 1 | 08/01/2030 | 1 |
| 31386B-UH-5 | FED NATL MTG ASSOC #558684 | | 03/01/2017 | SCHEDULED REDEMPTION | | 14 | 14 | 15 | 15 | | (1) | | (1) | | 14 | | | | | 01/01/2031 | 1 |
| 31386B-UK-8 | FED NATL MTG ASSOC #558686 | | 03/01/2017 | SCHEDULED REDEMPTION | | 16 | 16 | 16 | 17 | | (1) | | (1) | | 16 | | | | | 02/01/2031 | 1 |
| 31386D-TN-0 | FED NATL MTG ASSOC #560457 | | 03/01/2017 | SCHEDULED REDEMPTION | | 18 | 18 | 19 | 20 | | (2) | | (2) | | 18 | | | | | 12/01/2030 | 1 |
| 31386F-BM-6 | FED NATL MTG ASSOC #561744 | | 03/01/2017 | SCHEDULED REDEMPTION | | 547 | 547 | 580 | 628 | | (80) | | (80) | | 547 | | | | 11 | 12/01/2030 | 1 |
| 31386F-M3-6 | FED NATL MTG ASSOC #562078 | | 03/01/2017 | SCHEDULED REDEMPTION | | 26 | 26 | 27 | 29 | | (3) | | (3) | | 26 | | | | | 12/01/2030 | 1 |
| 31386H-MR-9 | FED NATL MTG ASSOC #563868 | | 03/01/2017 | SCHEDULED REDEMPTION | | 64 | 64 | 67 | 73 | | (9) | | (9) | | 64 | | | | 2 | 01/01/2031 | 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) |
| 31386H-4A-6 | FED NATL MTG ASSOC #564317 | | 03/01/2017 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 6 | | (1) | | (1) | | 5 | | | | | 11/01/2030 | 1 |
| 31386J-FQ-5 | FED NATL MTG ASSOC #564575 | | 03/01/2017 | SCHEDULED REDEMPTION | | 205 | 205 | 212 | 224 | | (20) | | (20) | | 205 | | | | 3 | 03/01/2031 | 1 |
| 31386L-S9-4 | FED NATL MTG ASSOC #566744 | | 02/01/2017 | SCHEDULED REDEMPTION | | 21,604 | 21,604 | 22,436 | 23,565 | | (1,961) | | (1,961) | | 21,604 | | | | 270 | 01/01/2031 | 1 |
| 31386M-SP-6 | FED NATL MTG ASSOC #567626 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13 | 13 | 14 | 15 | | (2) | | (2) | | 13 | | | | | 02/01/2031 | 1 |
| 31386N-XE-3 | FED NATL MTG ASSOC #568677 | | 03/01/2017 | SCHEDULED REDEMPTION | | 80 | 80 | 83 | 88 | | (8) | | (8) | | 80 | | | | 1 | 01/01/2031 | 1 |
| 31386N-6A-1 | FED NATL MTG ASSOC #568865 | | 03/01/2017 | SCHEDULED REDEMPTION | | 553 | 553 | 574 | 579 | | (26) | | (26) | | 553 | | | | 10 | 12/01/2030 | 1 |
| 31386Q-DC-2 | FED NATL MTG ASSOC #569899 | | 03/01/2017 | SCHEDULED REDEMPTION | | 308 | 308 | 320 | 318 | | (9) | | (9) | | 308 | | | | 5 | 02/01/2031 | 1 |
| 31386S-T5-6 | FED NATL MTG ASSOC #572172 | | 03/01/2017 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 19 | | (2) | | (2) | | 17 | | | | | 01/01/2031 | 1 |
| 31386T-MT-9 | FED NATL MTG ASSOC #572870 | | 03/01/2017 | SCHEDULED REDEMPTION | | 446 | 446 | 460 | 455 | | (8) | | (8) | | 446 | | | | 6 | 04/01/2021 | 1 |
| 31386X-AN-6 | FED NATL MTG ASSOC #576113 | | 03/01/2017 | SCHEDULED REDEMPTION | | 7 | 7 | 7 | 7 | | (1) | | (1) | | 7 | | | | | 05/01/2031 | 1 |
| 31386X-TB-2 | FED NATL MTG ASSOC #576646 | | 03/01/2017 | SCHEDULED REDEMPTION | | 309 | 309 | 321 | 339 | | (30) | | (30) | | 309 | | | | 6 | 02/01/2031 | 1 |
| 31386Y-XR-0 | FED NATL MTG ASSOC #577688 | | 03/01/2017 | SCHEDULED REDEMPTION | | 297 | 297 | 312 | 329 | | (32) | | (32) | | 297 | | | | 5 | 03/01/2031 | 1 |
| 31387R-5L-8 | FED NATL MTG ASSOC #592251 | | 03/01/2017 | SCHEDULED REDEMPTION | | 34 | 34 | 35 | 36 | | (2) | | (2) | | 34 | | | | 1 | 09/01/2031 | 1 |
| 31387U-TJ-0 | FED NATL MTG ASSOC #594653 | | 03/01/2017 | SCHEDULED REDEMPTION | | 177 | 177 | 187 | 210 | | (33) | | (33) | | 177 | | | | 3 | 06/01/2031 | 1 |
| 31387Y-MK-6 | FED NATL MTG ASSOC #598062 | | 03/01/2017 | SCHEDULED REDEMPTION | | 28 | 28 | 28 | 29 | | (2) | | (2) | | 28 | | | | | 08/01/2031 | 1 |
| 31388D-Y7-7 | FED NATL MTG ASSOC #602034 | | 03/01/2017 | SCHEDULED REDEMPTION | | 366 | 366 | 381 | 402 | | (35) | | (35) | | 366 | | | | 5 | 08/01/2031 | 1 |
| 31388T-WE-9 | FED NATL MTG ASSOC #614545 | | 03/01/2017 | SCHEDULED REDEMPTION | | 65 | 65 | 69 | 74 | | (10) | | (10) | | 65 | | | | 1 | 07/01/2031 | 1 |
| 31388X-AD-6 | FED NATL MTG ASSOC #617504 | | 01/01/2017 | MATURED | | 23 | 23 | 24 | 23 | | | | | | 23 | | | | | 01/01/2017 | 1 |
| 31389E-AK-1 | FED NATL MTG ASSOC #622910 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,861 | 1,861 | 1,861 | 1,861 | | | | | | 1,861 | | | | 25 | 10/01/2031 | 1 |
| 31389F-SU-7 | FED NATL MTG ASSOC #624331 | | 03/01/2017 | SCHEDULED REDEMPTION | | 92 | 92 | 95 | 101 | | (9) | | (9) | | 92 | | | | 2 | 02/01/2032 | 1 |
| 31389H-LW-6 | FED NATL MTG ASSOC #625941 | | 03/01/2017 | Various | | 42 | 42 | 43 | 42 | | | | | | 42 | | | | | 03/01/2017 | 1 |
| 31389H-NC-8 | FED NATL MTG ASSOC #625987 | | 01/01/2017 | MATURED | | 21 | 21 | 21 | 21 | | | | | | 21 | | | | | 01/01/2017 | 1 |
| 31389L-3R-8 | FED NATL MTG ASSOC #629108 | | 03/01/2017 | SCHEDULED REDEMPTION | | 129 | 129 | 135 | 129 | | | | | | 129 | | | | 1 | 04/01/2017 | 1 |
| 31389Q-MM-7 | FED NATL MTG ASSOC #632264 | | 03/01/2017 | SCHEDULED REDEMPTION | | 9 | 9 | 10 | 10 | | (1) | | (1) | | 9 | | | | | 03/01/2032 | 1 |
| 31389R-B8-8 | FED NATL MTG ASSOC #632863 | | 03/01/2017 | SCHEDULED REDEMPTION | | 123 | 123 | 128 | 123 | | | | | | 123 | | | | 1 | 04/01/2017 | 1 |
| 31389S-DD-3 | FED NATL MTG ASSOC #633800 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,129 | 1,129 | 1,129 | 1,129 | | | | | | 1,129 | | | | 15 | 12/01/2031 | 1 |
| 31389V-RL-3 | FED NATL MTG ASSOC #636891 | | 03/01/2017 | SCHEDULED REDEMPTION | | 836 | 836 | 868 | 890 | | (54) | | (54) | | 836 | | | | 14 | 04/01/2032 | 1 |
| 31389W-AB-1 | FED NATL MTG ASSOC #637302 | | 03/01/2017 | SCHEDULED REDEMPTION | | 200 | 200 | 208 | 213 | | (13) | | (13) | | 200 | | | | 3 | 04/01/2032 | 1 |
| 31389X-JK-0 | FED NATL MTG ASSOC #638466 | | 03/01/2017 | SCHEDULED REDEMPTION | | 539 | 539 | 560 | 573 | | (34) | | (34) | | 539 | | | | 9 | 03/01/2032 | 1 |
| 31390B-ED-6 | FED NATL MTG ASSOC #641032 | | 03/01/2017 | SCHEDULED REDEMPTION | | 234 | 234 | 243 | 235 | | (1) | | (1) | | 234 | | | | 3 | 01/01/2018 | 1 |
| 31390B-YA-0 | FED NATL MTG ASSOC #641605 | | 03/01/2017 | SCHEDULED REDEMPTION | | 29 | 29 | 31 | 32 | | (3) | | (3) | | 29 | | | | | 04/01/2032 | 1 |
| 31390E-HN-5 | FED NATL MTG ASSOC #643837 | | 03/01/2017 | SCHEDULED REDEMPTION | | 316 | 316 | 329 | 316 | | | | | | 316 | | | | 4 | 05/01/2017 | 1 |
| 31390K-MJ-4 | FED NATL MTG ASSOC #648461 | | 03/01/2017 | SCHEDULED REDEMPTION | | 569 | 569 | 601 | 604 | | (36) | | (36) | | 569 | | | | 9 | 07/01/2032 | 1 |
| 31391H-EQ-3 | FED NATL MTG ASSOC #667143 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12,398 | 12,398 | 12,675 | 12,424 | | (26) | | (26) | | 12,398 | | | | 152 | 10/01/2017 | 1 |
| 31391M-GG-2 | FED NATL MTG ASSOC #670799 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,217 | 4,217 | 4,289 | 4,303 | | (86) | | (86) | | 4,217 | | | | 27 | 11/01/2032 | 1 |
| 31391P-2L-9 | FED NATL MTG ASSOC #673179 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,629 | 3,629 | 3,784 | 3,645 | | (17) | | (17) | | 3,629 | | | | 48 | 02/01/2018 | 1 |
| 31391V-HB-2 | FED NATL MTG ASSOC #678026 | | 03/01/2017 | SCHEDULED REDEMPTION | | 149 | 149 | 155 | 149 | | | | | | 149 | | | | 2 | 09/01/2017 | 1 |
| 31403G-XW-7 | FED NATL MTG ASSOC #748693 | | 03/01/2017 | SCHEDULED REDEMPTION | | 1,634 | 1,634 | 1,701 | 1,753 | | (119) | | (119) | | 1,634 | | | | 24 | 10/01/2033 | 1 |
| 31406T-MF-5 | FED NATL MTG ASSOC #819458 | | 03/01/2017 | SCHEDULED REDEMPTION | | 19,195 | 19,195 | 19,195 | 19,195 | | | | | | 19,195 | | | | 218 | 03/01/2034 | 1 |
| 31406Y-SP-6 | FED NATL MTG ASSOC #824126 | | 03/01/2017 | SCHEDULED REDEMPTION | | 40,793 | 40,793 | 40,793 | 40,793 | | | | | | 40,793 | | | | 501 | 03/01/2035 | 1 |
| 31407F-VJ-6 | FED NATL MTG ASSOC #829617 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,112 | 3,112 | 3,112 | 3,112 | | | | | | 3,112 | | | | 36 | 06/01/2035 | 1 |
| 31407Q-4E-3 | FED NATL MTG ASSOC #837921 | | 03/01/2017 | SCHEDULED REDEMPTION | | 9,694 | 9,694 | 9,694 | 9,694 | | | | | | 9,694 | | | | 108 | 07/01/2035 | 1 |
| 31407T-UQ-1 | FED NATL MTG ASSOC #840391 | | 03/01/2017 | SCHEDULED REDEMPTION | | 7,690 | 7,690 | 7,690 | 7,690 | | | | | | 7,690 | | | | 85 | 07/01/2035 | 1 |
| 31407T-7E-4 | FED NATL MTG ASSOC #840693 | | 03/01/2017 | SCHEDULED REDEMPTION | | 3,841 | 3,841 | 3,841 | 3,841 | | | | | | 3,841 | | | | 43 | 08/01/2035 | 1 |
| 31407W-5J-8 | FED NATL MTG ASSOC #843349 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,648 | 4,648 | 4,533 | 4,541 | | 107 | | 107 | | 4,648 | | | | 39 | 11/01/2035 | 1 |
| 31409Y-L5-4 | FED NATL MTG ASSOC #882448 | | 03/01/2017 | SCHEDULED REDEMPTION | | 11,446 | 11,446 | 11,446 | 11,446 | | | | | | 11,446 | | | | 129 | 02/01/2036 | 1 |
| 31410C-RK-0 | FED NATL MTG ASSOC #885290 | | 03/01/2017 | SCHEDULED REDEMPTION | | 946 | 946 | 974 | 960 | | (14) | | (14) | | 946 | | | | 12 | 06/01/2021 | 1 |
| 31410K-D9-2 | FED NATL MTG ASSOC #889428 | | 03/01/2017 | SCHEDULED REDEMPTION | | 69,128 | 69,128 | 72,238 | 71,375 | | (2,247) | | (2,247) | | 69,128 | | | | 721 | 05/01/2023 | 1 |
| 31410R-7C-7 | FED NATL MTG ASSOC #895591 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,981 | 4,981 | 4,981 | 4,981 | | | | | | 4,981 | | | | 54 | 04/01/2036 | 1 |
| 31410S-TH-0 | FED NATL MTG ASSOC #896152 | | 03/01/2017 | SCHEDULED REDEMPTION | | 53,176 | 53,176 | 53,176 | 53,176 | | | | | | 53,176 | | | | 660 | 03/01/2036 | 1 |
| 31410T-4X-0 | FED NATL MTG ASSOC #897338 | | 03/01/2017 | SCHEDULED REDEMPTION | | 2,608 | 2,608 | 2,608 | 2,608 | | | | | | 2,608 | | | | 29 | 06/01/2036 | 1 |
| 31410T-7H-2 | FED NATL MTG ASSOC #897396 | | 03/01/2017 | SCHEDULED REDEMPTION | | 4,756 | 4,756 | 4,756 | 4,756 | | | | | | 4,756 | | | | 53 | 08/01/2036 | 1 |
| 31410V-SA-9 | FED NATL MTG ASSOC #898813 | | 03/01/2017 | SCHEDULED REDEMPTION | | 9,571 | 9,571 | 9,312 | 9,334 | | 236 | | 236 | | 9,571 | | | | 119 | 11/01/2036 | 1 |
| 31411R-ES-3 | FED NATL MTG ASSOC #912845 | | 03/01/2017 | SCHEDULED REDEMPTION | | 36,157 | 36,157 | 37,510 | 36,834 | | (677) | | (677) | | 36,157 | | | | 441 | 04/01/2022 | 1 |
| 31412C-B3-3 | FED NATL MTG ASSOC #920858 | | 03/01/2017 | SCHEDULED REDEMPTION | | 69,421 | 69,421 | 69,421 | 69,421 | | | | | | 69,421 | | | | 864 | 10/01/2036 | 1 |
| 31412D-VV-7 | FED NATL MTG ASSOC #922328 | | 03/01/2017 | SCHEDULED REDEMPTION | | 13,367 | 13,367 | 13,922 | 13,903 | | (536) | | (536) | | 13,367 | | | | 163 | 02/01/2022 | 1 |
| 31412E-RM-0 | FED NATL MTG ASSOC #923092 | | 03/01/2017 | SCHEDULED REDEMPTION | | 38,539 | 38,539 | 40,279 | 39,915 | | (1,376) | | (1,376) | | 38,539 | | | | 452 | 03/01/2022 | 1 |
| 31412N-EC-6 | FED NATL MTG ASSOC #929931 | | 03/01/2017 | SCHEDULED REDEMPTION | | 41,819 | 41,819 | 43,299 | 43,184 | | (1,365) | | (1,365) | | 41,819 | | | | 494 | 09/01/2023 | 1 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 31412N-RU-2 | FED NATL MTG ASSOC #930299 | | 03/01/2017 | SCHEDULED REDEMPTION | | 46,662 | 46,662 | 48,390 | 48,196 | | (1,534) | | (1,534) | | 46,662 | | | | 531 | 12/01/2023 | 1 |
| 31413D-UQ-8 | FED NATL MTG ASSOC #942591 | | 03/01/2017 | SCHEDULED REDEMPTION | | 5,966 | 5,966 | 6,214 | 6,181 | | (215) | | (215) | | 5,966 | | | | 73 | 08/01/2022 | 1 |
| 31413M-HA-8 | FED NATL MTG ASSOC #949425 | | 03/01/2017 | SCHEDULED REDEMPTION | | 12,996 | 12,996 | 13,482 | 13,409 | | (414) | | (414) | | 12,996 | | | | 145 | 03/01/2023 | 1 |
| 31414D-U3-8 | FED NATL MTG ASSOC #963302 | | 03/01/2017 | SCHEDULED REDEMPTION | | 66,168 | 66,168 | 71,927 | 69,912 | | (3,744) | | (3,744) | | 66,168 | | | | 761 | 05/01/2023 | 1 |
| 31414M-5G-7 | FED NATL MTG ASSOC #970747 | | 03/01/2017 | SCHEDULED REDEMPTION | | 38,699 | 38,699 | 40,334 | 40,230 | | (1,531) | | (1,531) | | 38,699 | | | | 516 | 11/01/2023 | 1 |
| 31415L-MC-8 | FED NATL MTG ASSOC #983355 | | 03/01/2017 | SCHEDULED REDEMPTION | | 5,557 | 5,557 | 5,754 | 5,745 | | (187) | | (187) | | 5,557 | | | | 62 | 08/01/2023 | 1 |
| 31415L-S3-2 | FED NATL MTG ASSOC #983538 | | 03/01/2017 | SCHEDULED REDEMPTION | | 264 | 264 | 269 | 271 | | (7) | | (7) | | 264 | | | | 3 | 04/01/2038 | 1 |
| 31415S-6Z-0 | FED NATL MTG ASSOC #988388 | | 03/01/2017 | SCHEDULED REDEMPTION | | 5,160 | 5,160 | 5,349 | 5,299 | | (138) | | (138) | | 5,160 | | | | 57 | 09/01/2023 | 1 |
| 31416B-Y4-4 | FED NATL MTG ASSOC #995431 | | 03/01/2017 | SCHEDULED REDEMPTION | | 28,631 | 28,631 | 29,819 | 29,503 | | (872) | | (872) | | 28,631 | | | | 352 | 02/01/2023 | 1 |
| 31416B-Z2-7 | FED NATL MTG ASSOC #995461 | | 03/01/2017 | SCHEDULED REDEMPTION | | 16,354 | 16,354 | 17,045 | 16,999 | | (645) | | (645) | | 16,354 | | | | 206 | 12/01/2023 | 1 |
| 31417B-ZA-8 | FED NATL MTG ASSOC #AB5236 | | 03/01/2017 | SCHEDULED REDEMPTION | | 205,392 | 205,392 | 214,892 | 213,447 | | (8,055) | | (8,055) | | 205,392 | | | | 1,357 | 05/01/2027 | 1 |
| 3138LT-YP-7 | FED NATL MTG ASSOC #AO3417 | | 03/01/2017 | SCHEDULED REDEMPTION | | 262,150 | 262,150 | 274,203 | 270,828 | | (8,678) | | (8,678) | | 262,150 | | | | 1,729 | 05/01/2027 | 1 |
| 3138LT-Z8-4 | FED NATL MTG ASSOC #AO3466 | | 03/01/2017 | SCHEDULED REDEMPTION | | 155,562 | 155,562 | 162,714 | 161,458 | | (5,896) | | (5,896) | | 155,562 | | | | 1,028 | 06/01/2027 | 1 |
| 31418A-F2-9 | FED NATL MTG ASSOC #MA1084 | | 03/01/2017 | SCHEDULED REDEMPTION | | 92,487 | 92,487 | 97,545 | 96,569 | | (4,081) | | (4,081) | | 92,487 | | | | 694 | 06/01/2032 | 1 |
| 34073N-Z7-8 | FLORIDA HSG FIN CORP HMEOWNER MTG 07-2 | | 03/01/2017 | CALLED @ 100.000 | | 420,000 | 420,000 | 417,900 | 419,231 | | 35 | | 35 | | 419,266 | | 734 | 734 | 13,082 | 07/01/2022 | 1FE |
| 378352-PG-7 | GLENDALE ARIZ WTR & SWR REV | | 03/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,336,068 | 1,200,000 | 1,431,900 | 1,354,068 | | (1,520) | | (1,520) | | 1,352,548 | | (16,480) | (16,480) | 32,111 | 07/01/2020 | 1FE |
| 378352-PJ-1 | GLENDALE ARIZ WTR & SWR REV | | 01/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 174,779 | 150,000 | 183,965 | 175,885 | | (326) | | (326) | | 175,559 | | (780) | (780) | 4,292 | 07/01/2022 | 1FE |
| 382512-DY-4 | GOODYEAR ARIZ PUB IMPT CORP MU | | 02/22/2017 | CITIGROUP GLOBAL MARKETS | | 545,694 | 475,000 | 556,244 | 553,156 | | (2,636) | | (2,636) | | 550,520 | | (4,826) | (4,826) | 8,049 | 07/01/2021 | 1FE |
| 382512-EH-0 | GOODYEAR ARIZ PUB IMPT CORP MU | | 02/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 327,462 | 300,000 | 331,434 | 329,317 | | (1,257) | | (1,257) | | 328,060 | | (598) | (598) | 4,375 | 07/01/2019 | 1FE |
| 386545-KP-1 | GRAND VALLEY MICH ST UNIV REV | | 02/14/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 289,278 | 250,000 | 294,595 | 289,519 | | (989) | | (989) | | 288,530 | | 748 | 748 | 2,639 | 12/01/2021 | 1FE |
| 407287-LY-5 | HAMILTON CNTY OHIO SALES TAX | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,183,960 | 1,000,000 | 1,237,490 | 1,227,634 | | (696) | | (696) | | 1,226,939 | | (42,979) | (42,979) | 5,278 | 12/01/2023 | 1FE |
| 41422E-FL-2 | HARRIS CNTY TEX MET TRAN AUTH | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 822,680 | 700,000 | 856,786 | 841,109 | | (1,569) | | (1,569) | | 839,540 | | (16,860) | (16,860) | 8,194 | 11/01/2022 | 1FE |
| 41422E-FU-2 | HARRIS CNTY TEX MET TRAN AUTH | | 03/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 580,540 | 500,000 | 600,730 | 588,695 | | (3,221) | | (3,221) | | 585,473 | | (4,933) | (4,933) | 8,681 | 11/01/2021 | 1FE |
| 425208-SC-0 | HENDERSON NV LOC IMPT DIST T-14 SR 07A | | 03/01/2017 | CALLED @ 100.000 | | 40,000 | 40,000 | 41,671 | 40,135 | | (33) | | (33) | | 40,102 | | (102) | (102) | 1,000 | 03/01/2019 | 1FE |
| 425208-SD-8 | HENDERSON NV LOC IMPT DIST T-14 SR 07A | | 03/01/2017 | CALLED @ 100.000 | | 40,000 | 40,000 | 39,778 | 39,925 | | 4 | | 4 | | 39,928 | | 72 | 72 | 1,000 | 03/01/2020 | 1FE |
| 425208-SE-6 | HENDERSON NV LOC IMPT DIST T-14 SR 07A | | 03/01/2017 | CALLED @ 100.000 | | 40,000 | 40,000 | 39,193 | 39,668 | | 12 | | 12 | | 39,680 | | 320 | 320 | 1,000 | 03/01/2021 | 1FE |
| 442499-BU-2 | HOWARD BEND MO LEVEE DIST 05 REF | | 03/01/2017 | MATURED | | 225,000 | 225,000 | 246,301 | 225,393 | | (393) | | (393) | | 225,000 | | | | 5,906 | 03/01/2017 | 3FE |
| 451295-XG-9 | IDAHO HEALTH FACS AUTH REV | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 116,173 | 100,000 | 120,038 | 115,572 | | (55) | | (55) | | 115,517 | | 656 | 656 | 528 | 12/01/2022 | 1FE |
| 451470-PE-2 | IDAHO ST UNIV REVS | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 231,848 | 200,000 | 240,042 | 235,321 | | (1,654) | | (1,654) | | 233,667 | | (1,819) | (1,819) | 56 | 04/01/2022 | 1FE |
| 451470-PG-7 | IDAHO ST UNIV REVS | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 119,233 | 100,000 | 122,778 | 120,825 | | (685) | | (685) | | 120,141 | | (908) | (908) | 28 | 04/01/2024 | 1FE |
| 454898-UG-0 | INDIANA MUN PWR AGY PWR SUPPLY | | 02/17/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,183,850 | 1,000,000 | 1,254,070 | 1,232,388 | | (3,911) | | (3,911) | | 1,228,477 | | (44,627) | (44,627) | 32,222 | 01/01/2025 | 1FE |
| 462460-5D-4 | IOWA HIGHER ED LN AUTH REV | | 03/22/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 169,448 | 150,000 | 167,792 | | | (403) | | (403) | | 167,388 | | 2,059 | 2,059 | 833 | 12/01/2022 | 1FE |
| 46613S-DN-7 | JEA FLA ELEC SYS REV | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 532,355 | 500,000 | 531,000 | | | (993) | | (993) | | 530,007 | | 2,348 | 2,348 | 1,319 | 10/01/2018 | 1FE |
| 483233-NJ-7 | KALAMAZOO MICH HOSP FIN AUTH H | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 239,593 | 210,000 | 242,747 | 241,470 | | (1,203) | | (1,203) | | 240,266 | | (673) | (673) | 3,150 | 05/15/2021 | 1FE |
| 48507T-FH-1 | KANSAS CITY MO SAN SWR SYS REV | | 03/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 899,390 | 800,000 | 935,336 | 920,940 | | (2,815) | | (2,815) | | 918,126 | | (18,736) | (18,736) | 21,511 | 01/01/2024 | 1FE |
| 485429-V5-0 | KANSAS ST DEV FIN AUTH REV | | 01/12/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,084,180 | 1,000,000 | 1,143,850 | 1,084,747 | | (1,691) | | (1,691) | | 1,083,056 | | 1,124 | 1,124 | 10,694 | 05/01/2019 | 1FE |
| 485429-V7-6 | KANSAS ST DEV FIN AUTH REV | | 03/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,139,850 | 1,000,000 | 1,188,190 | 1,137,732 | | (6,308) | | (6,308) | | 1,131,424 | | 8,426 | 8,426 | 18,611 | 05/01/2021 | 1FE |
| 485429-ZX-5 | KANSAS ST DEV FIN AUTH REV | | 03/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,155,520 | 1,000,000 | 1,200,170 | 1,138,082 | | (5,102) | | (5,102) | | 1,132,980 | | 22,540 | 22,540 | 22,778 | 04/01/2022 | 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) |
| 490728-YD-8 | KENT ST UNIV OHIO UNIV REVS | | 01/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 909,697 | 800,000 | 946,056 | 926,881 | | (2,230) | | (2,230) | | 924,651 | | (14,954) | (14,954) | 9,792 | 05/01/2021 | 1FE |
| 51166F-DU-0 | LAKELAND FLA ENERGY SYS REV | | 01/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 119,044 | 100,000 | 124,159 | 121,455 | | (201) | | (201) | | 121,254 | | (2,210) | (2,210) | 1,583 | 10/01/2023 | 1FE |
| 516391-BT-5 | LANSING MICH BRD WTR & LT UTIL | | 03/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 326,706 | 300,000 | 325,311 | | | (340) | | (340) | | 324,971 | | 1,735 | 1,735 | 486 | 07/01/2019 | 1FE |
| 516391-BV-0 | LANSING MICH BRD WTR & LT UTIL | | 02/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 115,239 | 100,000 | 113,456 | | | (107) | | (107) | | 113,349 | | 1,890 | 1,890 | 181 | 07/01/2021 | 1FE |
| 534272-E4-7 | LINCOLN NEB ELEC SYS REV | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 224,610 | 200,000 | 234,238 | 223,512 | | (812) | | (812) | | 222,700 | | 1,910 | 1,910 | 4,639 | 09/01/2020 | 1FE |
| 546589-A2-8 | LOUISVILLE & JEFFERSON CNTY KY | | 02/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 112,068 | 100,000 | 118,132 | 117,384 | | (317) | | (317) | | 117,068 | | (5,000) | (5,000) | 1,078 | 05/15/2024 | 1FE |
| 546589-ZZ-8 | LOUISVILLE & JEFFERSON CNTY KY | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 235,699 | 200,000 | 246,230 | 244,014 | | (855) | | (855) | | 243,159 | | (7,460) | (7,460) | 2,569 | 05/15/2023 | 1FE |
| 56185P-BV-4 | MANATEE CNTY FLA SCH DIST SALE | | 02/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 575,927 | 550,000 | 574,679 | | | | | | | 574,679 | | 1,249 | 1,249 | | 10/01/2018 | 1FE |
| 57390E-ER-4 | MARTIN CNTY FLA UTILS SYS REV | | 01/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,130 | 100,000 | 120,037 | 119,636 | | (100) | | (100) | | 119,536 | | (2,406) | (2,406) | 764 | 10/01/2022 | 1FE |
| 57390E-EU-7 | MARTIN CNTY FLA UTILS SYS REV | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 446,997 | 370,000 | 462,892 | 461,715 | | (1,376) | | (1,376) | | 460,338 | | (13,341) | (13,341) | 4,904 | 10/01/2025 | 1FE |
| 57390E-EV-5 | MARTIN CNTY FLA UTILS SYS REV | | 03/14/2017 | Various | | 1,118,042 | 930,000 | 1,175,939 | 1,173,180 | | (4,587) | | (4,587) | | 1,168,594 | | (50,552) | (50,552) | 15,134 | 10/01/2026 | 1FE |
| 574218-T8-6 | MARYLAND ST HEALTH & HIGHER ED | | 01/23/2017 | M&T SECURITIES, INC. | | 233,528 | 220,000 | 232,450 | | | | | | | 232,450 | | 1,078 | 1,078 | | 07/01/2019 | 1Z |
| 574218-T9-4 | MARYLAND ST HEALTH & HIGHER ED | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 558,865 | 500,000 | 552,215 | | | (1,123) | | (1,123) | | 551,092 | | 7,773 | 7,773 | 1,889 | 07/01/2020 | 1FE |
| 57584X-MA-6 | MASSACHUSETTS ST DEV FIN AGY R | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 592,023 | 550,000 | 609,604 | 600,647 | | (2,293) | | (2,293) | | 598,354 | | (6,331) | (6,331) | 17,550 | 07/01/2020 | 1FE |
| 57584X-MY-4 | MASSACHUSETTS ST DEV FIN AGY R | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 376,616 | 350,000 | 387,457 | 381,977 | | (1,397) | | (1,397) | | 380,580 | | (3,964) | (3,964) | 9,183 | 07/01/2020 | 2FE |
| 579160-MB-5 | MC ALLEN TEX WTRWKS & SWR SYS | | 02/10/2017 | BOSC, INC. | | 1,634,459 | 1,390,000 | 1,685,250 | 1,663,780 | | (5,240) | | (5,240) | | 1,658,540 | | (24,081) | (24,081) | 43,438 | 02/01/2023 | 1FE |
| 59261A-FJ-1 | METROPOLITAN TRANSN AUTH N Y R | | 03/22/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 325,194 | 275,000 | 341,954 | 337,620 | | (2,045) | | (2,045) | | 335,576 | | (10,382) | (10,382) | 5,000 | 11/15/2023 | 1FE |
| 592646-6K-4 | METROPOLITAN WASH D C ARPTS AU | | 01/25/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 114,022 | 100,000 | 117,919 | 112,081 | | (194) | | (194) | | 111,887 | | 2,135 | 2,135 | 1,653 | 10/01/2021 | 1FE |
| 59447P-5Z-0 | MICHIGAN FIN AUTH REV | | 01/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 2,362,921 | 2,200,000 | 2,494,712 | 2,394,380 | | (2,439) | | (2,439) | | 2,391,941 | | (29,020) | (29,020) | 40,738 | 08/01/2020 | 1FE |
| 59447P-6B-2 | MICHIGAN FIN AUTH REV | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 358,358 | 310,000 | 376,706 | 360,498 | | (1,533) | | (1,533) | | 358,965 | | (606) | (606) | 9,225 | 08/01/2022 | 1FE |
| 59447T-LZ-4 | MICHIGAN FIN AUTH REV | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 147,008 | 125,000 | 153,113 | 152,287 | | (553) | | (553) | | 151,734 | | (4,727) | (4,727) | 1,875 | 11/15/2024 | 1FE |
| 60415N-V7-4 | MINNESOTA HSG FIN AGY SGL FAM 07Q | | 01/01/2017 | CALLED @ 100.000 | | 10,000 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | | | 250 | 07/01/2023 | 1FE |
| 60534T-2A-2 | MISSISSIPPI DEV BK SPL OBLIG | | 02/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 506,759 | 460,000 | 518,751 | 504,653 | | (1,482) | | (1,482) | | 503,171 | | 3,588 | 3,588 | 10,158 | 03/01/2020 | 1FE |
| 605360-RW-8 | MISSISSIPPI HOSP EQUIP & FACS | | 02/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 133,954 | 120,000 | 136,764 | 132,465 | | (348) | | (348) | | 132,117 | | 1,837 | 1,837 | 2,833 | 09/01/2021 | 1FE |
| 60636X-Q5-5 | MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1 | | 03/01/2017 | CALLED @ 100.000 | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 125 | 09/01/2023 | 1FE |
| 606092-GJ-7 | MISSOURI JT MUN ELEC UTIL COMM | | 01/01/2017 | MATURED | | 2,420,000 | 2,420,000 | 2,599,322 | 2,420,000 | | | | | | 2,420,000 | | | | 60,500 | 01/01/2017 | 1FE |
| 606092-HK-3 | MISSOURI JT MUN ELEC UTIL COMM | | 01/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 141,278 | 125,000 | 145,960 | 139,808 | | (112) | | (112) | | 139,697 | | 1,581 | 1,581 | 712 | 12/01/2020 | 1FE |
| 606092-HL-1 | MISSOURI JT MUN ELEC UTIL COMM | | 01/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 113,925 | 100,000 | 117,288 | 112,664 | | (84) | | (84) | | 112,580 | | 1,345 | 1,345 | 569 | 06/01/2021 | 1FE |
| 60637A-KJ-0 | MISSOURI ST HEALTH & EDL FACS | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 112,384 | 100,000 | 117,141 | 114,825 | | (83) | | (83) | | 114,742 | | (2,358) | (2,358) | 750 | 11/15/2020 | 1FE |
| 60637A-KN-1 | MISSOURI ST HEALTH & EDL FACS | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 147,971 | 125,000 | 156,926 | 154,752 | | (609) | | (609) | | 154,144 | | (6,172) | (6,172) | 1,875 | 11/15/2024 | 1FE |
| 60637A-LF-7 | MISSOURI ST HEALTH & EDL FACS | | 02/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 563,639 | 500,000 | 580,935 | 577,223 | | (1,420) | | (1,420) | | 575,804 | | (12,165) | (12,165) | 5,260 | 05/15/2021 | 1FE |
| 60637A-LJ-9 | MISSOURI ST HEALTH & EDL FACS | | 03/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 118,262 | 100,000 | 122,681 | 122,075 | | (515) | | (515) | | 121,560 | | (3,298) | (3,298) | 1,556 | 05/15/2024 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 610522-BF-0 | MONROE CNTY FLA SCH DIST SALES | | 01/25/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 450,616 | 400,000 | 444,848 | | | (358) | | (358) | | 444,490 | | 6,126 | 6,126 | 611 | 10/01/2020 | 1Z |
| 61204K-KM-2 | MONTANA FAC FIN AUTH REV | | 02/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 562,095 | 500,000 | 569,340 | 567,114 | | (1,615) | | (1,615) | | 565,499 | | (3,404) | (3,404) | 6,111 | 02/15/2021 | 1FE |
| 61204K-KN-0 | MONTANA FAC FIN AUTH REV | | 01/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 255,578 | 225,000 | 261,243 | 260,312 | | (91) | | (91) | | 260,221 | | (4,643) | (4,643) | 1,750 | 02/15/2022 | 1FE |
| 613349-S5-9 | MONTGOMERY CNTY MD HSG OPPNTY SGL 07D | | 01/01/2017 | CALLED @ 100.000 | | 365,000 | 365,000 | 365,000 | 365,000 | | | | | | 365,000 | | | | 8,943 | 07/01/2022 | 1FE |
| 63968A-T2-1 | NEBRASKA PUB PWR DIST REV | | 03/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 213,600 | 200,000 | 213,026 | | | | | | | 213,026 | | 574 | 574 | | 01/01/2019 | 1FE |
| 64469D-GV-7 | NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A | | 03/01/2017 | CALLED @ 100.000 | | 90,000 | 90,000 | 90,000 | 90,000 | | | | | | 90,000 | | | | 2,970 | 07/01/2024 | 1FE |
| 645790-EJ-1 | NEW JERSEY HEALTH CARE FACS FI | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 359,035 | 315,000 | 367,728 | 365,182 | | (1,841) | | (1,841) | | 363,341 | | (4,306) | (4,306) | 6,390 | 07/01/2021 | 1FE |
| 645790-EK-8 | NEW JERSEY HEALTH CARE FACS FI | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 2,289,440 | 2,000,000 | 2,385,740 | 2,370,526 | | (1,442) | | (1,442) | | 2,369,084 | | (79,644) | (79,644) | 25,833 | 07/01/2022 | 1FE |
| 645790-EM-4 | NEW JERSEY HEALTH CARE FACS FI | | 01/25/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 559,640 | 475,000 | 585,452 | 582,306 | | (1,083) | | (1,083) | | 581,223 | | (21,583) | (21,583) | 7,521 | 07/01/2024 | 1FE |
| 647719-NL-3 | NEW ORLEANS LA SEW SVC REV | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 341,307 | 300,000 | 353,055 | 344,982 | | (175) | | (175) | | 344,807 | | (3,500) | (3,500) | 1,583 | 06/01/2022 | 1FE |
| 64990A-DD-4 | NEW YORK ST DORM AUTH SALES TA | | 01/04/2017 | LOOP CAPITAL MARKETS | | 1,329,240 | 1,200,000 | 1,398,060 | 1,338,533 | | (940) | | (940) | | 1,337,594 | | (8,354) | (8,354) | 19,000 | 03/15/2020 | 1FE |
| 64990E-5M-5 | NEW YORK ST DORM AUTH ST PERS | | 03/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 476,657 | 400,000 | 493,264 | 490,893 | | (2,151) | | (2,151) | | 488,742 | | (12,085) | (12,085) | 7,514 | 02/15/2024 | 1FE |
| 650035-W7-9 | NEW YORK ST URBAN DEV CORP REV | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 710,862 | 600,000 | 733,860 | 721,555 | | (3,490) | | (3,490) | | 718,065 | | (7,203) | (7,203) | 15,500 | 03/15/2024 | 1FE |
| 658196-PJ-3 | NORTH CAROLINA EASTN MUN PWR AGY 93A | | 01/01/2017 | CALLED @ 100.000 | | 875,000 | 875,000 | 887,250 | 875,000 | | | | | | 875,000 | | | | 28,000 | 01/01/2021 | 1 |
| 658207-FX-8 | NORTH CAROLINA HSG FIN HMEOWNER 07 30-A | | 01/01/2017 | CALLED @ 100.000 | | 1,930,000 | 1,930,000 | 1,930,000 | 1,930,000 | | | | | | 1,930,000 | | | | 48,250 | 07/01/2023 | 1FE |
| 658203-4H-4 | NORTH CAROLINA MUN PWR AGY NO | | 02/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 118,470 | 100,000 | 123,950 | 121,617 | | (316) | | (316) | | 121,301 | | (2,831) | (2,831) | 3,042 | 01/01/2024 | 1FE |
| 665444-JV-8 | NORTHERN MUN PWR AGY MINN ELEC | | 02/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 575,780 | 500,000 | 595,735 | 585,043 | | (2,286) | | (2,286) | | 582,757 | | (6,977) | (6,977) | 15,972 | 01/01/2022 | 1FE |
| 665444-JY-2 | NORTHERN MUN PWR AGY MINN ELEC | | 02/17/2017 | RAYMOND JAMES & ASSOCIATES, INC. | | 1,911,491 | 1,605,000 | 1,990,216 | 1,963,293 | | (6,005) | | (6,005) | | 1,957,289 | | (45,798) | (45,798) | 51,717 | 01/01/2025 | 1FE |
| 676306-DG-5 | OGDEN CITY UTAH SWR & WTR REV | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 172,896 | 150,000 | 175,479 | 174,586 | | (927) | | (927) | | 173,658 | | (762) | (762) | 1,625 | 06/15/2021 | 1FE |
| 676306-DH-3 | OGDEN CITY UTAH SWR & WTR REV | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 175,704 | 150,000 | 180,084 | 179,224 | | (994) | | (994) | | 178,230 | | (2,526) | (2,526) | 1,771 | 06/15/2022 | 1FE |
| 676306-DJ-9 | OGDEN CITY UTAH SWR & WTR REV | | 03/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 830,067 | 700,000 | 858,340 | 854,537 | | (4,205) | | (4,205) | | 850,332 | | (20,265) | (20,265) | 7,972 | 06/15/2023 | 1FE |
| 676306-DM-2 | OGDEN CITY UTAH SWR & WTR REV | | 03/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,287,262 | 1,045,000 | 1,338,143 | 1,333,493 | | (7,022) | | (7,022) | | 1,326,470 | | (39,208) | (39,208) | 15,385 | 06/15/2026 | 1FE |
| 677377-GJ-6 | OHIO HSG FIN AGY SGL FAM MTG 1985 B | | 01/15/2017 | MATURED | | 465,000 | 465,000 | 520,874 | 465,200 | | (200) | | (200) | | 465,000 | | | | 22,959 | 01/15/2017 | 1FE |
| 67756D-JK-3 | OHIO ST HIGHER EDL FAC COMMN | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 116,778 | 100,000 | 119,829 | 119,556 | | (70) | | (70) | | 119,486 | | (2,708) | (2,708) | 542 | 12/01/2022 | 1FE |
| 678657-ML-8 | OKLAHOMA CITY OKLA WTR UTILS T | | 02/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 206,613 | 170,000 | 217,862 | 217,306 | | (676) | | (676) | | 216,631 | | (10,018) | (10,018) | 2,290 | 07/01/2026 | 1FE |
| 681725-KC-0 | OMAHA NEB ARPT AUTH ARPT REV | | 03/29/2017 | RBC DOMINION SECURITIES | | 108,658 | 105,000 | 108,437 | | | (214) | | (214) | | 108,223 | | 435 | 435 | 359 | 12/15/2018 | 1FE |
| 681810-LB-1 | OMAHA NEB SAN SEW REV | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 504,702 | 450,000 | 516,897 | 516,002 | | (1,639) | | (1,639) | | 514,363 | | (9,661) | (9,661) | 4,531 | 04/01/2023 | 1FE |
| 681810-LC-9 | OMAHA NEB SAN SEW REV | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 297,330 | 250,000 | 306,688 | 306,042 | | (1,655) | | (1,655) | | 304,387 | | (7,057) | (7,057) | 3,958 | 04/01/2024 | 1FE |
| 681810-LD-7 | OMAHA NEB SAN SEW REV | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 300,703 | 250,000 | 311,025 | 310,422 | | (1,546) | | (1,546) | | 308,876 | | (8,173) | (8,173) | 3,958 | 04/01/2025 | 1FE |
| 682852-CG-1 | ONSLOW N C WTR & SWR AUTH COMB | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 624,066 | 550,000 | 644,166 | 630,634 | | (1,874) | | (1,874) | | 628,760 | | (4,694) | (4,694) | 4,847 | 12/01/2020 | 1FE |
| 682852-CJ-5 | ONSLOW N C WTR & SWR AUTH COMB | | 02/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 501,785 | 425,000 | 519,214 | 509,976 | | (1,158) | | (1,158) | | 508,818 | | (7,033) | (7,033) | 3,556 | 12/01/2022 | 1FE |
| 682852-CN-6 | ONSLOW N C WTR & SWR AUTH COMB | | 03/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 244,298 | 200,000 | 254,126 | 250,630 | | (1,307) | | (1,307) | | 249,322 | | (5,024) | (5,024) | 3,333 | 12/01/2025 | 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) |
| 68611R-BD-9 | OREM UTAH WTR & STORM SWR REV | | 03/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 275,630 | 245,000 | 288,321 | 287,480 | | (1,130) | | (1,130) | | 286,350 | | (10,720) | (10,720) | 4,192 | 07/15/2026 | 1FE |
| 68611R-BE-7 | OREM UTAH WTR & STORM SWR REV | | 03/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 691,534 | 625,000 | 724,575 | 722,659 | | (2,028) | | (2,028) | | 720,631 | | (29,097) | (29,097) | 9,397 | 07/15/2027 | 1FE |
| 70360P-ED-9 | PAULDING CNTY GA WTR & SEW REV | | 03/14/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 357,102 | 300,000 | 373,404 | 370,733 | | (2,061) | | (2,061) | | 368,672 | | (11,570) | (11,570) | 4,417 | 12/01/2023 | 1FE |
| 70360P-EF-4 | PAULDING CNTY GA WTR & SEW REV | | 01/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 122,359 | 100,000 | 128,459 | 127,669 | | (241) | | (241) | | 127,428 | | (5,069) | (5,069) | 833 | 12/01/2025 | 1FE |
| 72630P-BG-5 | PLAINFIELD IN TIF US 40 CORRIDOR 05 | | 01/15/2017 | DIRECT | | 555,000 | 555,000 | 555,000 | 555,000 | | | | | | 555,000 | | | | 15,263 | 01/15/2021 | 1 |
| 73358W-VK-7 | PORT AUTH N Y & N J | | 03/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,070 | 100,000 | 116,239 | 110,923 | | (834) | | (834) | | 110,089 | | 981 | 981 | 2,139 | 05/01/2020 | 1FE |
| 735240-G7-2 | PORT PORTLAND ORE ARPT REV | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,816 | 100,000 | 117,328 | 111,708 | | (744) | | (744) | | 110,964 | | 852 | 852 | 3,639 | 07/01/2020 | 1FE |
| 735389-WA-2 | PORT SEATTLE WASH REV | | 03/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 114,503 | 100,000 | 114,309 | 111,495 | | (426) | | (426) | | 111,070 | | 3,433 | 3,433 | 2,292 | 04/01/2022 | 1FE |
| 74265L-L3-0 | PRIVATE COLLEGES & UNIVS AUTH | | 01/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 120,786 | 100,000 | 125,965 | 125,183 | | (272) | | (272) | | 124,911 | | (4,125) | (4,125) | 1,722 | 10/01/2024 | 1FE |
| 74265L-L5-5 | PRIVATE COLLEGES & UNIVS AUTH | | 03/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 122,477 | 100,000 | 129,392 | 128,703 | | (517) | | (517) | | 128,186 | | (5,709) | (5,709) | 2,236 | 10/01/2026 | 1FE |
| 744434-DC-2 | PUBLIC PWR GENERATION AGY NEB | | 01/30/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 657,570 | 600,000 | 683,388 | 655,273 | | (1,017) | | (1,017) | | 654,256 | | 3,315 | 3,315 | 16,694 | 01/01/2020 | 1FE |
| 764603-BE-5 | RICHMOND CNTY GA HOSP AUTH REV | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 112,294 | 100,000 | 114,883 | 114,249 | | (77) | | (77) | | 114,172 | | (1,878) | (1,878) | 1,028 | 01/01/2021 | 1FE |
| 764603-BF-2 | RICHMOND CNTY GA HOSP AUTH REV | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 114,532 | 100,000 | 117,662 | 117,061 | | (73) | | (73) | | 116,988 | | (2,456) | (2,456) | 1,028 | 01/01/2022 | 1FE |
| 764603-BJ-4 | RICHMOND CNTY GA HOSP AUTH REV | | 03/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 235,286 | 200,000 | 246,096 | 245,144 | | (1,092) | | (1,092) | | 244,051 | | (8,765) | (8,765) | 3,917 | 01/01/2025 | 1FE |
| 772249-PN-2 | ROCK HILL S C UTIL SYS REV | | 02/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 235,854 | 200,000 | 243,676 | 242,646 | | (575) | | (575) | | 242,071 | | (6,217) | (6,217) | 2,806 | 01/01/2024 | 1FE |
| 772249-PP-7 | ROCK HILL S C UTIL SYS REV | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,662,906 | 1,400,000 | 1,723,764 | 1,717,173 | | (5,323) | | (5,323) | | 1,711,850 | | (48,944) | (48,944) | 22,750 | 01/01/2025 | 1FE |
| 83755G-4Y-0 | SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H | | 03/15/2017 | CALLED @ 100.000 | | 395,000 | 395,000 | 395,000 | 395,000 | | | | | | 395,000 | | | | 7,278 | 05/01/2022 | 1FE |
| 841438-JU-9 | SOUTHEAST MO ST UNIV SYS FACS | | 01/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 138,323 | 125,000 | 143,790 | 140,178 | | (140) | | (140) | | 140,038 | | (1,716) | (1,716) | 1,753 | 04/01/2020 | 1FE |
| 843375-A5-5 | SOUTHERN MINN MUN PWR AGY PWR | | 02/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,297 | 100,000 | 113,128 | 110,675 | | (245) | | (245) | | 110,430 | | 867 | 867 | 2,478 | 01/01/2022 | 1FE |
| 843375-C4-6 | SOUTHERN MINN MUN PWR AGY PWR | | 02/01/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 339,108 | 300,000 | 352,461 | 340,613 | | (962) | | (962) | | 339,652 | | (544) | (544) | 8,958 | 01/01/2021 | 1FE |
| 78955P-CF-0 | ST GEORGE UTAH ELEC REV | | 01/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,942 | 100,000 | 115,207 | 112,682 | | (182) | | (182) | | 112,500 | | (558) | (558) | 667 | 06/01/2020 | 1FE |
| 790420-NG-4 | ST JOHNS CNTY FLA WTR & SWR RE | | 01/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 121,753 | 100,000 | 127,725 | 127,123 | | (84) | | (84) | | 127,039 | | (5,286) | (5,286) | 1,139 | 06/01/2025 | 1FE |
| 874485-CY-9 | TALLAHASSEE FLA HEALTH FACS RE | | 01/25/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 196,926 | 175,000 | 203,858 | 199,573 | | (385) | | (385) | | 199,188 | | (2,262) | (2,262) | 1,434 | 12/01/2021 | 2FE |
| 87971H-JX-3 | TEMPE ARIZ EXCISE TAX REV | | 03/16/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 607,087 | 515,000 | 635,139 | 626,589 | | (3,647) | | (3,647) | | 622,941 | | (15,854) | (15,854) | 19,241 | 07/01/2023 | 1FE |
| 890680-KM-2 | TOPEKA KANS UTIL REV | | 01/12/2017 | Various | | 1,805,817 | 1,615,000 | 1,902,551 | 1,801,872 | | (2,097) | | (2,097) | | 1,799,775 | | 6,042 | 6,042 | 36,999 | 08/01/2020 | 1FE |
| 901182-AA-3 | TWELVE OAKS IMPT DIST AL SPL ASSMT 08 | | 02/28/2017 | DIRECT | | 376,002 | 4,285,000 | | | | | | | | | | 376,002 | 376,002 | | 05/01/2038 | 6 |
| 914072-F8-1 | UNIVERSITY ARK UNIV REV | | 03/23/2017 | Various | | 875,144 | 735,000 | 902,940 | 898,536 | | (4,533) | | (4,533) | | 894,003 | | (18,859) | (18,859) | 14,674 | 12/01/2023 | 1FE |
| 914072-F9-9 | UNIVERSITY ARK UNIV REV | | 03/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 120,930 | 100,000 | 124,739 | 124,178 | | (747) | | (747) | | 123,431 | | (2,501) | (2,501) | 2,292 | 12/01/2024 | 1FE |
| 914072-G3-1 | UNIVERSITY ARK UNIV REV | | 03/31/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,326,482 | 1,090,000 | 1,386,905 | 1,381,673 | | (4,707) | | (4,707) | | 1,376,966 | | (50,484) | (50,484) | 20,364 | 12/01/2026 | 1FE |
| 914233-M9-9 | UNIVERSITY CONN | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 347,185 | 300,000 | 340,848 | | | (831) | | (831) | | 340,017 | | 7,168 | 7,168 | 1,597 | 01/15/2022 | 1FE |
| 914301-5Y-8 | UNIVERSITY HOUSTON TEX UNIV RE | | 01/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 179,916 | 150,000 | 186,360 | 182,621 | | (215) | | (215) | | 182,406 | | (2,490) | (2,490) | 3,208 | 02/15/2024 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 914437-SQ-2 | UNIVERSITY MASS BLDG AUTH REV | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 638,191 | 550,000 | 632,742 | | | (1,445) | | (1,445) | | 631,297 | | 6,894 | 6,894 | 2,451 | 11/01/2021 | 1FE |
| 924166-HR-5 | VERMONT EDL & HEALTH BLDGS FIN | | 01/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 115,491 | 100,000 | 119,336 | 116,903 | | (83) | | (83) | | 116,820 | | (1,329) | (1,329) | 569 | 12/01/2022 | 1FE |
| 944514-TT-5 | WAYNE CNTY MICH ARPT AUTH REV | | 03/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 116,761 | 100,000 | 115,340 | 113,273 | | (426) | | (426) | | 112,847 | | 3,914 | 3,914 | 1,639 | 12/01/2023 | 1FE |
| 958638-UW-6 | WESTERN MICH UNIV REVS | | 02/24/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 106,787 | 100,000 | 112,836 | 106,955 | | (613) | | (613) | | 106,342 | | 445 | 445 | 1,472 | 11/15/2018 | 1FE |
| 958638-UY-2 | WESTERN MICH UNIV REVS | | 03/21/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,689,741 | 1,500,000 | 1,758,345 | 1,684,714 | | (9,140) | | (9,140) | | 1,675,574 | | 14,167 | 14,167 | 24,403 | 11/15/2020 | 1FE |
| 958638-VA-3 | WESTERN MICH UNIV REVS | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 249,523 | 215,000 | 257,174 | 248,630 | | (120) | | (120) | | 248,511 | | 1,012 | 1,012 | 1,613 | 11/15/2022 | 1FE |
| 960556-BC-1 | WESTLANDS CALIF WTR DIST REV | | 03/15/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 233,718 | 200,000 | 239,064 | 238,485 | | (1,431) | | (1,431) | | 237,054 | | (3,336) | (3,336) | 3,083 | 09/01/2022 | 1FE |
| 961017-QL-7 | WESTMORELAND CNTY PA MUN AUTH | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,198 | 100,000 | 125,064 | 124,096 | | (371) | | (371) | | 123,726 | | (6,528) | (6,528) | 2,611 | 08/15/2025 | 1FE |
| 97712D-UL-8 | WISCONSIN ST HEALTH & EDL FACS | | 01/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 864,671 | 790,000 | 878,907 | 872,739 | | (1,291) | | (1,291) | | 871,448 | | (6,777) | (6,777) | 11,411 | 02/15/2020 | 1FE |
| 97712D-UM-6 | WISCONSIN ST HEALTH & EDL FACS | | 03/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 111,457 | 100,000 | 113,902 | 113,167 | | (644) | | (644) | | 112,523 | | (1,066) | (1,066) | 2,236 | 02/15/2021 | 1FE |
| 97712D-UR-5 | WISCONSIN ST HEALTH & EDL FACS | | 02/22/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 115,735 | 100,000 | 120,175 | 119,651 | | (342) | | (342) | | 119,309 | | (3,574) | (3,574) | 1,972 | 02/15/2025 | 1FE |
| 980017-AT-4 | WOODRUFF-ROEBUCK S C WTR DIST | | 02/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 352,641 | 300,000 | 360,486 | 359,534 | | (758) | | (758) | | 358,776 | | (6,135) | (6,135) | 2,917 | 06/01/2023 | 1FE |
| 980017-AV-9 | WOODRUFF-ROEBUCK S C WTR DIST | | 01/04/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 359,430 | 300,000 | 369,951 | 369,133 | | (168) | | (168) | | 368,965 | | (9,535) | (9,535) | 1,958 | 06/01/2025 | 1FE |
| 983366-DN-2 | WYOMING MUN PWR AGY PWR SUPPLY | | 03/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 160,967 | 150,000 | 159,024 | 159,024 | | (600) | | (600) | | 158,424 | | 2,543 | 2,543 | 1,217 | 01/01/2020 | 1FE |
| 983366-DP-7 | WYOMING MUN PWR AGY PWR SUPPLY | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 283,503 | 250,000 | 277,608 | 277,608 | | (435) | | (435) | | 277,172 | | 6,331 | 6,331 | 813 | 01/01/2021 | 1FE |
| 983366-DR-3 | WYOMING MUN PWR AGY PWR SUPPLY | | 01/20/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 706,092 | 600,000 | 685,272 | 685,272 | | (556) | | (556) | | 684,716 | | 21,376 | 21,376 | 1,250 | 01/01/2023 | 1FE |
| 985900-DN-6 | YAVAPAI CNTY ARIZ INDL DEV AUT | | 01/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 106,755 | 100,000 | 108,156 | 107,816 | | (70) | | (70) | | 107,746 | | (991) | (991) | 778 | 08/01/2020 | 2FE |
| 985900-DR-7 | YAVAPAI CNTY ARIZ INDL DEV AUT | | 03/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 453,024 | 400,000 | 470,376 | 468,815 | | (2,358) | | (2,358) | | 466,456 | | (13,432) | (13,432) | 8,056 | 08/01/2023 | 2FE |
| 985900-DS-5 | YAVAPAI CNTY ARIZ INDL DEV AUT | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 114,835 | 100,000 | 118,504 | 118,153 | | (255) | | (255) | | 117,898 | | (3,063) | (3,063) | 1,389 | 08/01/2024 | 2FE |
| 988516-BK-5 | YUMA ARIZ MUN PPTY CORP UTIL S | | 01/19/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 592,550 | 500,000 | 601,330 | 586,669 | | (799) | | (799) | | 585,870 | | 6,680 | 6,680 | 14,097 | 07/01/2023 | 1FE |
| 013493-GZ-8 | ALBUQUERQUE BERNALILLO CNTY WT | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 491,400 | 450,000 | 488,570 | | | (91) | | (91) | | 488,479 | | 2,921 | 2,921 | 125 | 07/01/2019 | 1FE |
| 13050P-AF-3 | CALIFORNIA MUN FIN AUTH WTR RE | | 03/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 245,503 | 210,000 | 246,418 | 245,661 | | (964) | | (964) | | 244,698 | | 805 | 805 | 2,975 | 08/01/2022 | 1FE |
| 18452G-AE-9 | CLEAN WTR SVCS ORE REV | | 03/27/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 242,636 | 200,000 | 252,892 | 251,531 | | (1,552) | | (1,552) | | 249,979 | | (7,343) | (7,343) | 4,639 | 10/01/2024 | 1FE |
| 44244C-GF-8 | HOUSTON TEX UTIL SYS REV FOR I | | 03/03/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 118,913 | 100,000 | 125,647 | 123,065 | | (595) | | (595) | | 122,470 | | (3,557) | (3,557) | 1,569 | 11/15/2023 | 1FE |
| 57584X-UC-3 | MASSACHUSETTS ST DEV FIN AGY R | | 02/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 117,436 | 100,000 | 121,780 | 120,495 | | (372) | | (372) | | 120,123 | | (2,687) | (2,687) | 1,792 | 10/01/2022 | 1FE |
| 628577-LG-1 | MYRTLE BEACH S C WTR & SWR REV | | 02/28/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 244,779 | 220,000 | 252,710 | 245,460 | | (1,356) | | (1,356) | | 244,104 | | 675 | 675 | 5,561 | 03/01/2020 | 1FE |
| 628577-LJ-5 | MYRTLE BEACH S C WTR & SWR REV | | 03/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 289,143 | 250,000 | 300,430 | 293,067 | | (1,939) | | (1,939) | | 291,128 | | (1,986) | (1,986) | 7,188 | 03/01/2022 | 1FE |
| 662839-BA-6 | NORTH TEX MUN WTR DIST TEX LOW | | 02/14/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 223,380 | 200,000 | 230,168 | 225,293 | | (545) | | (545) | | 224,748 | | (1,368) | (1,368) | 1,583 | 06/01/2020 | 1FE |
| 66353R-BP-8 | NORTHAMPTON CNTY PA GEN PURP A | | 03/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 209,950 | 180,000 | 219,740 | 217,714 | | (1,109) | | (1,109) | | 216,604 | | (6,654) | (6,654) | 6,175 | 08/15/2024 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 74265L-K9-8 | PRIVATE COLLEGES & UNIVS AUTH | | 02/10/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 118,575 | 100,000 | 121,566 | 120,680 | | (424) | | (424) | | 120,256 | | (1,681) | (1,681) | 1,889 | 10/01/2022 | 1FE |
| 79642B-3M-3 | SAN ANTONIO TEX WTR REV | | 03/29/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 765,698 | 650,000 | 794,814 | 791,282 | | (1,615) | | (1,615) | | 789,667 | | (23,970) | (23,970) | 7,889 | 05/15/2023 | 1FE |
| 79642B-3N-1 | SAN ANTONIO TEX WTR REV | | 03/09/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 118,654 | 100,000 | 124,376 | 123,867 | | (621) | | (621) | | 123,246 | | (4,592) | (4,592) | 1,847 | 05/15/2024 | 1FE |
| 882854-YD-8 | TEXAS WATER DEV BRD | | 02/23/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 121,934 | 100,000 | 128,750 | 128,144 | | (443) | | (443) | | 127,701 | | (5,767) | (5,767) | 1,875 | 04/15/2026 | 1FE |
| 899124-KW-0 | TULARE CALIF SWR REV | | 02/14/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 340,971 | 300,000 | 352,482 | 349,435 | | (869) | | (869) | | 348,566 | | (7,595) | (7,595) | 3,056 | 11/15/2023 | 1FE |
| 899124-KX-8 | TULARE CALIF SWR REV | | 03/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 112,744 | 100,000 | 118,794 | 117,845 | | (444) | | (444) | | 117,401 | | (4,657) | (4,657) | 1,344 | 11/15/2024 | 1FE |
| 916672-WL-8 | UPPER TRINITY REGL WTR DIST TE | | 02/07/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 112,286 | 100,000 | 115,473 | 113,175 | | (389) | | (389) | | 112,785 | | (499) | (499) | 2,625 | 08/01/2020 | 1FE |
| 95308R-HY-8 | WEST HARRIS CNTY TEX REGL WTR | | 02/13/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 396,241 | 350,000 | 407,841 | 396,295 | | (1,089) | | (1,089) | | 395,206 | | 1,035 | 1,035 | 2,451 | 12/15/2020 | 1FE |
| 31393V-P9-6 | FHR 2628 LE RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 831 | 831 | 779 | 829 | | 2 | | 2 | | 831 | | | | 5 | 06/15/2033 | 1 |
| 31394T-TV-7 | FHR 2764 JA RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 55,123 | 55,123 | 52,263 | 55,023 | | 99 | | 99 | | 55,123 | | | | 454 | 03/15/2019 | 1 |
| 3137AB-BT-7 | FHR 3864 AJ RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 82,783 | 82,783 | 87,251 | 84,733 | | (1,950) | | (1,950) | | 82,783 | | | | 634 | 06/15/2039 | 1 |
| 31392F-ES-2 | FNR 2002-71 AP RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 37,474 | 37,474 | 38,118 | 38,487 | | (1,013) | | (1,013) | | 37,474 | | | | 441 | 11/25/2032 | 1 |
| 31397Q-ZP-6 | FNR 2011-17 KA RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 77,985 | 77,985 | 83,332 | 84,173 | | (6,188) | | (6,188) | | 77,985 | | | | 690 | 03/25/2041 | 1 |
| 38377W-EP-5 | GNR 1175G GA RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 15,822 | 15,822 | 16,908 | 16,468 | | (646) | | (646) | | 15,822 | | | | 125 | 05/20/2040 | 1 |
| 38375D-F2-9 | GNR 2008-94 JB RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 18,370 | 18,370 | 20,535 | 21,753 | | (3,382) | | (3,382) | | 18,370 | | | | 201 | 12/20/2038 | 1 |
| 38376X-SK-0 | GNR 2010-29 AG RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 24,829 | 24,829 | 26,739 | 27,276 | | (2,448) | | (2,448) | | 24,829 | | | | 217 | 10/20/2039 | 1 |
| 38377F-Z3-8 | GNR 2010-73 LA RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 35,044 | 35,044 | 37,664 | 38,129 | | (3,085) | | (3,085) | | 35,044 | | | | 332 | 03/20/2038 | 1 |
| 38377V-HF-6 | GNR 2011-52 NK RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 122,694 | 122,694 | 131,990 | 131,019 | | (8,325) | | (8,325) | | 122,694 | | | | 960 | 04/16/2041 | 1 |
| 3137EA-EE-5 | FHLMC | | 03/08/2017 | CITIGROUP GLOBAL MARKETS | | 4,968,800 | 5,000,000 | 4,994,600 | | | 255 | | 255 | | 4,994,855 | | (26,055) | (26,055) | 10,833 | 01/17/2020 | 1FE |
| 64908P-AA-1 | TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE | | 01/15/2017 | SCHEDULED REDEMPTION | | 386,728 | 386,728 | 390,398 | 387,636 | | (909) | | (909) | | 386,728 | | | | 9,922 | 01/15/2021 | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 116,032,610 | 108,311,255 | 119,337,399 | 104,845,358 | | (339,022) | | (339,022) | | 116,680,678 | | (648,068) | (648,068) | 1,847,817 | XXX | XXX |
| C6901L-AE-7 | 1011778 BC UNLMTD (BRGR KNG) B3 TL | A | 03/31/2017 | SCHEDULED REDEMPTION | | 17,098 | 17,098 | 17,077 | | | 21 | | 21 | | 17,098 | | | | 43 | 02/16/2024 | 4FE |
| 00255X-AD-1 | ABACUS INNOVATIONS CORP (LEIDO) B- | | 03/31/2017 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 9,975 | 9,976 | | 24 | | 24 | | 10,000 | | | | 59 | 08/16/2023 | 3FE |
| 002824-BG-4 | ABBOTT LABORATORIES | | 03/21/2017 | Various | | 13,059,400 | 12,750,000 | 12,668,400 | 12,668,667 | | 458 | | 458 | | 12,669,125 | | 390,275 | 390,275 | 177,762 | 11/30/2036 | 1FE |
| 002824-BH-2 | ABBOTT LABORATORIES | | 02/23/2017 | Various | | 19,039,471 | 18,888,000 | 18,740,862 | 18,741,098 | | 227 | | 227 | | 18,741,324 | | 298,146 | 298,146 | 196,360 | 11/30/2046 | 1FE |
| 00432C-CJ-8 | ACCSS_05-A ABS | | 01/25/2017 | SCHEDULED REDEMPTION | | 262,583 | 262,583 | 179,870 | 214,118 | | 48,465 | | 48,465 | | 262,583 | | | | 860 | 07/25/2034 | 1FE |
| 82773W-AD-4 | ACCUDYNE (SILVER II SCA 2013) TL | D | 01/24/2017 | DISTRIBUTION | | (448) | | | | | | | | | | | (448) | (448) | | 12/13/2019 | 4FE |
| 00439C-AZ-7 | ACCURIDE CORP TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 21,875 | 21,875 | 21,233 | 21,224 | | 651 | | 651 | | 21,875 | | | | 185 | 11/17/2023 | 4FE |
| 00507V-AE-9 | ACTIVISION BLIZZARD INC | | 01/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 16,064,506 | 14,755,000 | 16,166,231 | 15,700,705 | | (14,765) | | (14,765) | | 15,685,941 | | 378,566 | 378,566 | 313,800 | 09/15/2023 | 2FE |
| 00780*-AA-4 | ADVANTAGE COLORADO CAPCO I SER. A | | 03/01/2017 | MATURED | | 16,310 | 16,310 | 11,880 | 16,238 | | 72 | | 72 | | 16,310 | | | | | 03/01/2017 | 1 |
| 00780*-AB-2 | ADVANTAGE COLORADO CAPCO I SER. B | | 03/01/2017 | MATURED | | 44,849 | 44,849 | 32,669 | 44,124 | | 725 | | 725 | | 44,849 | | | | | 03/01/2017 | 1 |
| 00769E-AS-9 | ADVANTAGE SALES & MKTG 1ST LIEN TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,992 | 4,992 | | 8 | | 8 | | 5,000 | | | | 35 | 07/23/2021 | 4FE |
| 00100U-AG-7 | ADVCD DSPSL SVCS INITIAL TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 9,512 | 9,512 | 9,559 | | | | | | | 9,512 | | | | 85 | 11/10/2023 | 4FE |
| 00772B-AP-6 | AERCAP IRELAND CAPITAL LTD | D | 01/18/2017 | BARCLAYS | | 2,075,000 | 2,000,000 | 2,052,500 | 2,044,394 | | (444) | | (444) | | 2,043,950 | | 31,050 | 31,050 | 51,903 | 07/01/2022 | 2FE |
| 00817Y-AT-5 | AETNA INC | | 03/16/2017 | CALLED @ 101.000 | | 9,000,000 | 9,000,000 | 8,993,250 | 8,994,486 | | 463 | | 463 | | 8,994,949 | | 5,051 | 5,051 | 137,025 | 06/07/2019 | 2FE |
| 00817Y-AU-2 | AETNA INC | | 03/16/2017 | CALLED @ 101.000 | | 15,250,000 | 15,250,000 | 15,248,475 | 15,248,637 | | 61 | | 61 | | 15,248,697 | | 1,303 | 1,303 | 245,017 | 06/15/2021 | 2FE |
| 001055-AH-5 | AFLAC INC | | 02/15/2017 | MATURED | | 10,000,000 | 10,000,000 | 9,991,100 | 9,999,770 | | 230 | | 230 | | 10,000,000 | | | | 132,500 | 02/15/2017 | 1FE |
| 02660T-FJ-7 | AHM_05-2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 334,785 | 334,785 | 216,220 | 225,807 | | 108,978 | | 108,978 | | 334,785 | | | | 3,138 | 01/25/2041 | 1FM |
| 02660V-AY-4 | AHMA_05-2 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 1,073 | 1,166 | 510 | 550 | | 523 | | 523 | | 1,073 | | | | 4 | 03/25/2036 | 1FM |
| 009090-AB-7 | AIR CANADA 2015-1 PASS THROUGH ABS | A | 03/15/2017 | SCHEDULED REDEMPTION | | 422,773 | 422,773 | 422,773 | 422,773 | | | | | | 422,773 | | | | 8,191 | 09/15/2024 | 2FE |
| 00913R-AB-2 | AIR LIQUIDE FINANCE SA | D | 02/27/2017 | CREDIT AGRICOLE | | 8,262,170 | 8,500,000 | 8,454,355 | 8,456,640 | | 1,483 | | 1,483 | | 8,458,124 | | (195,954) | (195,954) | 64,045 | 09/27/2021 | 1FE |
| 00913R-AD-8 | AIR LIQUIDE FINANCE SA | D | 01/06/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 15,252,960 | 16,000,000 | 14,861,994 | 14,865,008 | | 2,466 | | 2,466 | | 14,867,473 | | 385,487 | 385,487 | 114,444 | 09/27/2026 | 1FE |
| 012725-AB-3 | ALBEMARLE CORP | | 01/11/2017 | TENDER OFFER | | 12,437,640 | 12,000,000 | 11,985,000 | 11,991,011 | | 82 | | 82 | | 11,991,093 | | 446,547 | 446,547 | 40,000 | 12/01/2019 | 2FE |
| 01310T-AP-4 | ALBERTSONS LLC 2016-2 B-4 | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,418 | 6,418 | 6,289 | 6,298 | | 120 | | 120 | | 6,418 | | | | 61 | 08/25/2021 | 3FE |
| 01310T-AQ-2 | ALBERTSONS LLC 2016-2 B-5 | | 03/31/2017 | SCHEDULED REDEMPTION | | 11,194 | 11,194 | 11,102 | 11,105 | | 89 | | 89 | | 11,194 | | | | 119 | 12/21/2022 | 3FE |
| 013817-AU-5 | ALCOA INC | | 01/04/2017 | GOLDMAN, SACHS & CO. | | 2,216,325 | 2,038,000 | 1,961,575 | 1,975,326 | | 335 | | 335 | | 1,975,661 | | 240,664 | 240,664 | 50,135 | 08/15/2020 | 3FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 013817-AV-3 | ALCOA INC | | 01/04/2017 | UNION BANK OF SWITZERLAND | | 3,529,787 | 3,325,000 | 3,076,063 | 3,113,683 | | 937 | | 937 | | 3,114,620 | | 415,167 | 415,167 | 41,895 | 04/15/2021 | 3FE |
| 01449H-AK-5 | ALERE INC TERM LOAN B | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,495 | 3,495 | 3,488 | 3,488 | | 7 | | 7 | | 3,495 | | | | 13 | 06/20/2022 | 3FE |
| 01642P-AV-8 | ALIX PARTNERS 2016 REFI TLB | | 03/24/2017 | SCHEDULED REDEMPTION | | 26,154 | 26,154 | 26,183 | | | | | | | 26,154 | | | | 266 | 07/28/2022 | 4FE |
| 018581-AJ-7 | ALLIANCE DATA SYSTEMS CORPORATION | | 03/21/2017 | STIFEL CAPITAL MARKETS | | 3,034,118 | 2,950,000 | 2,950,000 | 2,950,000 | | | | | | 2,950,000 | | 84,118 | 84,118 | 70,183 | 11/01/2021 | 3Z |
| 01881U-AD-7 | ALLIANT HLDGS INTER TLB | | 01/24/2017 | EXCHANGE | | 492,843 | 497,500 | 492,804 | | | | | | | 492,841 | | 2 | 2 | 1,815 | 08/12/2022 | 4FE |
| 01881U-AC-9 | ALLIANT HOLDINGS INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,252 | 6,252 | 6,230 | 4,980 | | 23 | | 23 | | 6,252 | | | | | 08/12/2022 | 4FE |
| 90350V-AJ-7 | ALLIED UNIVERSAL AMEND DD INCREASE | | 03/31/2017 | SCHEDULED REDEMPTION | | 380 | 380 | 380 | | | | | | | 380 | | | | 5 | 07/28/2022 | 4FE |
| 90350V-AH-1 | ALLIED UNIVERSAL AMEND TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,129 | 3,129 | 3,100 | | | | | | | 3,129 | | | | 44 | 07/28/2022 | 4FE |
| 90350V-AC-2 | ALLIED UNIVERSAL INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,721 | | | | | | | 3,750 | | | | 45 | 07/28/2022 | 4FE |
| 019736-AD-9 | ALLISON TRANSMISSION INC | | 03/15/2017 | Various | | 2,390,150 | 2,375,000 | 2,375,000 | 2,375,000 | | | | | | 2,375,000 | | 15,150 | 15,150 | 42,815 | 10/01/2024 | 3FE |
| BA50GN-YV-4 | ALLNEX (LUX) & CY S.C.A. TLB2 | D | 03/31/2017 | SCHEDULED REDEMPTION | | 713 | 713 | 713 | 713 | | | | | | 713 | | | | 6 | 09/13/2023 | 4FE |
| BA50H2-VW-0 | ALLNEX (LUX) & CY S.C.A. TLB3 | D | 03/31/2017 | SCHEDULED REDEMPTION | | 537 | 537 | 537 | 537 | | | | | | 537 | | | | 5 | 09/13/2023 | 4FE |
| 02005N-AV-2 | ALLY FINANCIAL INC | | 03/21/2017 | GOLDMAN, SACHS & CO. | | 2,045,000 | 2,000,000 | 2,107,500 | 2,035,000 | 65,268 | (2,514) | | 62,755 | | 2,097,755 | | (52,755) | (52,755) | 49,542 | 09/30/2024 | 3FE |
| 02005N-AZ-3 | ALLY FINANCIAL INC | | 01/18/2017 | JPMORGAN CHASE & CO. | | 5,075,000 | 5,000,000 | 4,944,400 | 4,962,552 | | 657 | | 657 | | 4,963,208 | | 111,792 | 111,792 | 64,740 | 03/30/2020 | 3FE |
| 02005N-BA-7 | ALLY FINANCIAL INC | | 03/21/2017 | Various | | 3,445,898 | 3,500,000 | 3,470,000 | 3,416,719 | 56,948 | 573 | | 57,522 | | 3,474,241 | | (28,343) | (28,343) | 78,240 | 03/30/2025 | 3FE |
| 02154U-AD-5 | ALTICE (CEQUEL) US TLB EXTENDING | | 03/31/2017 | SCHEDULED REDEMPTION | | 32,904 | 32,904 | 32,816 | 32,821 | | 83 | | 83 | | 32,904 | | | | 204 | 01/15/2025 | 3FE |
| 00164U-AB-1 | AMAG PHARMA INITIAL TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 15,625 | 15,625 | 15,593 | 15,586 | 7 | 32 | | 39 | | 15,625 | | | | | 08/17/2021 | 3FE |
| 00165C-AC-8 | AMC ENTERTAINMENT HOLDINGS INC | | 03/15/2017 | CITIGROUP GLOBAL MARKETS | | 2,208,250 | 2,200,000 | 2,200,000 | | | | | | | 2,200,000 | | 8,250 | 8,250 | 1,123 | 05/15/2027 | 4Z |
| 00164D-AM-5 | AMC ENTMT INC TERM LOAN B | | 01/17/2017 | SCHEDULED REDEMPTION | | 16,370 | 16,370 | 16,390 | 16,390 | | (21) | | (21) | | 16,370 | | | | 56 | 12/15/2022 | 3FE |
| 00164V-AD-5 | AMC NETWORKS INC | | 01/19/2017 | Various | | 17,306,250 | 17,000,000 | 17,192,500 | 17,071,269 | 109,030 | (1,899) | | 107,131 | | 17,178,399 | | 127,851 | 127,851 | 265,417 | 04/01/2024 | 3FE |
| 023761-AA-7 | AMERICAN AIRLINES INC | | 02/23/2017 | BAIRD (ROBERT W.) & CO. INC. | | 1,724,718 | 1,700,000 | 1,700,000 | | | | | | | 1,700,000 | | 24,718 | 24,718 | 7,756 | 08/15/2030 | 1FE |
| 023766-AD-0 | AMERICAN AIRLINES INC ABS | | 01/15/2017 | SCHEDULED REDEMPTION | | 23,195 | 23,195 | 23,195 | 23,195 | | | | | | 23,195 | | | | 652 | 07/15/2022 | 3FE |
| 02376T-AC-2 | AMERICAN AIRLINES INC ABS | | 01/15/2017 | SCHEDULED REDEMPTION | | 82,891 | 82,891 | 82,891 | 82,891 | | | | | | 82,891 | | | | 2,321 | 01/15/2022 | 3FE |
| 02377B-AC-0 | AMERICAN AIRLINES INC ABS | | 03/22/2017 | SCHEDULED REDEMPTION | | 480,318 | 480,318 | 480,318 | 480,318 | | | | | | 480,318 | | | | 10,567 | 03/22/2025 | 2FE |
| 02406P-AL-4 | AMERICAN AXLE & MFG INC | | 03/28/2017 | Various | | 5,145,375 | 5,000,000 | 5,398,125 | 5,156,000 | 85,639 | (21,297) | | 64,342 | | 5,220,342 | | (74,967) | (74,967) | 144,048 | 10/15/2022 | 3FE |
| 02665W-AG-6 | AMERICAN HONDA FINANCE CORP | C | 01/19/2017 | DEUTSCHE BANK AG | | 25,024,250 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | 24,250 | 24,250 | 75,144 | 07/14/2017 | 1FE |
| 00175P-AA-1 | AMN HEALTHCARE INC | | 03/15/2017 | SUNTRUST INVESTMENT SERVICES, INC. | | 3,677,375 | 3,650,000 | 3,650,000 | 3,640,875 | 9,125 | | | 9,125 | | 3,650,000 | | 27,375 | 27,375 | 84,490 | 10/01/2024 | 4FE |
| 03234T-AR-9 | AMWINS GROUP INC TERM LOAN | | 03/01/2017 | Various | | 1,003,594 | 1,000,000 | 997,500 | | | 139 | | 139 | | 997,476 | | 6,118 | 6,118 | 1,979 | 01/25/2024 | 4FE |
| 032654-AN-5 | ANALOG DEVICES INC | | 02/07/2017 | Various | | 12,570,778 | 12,750,000 | 12,669,165 | 12,669,656 | | 730 | | 730 | | 12,670,386 | | (99,608) | (99,608) | 80,160 | 12/05/2026 | 2FE |
| 03280F-AH-4 | ANCESTRY.COM INC 1ST LIEN TLB | | 03/08/2017 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 9,950 | 9,951 | | 49 | | 49 | | 10,000 | | | | 33 | 10/19/2023 | 4FE |
| 035242-AG-1 | ANHEUSER-BUSCH INBEV FINANCE INC | C | 01/19/2017 | GOLDMAN, SACHS & CO. | | 10,010,600 | 10,000,000 | 10,128,900 | 10,110,741 | | (3,341) | | (3,341) | | 10,107,400 | | (96,800) | (96,800) | 91,306 | 02/01/2019 | 1FE |
| 03690A-AA-4 | ANTERO MIDSTREAM PART FI | | 02/14/2017 | Various | | 6,749,413 | 6,600,000 | 6,627,450 | 6,626,300 | | (364) | | (364) | | 6,625,936 | | 123,476 | 123,476 | 138,621 | 09/15/2024 | 4FE |
| 03674X-AF-3 | ANTERO RESOURCES CORP | | 03/15/2017 | BARCLAYS | | 2,403,781 | 2,425,000 | 2,425,000 | 2,425,000 | | | | | | 2,425,000 | | (21,219) | (21,219) | 41,301 | 06/01/2023 | 3FE |
| 03749J-AC-2 | APCO HOLDINGS LLC TL | | 03/17/2017 | SCHEDULED REDEMPTION | | 236,486 | 236,486 | 229,459 | 230,142 | | 6,344 | | 6,344 | | 236,486 | | | | 4,200 | 01/29/2022 | 4FE |
| 037833-CH-1 | APPLE INC | | 02/24/2017 | CITIGROUP GLOBAL MARKETS | | 8,669,745 | 8,500,000 | 8,482,830 | | | 18 | | 18 | | 8,482,848 | | 186,897 | 186,897 | 22,076 | 02/09/2047 | 1Z |
| 037833-CJ-7 | APPLE INC | | 02/06/2017 | GOLDMAN, SACHS & CO. | | 8,565,790 | 8,500,000 | 8,500,000 | | | | | | | 8,500,000 | | 65,790 | 65,790 | | 02/09/2027 | 1Z |
| 03827F-AR-2 | APPLIED SYS 1ST LIEN INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,797 | 6,797 | 6,714 | | | | | | | 6,797 | | | | 69 | 01/25/2021 | 4FE |
| 00205G-AD-9 | APT PIPELINES LTD | D | 03/24/2017 | Various | | 12,808,179 | 12,750,000 | 12,661,388 | | | 30 | | 30 | | 12,661,417 | | 146,762 | 146,762 | 2,342 | 07/15/2027 | 2Z |
| 038522-AK-4 | ARAMARK SERVICES INC | | 03/07/2017 | JPMORGAN CHASE & CO. | | 1,560,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 60,000 | 60,000 | 50,182 | 01/15/2024 | 4FE |
| 038522-AL-2 | ARAMARK SERVICES INC | | 02/17/2017 | EXCHANGE | | 7,217,656 | 6,979,000 | 7,241,080 | 7,171,724 | 51,397 | (5,588) | | 45,809 | | 7,217,533 | | 122 | 122 | 210,630 | 01/15/2024 | 3FE |
| 038522-AM-0 | ARAMARK SERVICES INC | | 02/17/2017 | EXCHANGE | | 4,125,743 | 4,100,000 | 4,127,375 | 4,059,000 | 67,136 | (401) | | 66,734 | | 4,125,734 | | 9 | 9 | 41,114 | 06/01/2026 | 4FE |
| 038522-AN-8 | ARAMARK SERVICES INC | | 03/20/2017 | CITIGROUP GLOBAL MARKETS | | 1,826,875 | 1,850,000 | 1,880,461 | | | (355) | | (355) | | 1,880,106 | | (53,231) | (53,231) | 27,339 | 06/01/2026 | 3FE |
| BA50HJ-AG-1 | ARCH COAL INC. EXIT TL | | 03/07/2017 | Various | | 1,619,005 | 1,619,005 | 1,634,082 | 1,634,586 | | (15,581) | | (15,581) | | 1,619,005 | | | | 691 | 10/05/2021 | 4Z |
| 03968M-AD-7 | ARDAGH HLDGS USA INC NEW | | 03/09/2017 | SCHEDULED REDEMPTION | | 5,564,725 | 5,564,725 | 5,542,181 | 5,542,094 | | 22,631 | | 22,631 | | 5,564,725 | | | | 36,563 | 12/17/2021 | 4FE |
| 03969A-AH-3 | ARDAGH PACKAGING FINANCE PLC | D | 01/11/2017 | JPMORGAN CHASE & CO. | | 1,884,375 | 1,875,000 | 1,875,938 | 1,859,775 | 16,056 | (8) | | 16,049 | | 1,875,824 | | 8,551 | 8,551 | 14,935 | 05/15/2023 | 4FE |
| 03969A-AL-4 | ARDAGH PACKAGING FINANCE PLC/ARDAG | D | 02/24/2017 | STIFEL CAPITAL MARKETS | | 1,636,000 | 1,600,000 | 1,624,000 | | | | | | | 1,624,000 | | 12,000 | 12,000 | 10,133 | 02/15/2025 | 5Z |
| 03969A-AM-2 | ARDAGH PACKAGING FINANCE PLC/ARDAG | D | 02/28/2017 | CITIGROUP GLOBAL MARKETS | | 2,787,813 | 2,750,000 | 2,750,000 | | | | | | | 2,750,000 | | 37,813 | 37,813 | | 09/15/2022 | 3Z |
| 04021L-AA-8 | ARGOS MERGER SUB INC | | 03/01/2017 | Various | | 8,345,051 | 8,539,000 | 8,932,734 | 8,683,694 | 174,346 | (7,957) | | 166,389 | | 8,850,083 | | (505,032) | (505,032) | 258,786 | 03/15/2023 | 4FE |
| 007036-PC-4 | ARMT_05-6A RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 11,533 | 31,089 | 19,465 | 5,206 | 14,259 | (7,933) | | 6,326 | | 11,533 | | | | 101 | 11/25/2035 | 1FM |
| 044209-AM-6 | ASHLAND INC | | 03/30/2017 | Various | | 6,878,613 | 6,500,000 | 7,049,375 | 6,711,250 | 330,136 | (1,176) | | 328,959 | | 7,040,209 | | (161,597) | (161,597) | 119,039 | 05/15/2043 | 3FE |
| 04649V-AQ-3 | ASURION LLC REPLACEMENT B-2 TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,869 | 5,869 | 5,625 | 5,614 | | 255 | | 255 | | 5,869 | | | | 20 | 07/08/2020 | 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) |
| 04649V-AP-5 | ASURION LLC TLB5 | | 03/31/2017 | SCHEDULED REDEMPTION | | 21,392 | 21,392 | 21,288 | 21,286 | | 106 | | 106 | | 21,392 | | | | 88 | 11/03/2023 | 4FE |
| 00206R-DR-0 | AT&T INC | | 02/24/2017 | Various | | 13,034,538 | 12,750,000 | 12,689,948 | | | 70 | | 70 | | 12,690,017 | | 344,520 | 344,520 | 27,891 | 03/01/2037 | 2FE |
| 00206R-DS-8 | AT&T INC | | 02/03/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,301,808 | 4,250,000 | 4,226,158 | | | | | | | 4,226,158 | | 75,650 | 75,650 | | 03/01/2047 | 2FE |
| 00206R-DT-6 | AT&T INC | | 03/21/2017 | Various | | 8,617,470 | 8,500,000 | 8,449,085 | | | 21 | | 21 | | 8,449,106 | | 168,364 | 168,364 | 30,954 | 03/01/2057 | 2FE |
| 04685A-2B-6 | ATHENE GLOBAL FUNDING | | 01/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,596,050 | 8,500,000 | 8,497,365 | | | 1 | | 1 | | 8,497,366 | | 98,684 | 98,684 | 944 | 01/25/2022 | 1Z |
| 00216H-AB-8 | ATI PHYSICAL THERAPY TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,238 | 1,238 | | 12 | | 12 | | 1,250 | | | | | 05/10/2023 | 4FE |
| 04765B-AG-7 | ATKORE INTL INITIAL INCREM TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,103 | 1,103 | 1,077 | 1,077 | | 26 | | 26 | | 1,103 | | | | 12 | 12/22/2023 | 4FE |
| 05068M-67-9 | AUCT PT 2006-5B ABS | | 03/17/2017 | Various | | 29 | 8,767,500 | | | | | | | | | | 29 | 29 | | 04/10/2026 | 1AM |
| 05068M-69-5 | AUCT PT 2006-6B ABS | | 01/27/2017 | DISTRIBUTION | | 5 | | | | | | | | | | | 5 | 5 | | 04/10/2026 | 1AM |
| 05069G-30-9 | AUCT PT 2006-7B ABS | | 02/15/2017 | DISTRIBUTION | | 4 | | | | | | | | | | | 4 | 4 | | 06/08/2026 | 1AM |
| 05070D-30-3 | AUCTION PASS THROUGH TRT B-4 ABS | | 03/09/2017 | DISTRIBUTION | | 35 | | | | | | | | | | | 35 | 35 | | 06/01/2027 | 1AM |
| 05069M-30-6 | AUCTION PASS THROUGH TRUST ABS | | 03/09/2017 | DISTRIBUTION | | 36 | | | | | | | | | | | 36 | 36 | | 06/08/2026 | 1AM |
| 05070C-30-5 | AUCTION PASS THROUGH TST B7-3 ABS | | 03/09/2017 | DISTRIBUTION | | 13 | | | | | | | | | | | 13 | 13 | | 05/29/2027 | 1AM |
| 053332-AS-1 | AUTOZONE INC | | 01/25/2017 | Various | | 5,430,732 | 5,500,000 | 5,497,910 | 5,498,466 | | 26 | | 26 | | 5,498,491 | | (67,759) | (67,759) | 39,493 | 04/15/2021 | 2FE |
| 053332-AU-6 | AUTOZONE INC | | 01/26/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 4,458,825 | 4,500,000 | 4,496,850 | 4,497,566 | | 86 | | 86 | | 4,497,652 | | (38,827) | (38,827) | 20,313 | 04/21/2019 | 2FE |
| G2967L-AG-8 | AVAGO (BC LUX) TERM TLB3 DOL LOAN | | 01/19/2017 | SCHEDULED REDEMPTION | | 22,543,915 | 22,543,915 | 22,173,505 | 22,171,255 | | 372,660 | | 372,660 | | 22,543,915 | | | | 7,103 | 02/01/2023 | 2FE |
| 05350F-AF-8 | AVANTOR PERFOR MATERIALS INIT TL | | 03/10/2017 | SCHEDULED REDEMPTION | | 6,363,274 | 6,363,274 | 6,311,907 | 6,314,448 | | 48,825 | | 48,825 | | 6,363,274 | | | | 74,238 | 06/21/2022 | 4FE |
| 00241Y-AB-0 | AVSC HOLDING CORP 1ST LIEN | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,723 | 2,723 | 2,715 | 2,715 | | 9 | | 9 | | 2,723 | | | | 20 | 01/25/2021 | 4FE |
| 05946X-SC-8 | BAFC 2005-B 3A3 RMBS | | 03/20/2017 | SCHEDULED REDEMPTION | | 96,102 | 96,102 | 67,467 | 78,212 | | 17,890 | | 17,890 | | 96,102 | | | | 234 | 04/20/2035 | 1FM |
| 058928-AA-0 | BAFC 2006-B 1A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 146,836 | 150,387 | 88,599 | 110,566 | | 36,270 | | 36,270 | | 146,836 | | | | 1,324 | 03/20/2036 | 1FM |
| 059522-AB-8 | BAFC 2007-C 6A2 RMBS | | 03/20/2017 | SCHEDULED REDEMPTION | | 209,822 | 209,822 | 122,822 | 132,020 | | 77,802 | | 77,802 | | 209,822 | | | | 498 | 05/20/2047 | 1FM |
| 05953Y-BJ-9 | BAFC_07-4A RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 989,851 | 1,157,854 | 1,056,815 | 1,063,426 | | (73,575) | | (73,575) | | 989,851 | | | | 15,747 | 08/25/2053 | 4FM |
| 059522-AC-6 | BAFC_07-C RMBS | | 03/20/2017 | SCHEDULED REDEMPTION | | 71,699 | 71,699 | 45,965 | 50,718 | | 20,981 | | 20,981 | | 71,699 | | | | 157 | 09/25/2049 | 1FM |
| 05955Y-AM-1 | BAFC_10-R3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 104,148 | 104,148 | 103,888 | 104,140 | | 8 | | 8 | | 104,148 | | | | 1,432 | 09/26/2037 | 1FM |
| 07386H-SQ-5 | BALTA_05-4 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 120,674 | 120,674 | 120,787 | 121,407 | | (733) | | (733) | | 120,674 | | | | 363 | 04/25/2035 | 1FM |
| 050705-30-0 | BANK OF AMERICA - RITS 2007-2 ABS | | 02/22/2017 | DISTRIBUTION | | 6 | | | | | | | | | | | 6 | 6 | | 08/21/2027 | 1AM |
| 06051G-EQ-8 | BANK OF AMERICA CORP | | 01/18/2017 | BANK OF AMERICA/MERRILL LYNCH | | 9,037,980 | 9,000,000 | 8,973,720 | 8,998,711 | | 350 | | 350 | | 8,999,061 | | 38,919 | 38,919 | 117,219 | 03/22/2017 | 2FE |
| 06051G-GC-7 | BANK OF AMERICA CORP | | 02/03/2017 | BANK OF AMERICA/MERRILL LYNCH | | 6,796,736 | 6,800,000 | 6,800,000 | 6,800,000 | | | | | | 6,800,000 | | (3,264) | (3,264) | 57,679 | 11/25/2027 | 2FE |
| 06051G-GG-8 | BANK OF AMERICA CORP | | 02/23/2017 | Various | | 17,140,116 | 17,000,000 | 17,000,000 | | | | | | | 17,000,000 | | 140,116 | 140,116 | 60,889 | 01/20/2048 | 2FE |
| 06366Q-W8-6 | BANK OF MONTREAL | A | 01/11/2017 | MATURED | | 2,000,000 | 2,000,000 | 1,995,900 | 1,999,976 | | 24 | | 24 | | 2,000,000 | | | | 25,000 | 01/11/2017 | 1FE |
| 06406H-CX-3 | BANK OF NEW YORK MELLON | | 01/19/2017 | GOLDMAN, SACHS & CO. | | 15,040,170 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 40,170 | 40,170 | 28,305 | 03/06/2018 | 1FE |
| 06738E-AV-7 | BARCLAYS PLC | D | 03/15/2017 | Various | | 25,820,450 | 25,500,000 | 25,476,285 | | | 28 | | 28 | | 25,476,313 | | 344,137 | 344,137 | 101,097 | 01/10/2047 | 2FE |
| 05531F-AK-9 | BB&T CORPORATION | | 02/22/2017 | CALLED @ 100.000 | | 21,300,000 | 21,300,000 | 21,253,779 | 21,297,816 | | 2,184 | | 2,184 | | 21,300,000 | | | | 190,813 | 03/22/2017 | 1FE |
| 05531F-AM-5 | BB&T CORPORATION | | 01/19/2017 | GOLDMAN, SACHS & CO. | | 19,001,710 | 19,000,000 | 18,976,440 | 18,995,134 | | 300 | | 300 | | 18,995,434 | | 6,276 | 6,276 | 146,933 | 01/12/2018 | 1FE |
| 05539B-ED-2 | BCP_12-RR3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 711,998 | 711,998 | 701,318 | 704,292 | | 7,707 | | 7,707 | | 711,998 | | | | 3,990 | 11/26/2036 | 1FM |
| 87342R-AA-2 | BELL_16-1A ABS | | 02/25/2017 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,631 | 7,527 | 91 | (118) | | (27) | | 7,500 | | | | 72 | 05/25/2046 | 3AM |
| 084670-BX-5 | BERKSHIRE HATHAWAY INC | | 01/19/2017 | WELLS FARGO | | 4,973,750 | 5,000,000 | 4,999,400 | 4,999,512 | | 19 | | 19 | | 4,999,531 | | (25,781) | (25,781) | 25,396 | 08/15/2018 | 1FE |
| 67107V-AB-8 | BERLIN PACKAGING 1ST LIEN | | 03/31/2017 | SCHEDULED REDEMPTION | | 13,956 | 13,956 | 13,957 | 13,957 | | | | | | 13,956 | | | | 101 | 10/01/2021 | 4FE |
| 08579J-AR-3 | BERRY PLASTICS CORP NEW TLK | | 02/10/2017 | SCHEDULED REDEMPTION | | 695,247 | 695,247 | 693,682 | 694,072 | | 1,175 | | 1,175 | | 695,247 | | | | 6,219 | 02/10/2020 | 3FE |
| 08579J-AP-7 | BERRY PLASTICS TERM I LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 45,232 | 45,232 | 45,039 | 45,040 | | 192 | | 192 | | 45,232 | | | | 128 | 10/03/2022 | 3FE |
| 09179F-AW-2 | BJS WHLSLE CLUB 2ND LN INTL TL | | 02/13/2017 | JEFFERIES & COMPANY, INC. | | 1,007,500 | 1,000,000 | 990,000 | | | 8 | | 8 | | 990,008 | | 17,492 | 17,492 | 708 | 02/03/2025 | 5Z |
| 09227C-AQ-4 | BLACKBOARD INC TERM B-4 LOAN | | 12/30/2016 | SCHEDULED REDEMPTION | | 16,964 | 16,964 | 17,000 | 16,834 | | 130 | | 130 | | 16,964 | | | | 261 | 06/30/2021 | 4FE |
| 093645-AH-2 | BLOCK COMMUNICATIONS INC. | | 02/09/2017 | BANK OF AMERICA/MERRILL LYNCH | | 742,775 | 730,000 | 730,000 | | | | | | | 730,000 | | 12,775 | 12,775 | | 02/15/2025 | 1Z |
| 095370-AD-4 | BLUE CUBE SPINCO INC | | 03/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,223,450 | 1,830,000 | 1,830,000 | 1,830,000 | | | | | | 1,830,000 | | 393,450 | 393,450 | 73,200 | 10/15/2025 | 3FE |
| 09628U-AA-4 | BLUELINE RENTAL FINANCE CORP | | 03/02/2017 | BANK OF AMERICA/MERRILL LYNCH | | 897,600 | 880,000 | 880,000 | | | | | | | 880,000 | | 17,600 | 17,600 | | 03/15/2024 | 1Z |
| 05578N-AD-2 | BMC SOFTWARE FIN INC. TERM LOAN US | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,130 | 6,130 | 5,983 | 5,004 | 973 | 153 | | 1,126 | | 6,130 | | | | 26 | 09/10/2020 | 4FE |
| 05578N-AC-4 | BMC SOFTWARE FIN INC. USD TM LN FR | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,372 | 7,372 | 7,328 | | | | | | | 7,372 | | | | 93 | 09/10/2020 | 4FE |
| 05578M-AA-0 | BMC SOFTWARE FINANCE INC | | 02/08/2017 | BARCLAYS | | 1,564,000 | 1,600,000 | 1,690,000 | 1,495,000 | 152,656 | (2,026) | | 150,630 | | 1,645,630 | | (81,630) | (81,630) | 75,111 | 07/15/2021 | 5FE |

# 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) |
| 05565E-AL-9 | BMW US CAPITAL LLC | C | 03/02/2017 | RBC DOMINION SECURITIES | | 10,878,638 | 11,250,000 | 11,237,175 | 11,237,899 | | 451 | | 451 | | 11,238,350 | | (359,712) | (359,712) | 99,438 | 09/15/2021 | 1FE |
| 05581K-AB-7 | BNP PARIBAS | D | 01/12/2017 | Various | | 8,551,638 | 8,500,000 | 8,474,160 | | | 36 | | 36 | | 8,474,196 | | 77,441 | 77,441 | 3,589 | 01/10/2024 | 1Z |
| 05948K-F9-5 | BOAA 2005-6 6A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 89,370 | 89,370 | | 82,671 | | 6,700 | | 6,700 | | 89,370 | | | | 995 | 09/25/2022 | 1FM |
| 096630-AF-5 | BOARDWALK PIPELINES LP | | 03/17/2017 | Various | | 12,901,913 | 12,750,000 | 12,706,523 | | | 561 | | 561 | | 12,707,083 | | 194,830 | 194,830 | 96,941 | 07/15/2027 | 2FE |
| 097023-BV-6 | BOEING CO | | 02/23/2017 | Various | | 8,139,643 | 8,500,000 | 8,108,320 | | | 190 | | 190 | | 8,108,510 | | 31,133 | 31,133 | 8,618 | 03/01/2047 | 1Z |
| 09788H-AJ-0 | BOND PHARMACY INC. (ADV INFUSION) | | 03/31/2017 | SCHEDULED REDEMPTION | | 150,391 | 150,391 | 148,734 | 148,511 | 148 | 1,732 | | 1,880 | | 150,391 | | | | 777 | 05/25/2021 | 4Z |
| 101137-AD-9 | BOSTON SCIENTIFIC CORP | | 01/12/2017 | MATURED | | 13,927,000 | 13,927,000 | 15,165,110 | 13,935,201 | | (8,201) | | (8,201) | | 13,927,000 | | | | 356,879 | 01/12/2017 | 2FE |
| 10330J-AL-2 | BOYD GAMING CORP TERM LOAN B | | 03/29/2017 | SCHEDULED REDEMPTION | | 1,138,880 | 1,138,880 | 1,136,570 | 1,136,693 | | 2,188 | | 2,188 | | 1,138,880 | | | | 22,734 | 08/14/2020 | 3FE |
| 10330J-AT-5 | BOYD GAMING CORP. TLB2 | | 03/29/2017 | SCHEDULED REDEMPTION | | 1,496,250 | 1,496,250 | 1,494,492 | 1,494,440 | | 1,810 | | 1,810 | | 1,496,250 | | | | 1,180 | 09/15/2023 | 3FE |
| 05565Q-DM-7 | BP CAPITAL MARKETS PLC | D | 03/21/2017 | Various | | 8,496,515 | 8,500,000 | 8,499,405 | | | 4 | | 4 | | 8,499,409 | | (2,894) | (2,894) | 22,874 | 04/14/2027 | 1FE |
| 07330N-AL-9 | BRANCH BANKING AND TRUST COMPANY | | 01/19/2017 | HSBC SECURITIES, INC. | | 4,939,250 | 5,000,000 | 4,995,450 | 4,996,407 | | 96 | | 96 | | 4,996,503 | | (57,253) | (57,253) | 14,903 | 05/10/2019 | 1FE |
| 10801X-AF-4 | BRICKMAN GROUP (GARDEN) INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,082 | 1,082 | 1,085 | 1,084 | | | | | | 1,082 | | | | 22 | 12/18/2020 | 4FE |
| 11134L-AA-7 | BROADCOM CORPORATION | | 03/31/2017 | RBC DOMINION SECURITIES | | 8,498,045 | 8,500,000 | 8,480,790 | | | 1,316 | | 1,316 | | 8,482,106 | | 15,939 | 15,939 | 42,618 | 01/15/2020 | 2FE |
| 11134L-AE-9 | BROADCOM CORPORATION | | 03/30/2017 | Various | | 5,132,895 | 5,100,000 | 5,094,696 | | | 61 | | 61 | | 5,094,757 | | 38,138 | 38,138 | 16,690 | 01/15/2024 | 2FE |
| 11134L-AG-4 | BROADCOM CORPORATION | | 02/28/2017 | Various | | 21,284,723 | 21,250,000 | 21,156,075 | | | 604 | | 604 | | 21,156,679 | | 128,043 | 128,043 | 64,045 | 01/15/2027 | 2FE |
| 07384M-4L-3 | BSARM_04-10 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 18,986 | 18,986 | 18,796 | 18,793 | | 193 | | 193 | | 18,986 | | | | 142 | 05/25/2053 | 1FM |
| 07384M-6H-0 | BSARM_04-12 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 165,152 | 165,152 | 162,390 | 161,885 | | 3,267 | | 3,267 | | 165,152 | | | | 1,157 | 10/25/2051 | 1FM |
| 07384M-6M-9 | BSARM_04-12 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 516,098 | 516,098 | 499,749 | 498,790 | | 17,309 | | 17,309 | | 516,098 | | | | 3,616 | 10/25/2051 | 1FM |
| 06901L-AD-9 | BURGER KING WORLDWIDE TLB-2 | A | 02/17/2017 | SCHEDULED REDEMPTION | | 4,505,489 | 4,505,489 | 4,482,324 | | | | | | | 4,505,489 | | | | 22,997 | 12/10/2021 | 4FE |
| 12429T-AC-8 | BWAY HOLDING CO | | 03/07/2017 | BAIRD (ROBERT W.) & CO. INC. | | 2,096,463 | 1,930,000 | 1,949,046 | 1,944,579 | | (721) | | (721) | | 1,943,858 | | 152,605 | 152,605 | 100,286 | 08/15/2021 | 5FE |
| 12429T-AD-6 | BWAY HOLDING CO | | 03/28/2017 | OPPENHEIMER & CO., INC. | | 1,467,300 | 1,460,000 | 1,460,000 | | | | | | | 1,460,000 | | 7,300 | 7,300 | | 04/15/2024 | 4FE |
| 12429T-AE-4 | BWAY HOLDING CO | | 03/29/2017 | Various | | 6,195,560 | 6,200,000 | 6,200,000 | | | | | | | 6,200,000 | | (4,440) | (4,440) | | 04/15/2025 | 5Z |
| 05604X-AM-8 | BWAY HOLDING INITIAL TL 2016 | | 03/31/2017 | SCHEDULED REDEMPTION | | 26,104 | 26,104 | 25,648 | 12,855 | | | | | | 26,104 | | | | 99 | 08/14/2023 | 4FE |
| 12673P-AJ-4 | CA INC | | 03/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,366,306 | 4,300,000 | 4,300,000 | | | | | | | 4,300,000 | | 66,306 | 66,306 | 2,807 | 03/15/2027 | 2FE |
| 12800U-AL-4 | CAISSE CENTRALE DESJARDN | A | 03/06/2017 | MATURED | | 1,000,000 | 1,000,000 | 999,760 | 999,991 | | 9 | | 9 | | 1,000,000 | | | | 8,000 | 03/06/2017 | 1FE |
| 12806@-AB-5 | CAITHNESS BROOKHAVEN TERM LOAN B | | 01/20/2017 | SCHEDULED REDEMPTION | | 677,692 | 677,692 | 671,509 | 671,881 | | 5,810 | | 5,810 | | 677,692 | | | | 19,060 | 08/11/2022 | 3 |
| 13134N-AD-3 | CALPINE CONSTRUCTION FIN 7YR TLB-1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 4,768 | 4,768 | 4,762 | 4,758 | 4 | 6 | | 10 | | 4,768 | | | | 24 | 05/03/2020 | 3FE |
| 131347-BY-1 | CALPINE CORP | | 03/06/2017 | CALLED @ 103.938 | | 4,484,000 | 4,484,000 | 4,859,535 | 4,651,060 | | (9,099) | | (9,099) | | 4,641,961 | | (157,961) | (157,961) | 403,162 | 01/15/2023 | 3FE |
| 131347-CE-4 | CALPINE CORP | | 01/23/2017 | GOLDMAN, SACHS & CO. | | 1,972,500 | 2,000,000 | 2,005,000 | 1,955,000 | 48,654 | (61) | | 48,594 | | 2,003,594 | | (31,094) | (31,094) | 30,160 | 01/15/2023 | 4FE |
| 131347-CJ-3 | CALPINE CORP | | 01/12/2017 | DEUTSCHE BANK AG | | 1,881,535 | 1,937,231 | 1,859,742 | 1,869,428 | 320 | 231 | | 552 | | 1,869,979 | | 11,556 | 11,556 | 47,651 | 02/01/2024 | 4FE |
| 13134M-BG-7 | CALPINE CORP 2015 TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,955 | | | | | | | 5,000 | | | | 47 | 01/15/2023 | 3FE |
| 13134M-BJ-1 | CALPINE CORP 2016 TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,401 | | | | | | | 12,500 | | | | | 05/31/2023 | 3FE |
| 13134M-BE-2 | CALPINE CORP TERM LOAN B | | 03/31/2017 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,450 | | | | | | | 12,500 | | | | 118 | 01/15/2024 | 3FE |
| 13322H-AC-0 | CAMELOT FIN (T. REUTERS) INITL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,488 | | | | | | | 2,500 | | | | 30 | 10/03/2023 | 4FE |
| 14141K-AC-0 | CARDENAS MRKTS INITIAL TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 27,500 | 27,500 | 27,231 | 27,227 | | 273 | | 273 | | 27,500 | | | | 196 | 11/29/2023 | 4Z |
| 14149Y-BC-1 | CARDINAL HEALTH INC | | 01/19/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,509,315 | 4,500,000 | 4,496,490 | 4,498,259 | | 76 | | 76 | | 4,498,334 | | 10,981 | 10,981 | 9,506 | 06/15/2018 | 2FE |
| 141781-BA-1 | CARGILL INC | | 03/01/2017 | MATURED | | 16,000,000 | 16,000,000 | 15,968,960 | 15,998,920 | | 1,080 | | 1,080 | | 16,000,000 | | | | 152,000 | 03/01/2017 | 1FE |
| 14313V-AC-8 | CARMX_15-3 ABS | | 01/17/2017 | BNP CAPITAL MARKETS | | 5,698,337 | 5,695,000 | 5,727,702 | 5,714,750 | | (812) | | (812) | | 5,713,938 | | (15,601) | (15,601) | 9,025 | 05/15/2020 | 1FE |
| 14745G-AL-9 | CASELLA WASTE SYS INITL TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,625 | 1,625 | 1,617 | 1,617 | | 8 | | 8 | | 1,625 | | | | | 10/17/2023 | 4FE |
| 14880B-AE-1 | CATALENT PHARMA DOLLAR TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 10,738 | 10,738 | 10,738 | 10,736 | 2 | | | 2 | | 10,738 | | | | 102 | 05/20/2021 | 3FE |
| 14912L-6J-5 | CATERPILLAR FINANCIAL SERVICES COR | | 03/02/2017 | Various | | 9,007,119 | 9,000,000 | 8,980,380 | 8,987,302 | | 708 | | 708 | | 8,988,011 | | 19,108 | 19,108 | 91,000 | 03/05/2020 | 1FE |
| 14912L-6K-2 | CATERPILLAR FINANCIAL SERVICES COR | | 01/19/2017 | DEUTSCHE BANK AG | | 20,012,900 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 12,900 | 12,900 | 28,643 | 06/09/2017 | 1FE |
| 12503M-AA-6 | CBOE HOLDINGS INC | | 02/24/2017 | Various | | 7,718,935 | 7,650,000 | 7,631,564 | | | 164 | | 164 | | 7,631,728 | | 87,207 | 87,207 | 29,732 | 01/12/2027 | 2FE |
| 12512K-AE-1 | CDS US INTER HLDGS INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 6,237 | 6,237 | | 13 | | 13 | | 6,250 | | | | 79 | 07/08/2022 | 4FE |
| 12512Y-AF-8 | CDW LLC TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 21,450 | 21,450 | 21,320 | | | | | | | 21,450 | | | | 172 | 08/17/2023 | 3FE |
| 15089Q-AD-6 | CELANESE US HOLDINGS LLC | | 03/31/2017 | JPMORGAN CHASE & CO. | | 4,625,679 | 4,369,000 | 4,301,518 | 4,312,399 | | 2,234 | | 2,234 | | 4,314,633 | | 311,046 | 311,046 | 112,259 | 11/15/2022 | 2FE |
| 15135U-AG-4 | CENOVUS ENERGY INC | A | 01/04/2017 | BARCLAYS | | 1,098,360 | 1,130,000 | 997,790 | 1,010,631 | | 405 | | 405 | | 1,011,035 | | 87,325 | 87,325 | 13,560 | 08/15/2022 | 2FE |
| 15135U-AH-2 | CENOVUS ENERGY INC | A | 03/31/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,437,700 | 3,900,000 | 2,997,234 | 3,007,398 | | 3,656 | | 3,656 | | 3,011,054 | | 426,646 | 426,646 | 95,593 | 09/15/2042 | 2FE |
| 156700-AR-7 | CENTURYLINK INC | | 02/22/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,851,438 | 4,550,000 | 5,043,688 | 4,788,875 | 76,429 | (10,003) | | 66,426 | | 4,855,301 | | (3,863) | (3,863) | 58,695 | 06/15/2021 | 3FE |
| 156700-AS-5 | CENTURYLINK INC | | 03/29/2017 | Various | | 3,877,333 | 3,787,000 | 3,788,918 | 3,757,126 | 26,826 | 1,197 | | 28,023 | | 3,785,149 | | 92,184 | 92,184 | 112,713 | 03/15/2022 | 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) |
| 156700-AX-4 | CENTURYLINK INC | | 03/29/2017 | JPMORGAN CHASE & CO. | | 3,097,500 | 3,000,000 | 2,797,500 | 2,821,181 | | 5,063 | | 5,063 | | 2,826,243 | | 271,257 | 271,257 | 68,625 | 12/01/2023 | 3FE |
| 156700-AZ-9 | CENTURYLINK INC | | 02/21/2017 | CANTOR FITZGERALD | | 8,443,750 | 8,750,000 | 8,783,576 | 8,312,500 | 467,692 | (429) | | 467,263 | | 8,779,763 | | (336,013) | (336,013) | 195,508 | 04/01/2025 | 3FE |
| 15672W-AE-4 | CEQUEL COM HLDG I/CAP CP | | 02/15/2017 | CANTOR FITZGERALD | | 5,399,873 | 5,307,000 | 5,327,910 | 5,316,058 | | (575) | | (575) | | 5,315,483 | | 84,390 | 84,390 | 48,723 | 12/15/2021 | 5FE |
| 12527G-AA-1 | CF INDUSTRIES INC | | 01/05/2017 | Various | | 4,474,145 | 4,250,000 | 4,520,041 | 4,473,720 | 15,470 | (4,224) | | 11,246 | | 4,484,966 | | (10,821) | (10,821) | 55,678 | 05/01/2018 | 3FE |
| 12527G-AC-7 | CF INDUSTRIES INC | | 03/24/2017 | Various | | 6,804,055 | 7,300,000 | 6,953,250 | 6,562,700 | 398,988 | 9,814 | | 408,802 | | 6,971,502 | | (167,448) | (167,448) | 74,476 | 06/01/2023 | 3FE |
| 12527G-AD-5 | CF INDUSTRIES INC | | 03/24/2017 | Various | | 2,135,175 | 2,500,000 | 2,219,119 | 2,043,750 | 176,194 | 719 | | 176,913 | | 2,220,663 | | (85,488) | (85,488) | 29,521 | 06/01/2043 | 3FE |
| 12527G-AH-6 | CF INDUSTRIES INC | | 03/02/2017 | Various | | 6,018,357 | 5,950,000 | 5,913,408 | 5,913,730 | | 403 | | 403 | | 5,914,133 | | 104,224 | 104,224 | 66,725 | 12/01/2026 | 2FE |
| 15911N-AA-3 | CHANGE HEALTHCARE HOLDINGS LLC | | 02/03/2017 | BAIRD (ROBERT W.) & CO. INC. | | 738,213 | 730,000 | 730,000 | | | | | | | 730,000 | | 8,213 | 8,213 | | 03/01/2025 | 1Z |
| 808513-AQ-8 | CHARLES SCHWAB CORPORATION (THE) | | 03/13/2017 | Various | | 5,850,261 | 5,950,000 | 5,940,421 | | | 23 | | 23 | | 5,940,444 | | (90,183) | (90,183) | 5,440 | 03/02/2027 | 1FE |
| 16117L-BL-2 | CHARTER COMM TERM I-1 LOANS | | 03/31/2017 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 9,967 | 9,979 | | 21 | | 21 | | 10,000 | | | | 26 | 01/15/2024 | 2FE |
| 161630-BD-9 | CHASE 2007-A1 11M1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 102,294 | 104,128 | 72,591 | 73,714 | | 28,580 | | 28,580 | | 102,294 | | | | 711 | 03/25/2037 | 1FM |
| 16282F-AC-5 | CHECKOUT HOLDING CORP TLB | | 02/28/2017 | Various | | 1,262,466 | 1,427,141 | 1,421,353 | 1,241,612 | 180,778 | 232 | | 181,010 | | 1,422,623 | | (160,157) | (160,157) | 14,645 | 04/09/2021 | 4FE |
| 16308T-AB-7 | CHEFS WAREHOUSE HLDGS TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,997 | 1,997 | 1,979 | 1,979 | | 19 | | 19 | | 1,997 | | | | 12 | 06/22/2022 | 4FE |
| 163851-AD-0 | CHEMOURS COMPANY | | 01/05/2017 | CREDIT SUISSE | | 5,406,563 | 5,475,000 | 4,830,077 | 4,843,426 | 16,297 | 1,235 | | 17,532 | | 4,860,958 | | 545,605 | 545,605 | 58,552 | 05/15/2025 | 4FE |
| 12541H-AL-7 | CHG HEALTHCARE SRVCS TERM LOANS | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,875 | 2,875 | 2,875 | 2,875 | | | | | | 2,875 | | | | 12 | 06/07/2023 | 4FE |
| 17121H-AD-2 | CHRYSLER GROUP (FCA US LLC) TLB | | 02/24/2017 | SCHEDULED REDEMPTION | | 1,138,875 | 1,138,875 | 1,138,875 | 1,138,875 | | | | | | 1,138,875 | | | | 2,680 | 05/24/2017 | 2FE |
| 12543K-AN-4 | CHS COMM HEALTH SYS 2021 TL-H | | 12/30/2016 | SCHEDULED REDEMPTION | | 181,997 | 181,997 | 180,394 | 175,931 | 4,379 | 1,686 | | 6,066 | | 181,997 | | | | 78 | 01/27/2021 | 3FE |
| 12543K-AL-8 | CHS COMMUNITY HEALTH 2018 TLF | | 03/16/2017 | SCHEDULED REDEMPTION | | 3,518,469 | 3,518,469 | 3,507,321 | 3,350,239 | 47,933 | | | 47,933 | | 3,518,469 | | | | 10,607 | 12/31/2018 | 3FE |
| 172442-AR-6 | CINEMARK USA INC TERM LOAN | | 01/24/2017 | Various | | 419,471 | 414,468 | 415,467 | 415,475 | | (11) | | (11) | | 415,464 | | 4,007 | 4,007 | 2,145 | 05/09/2022 | 3FE |
| 17275R-AK-8 | CISCO SYSTEMS INC | | 03/14/2017 | MATURED | | 15,000,000 | 15,000,000 | 14,965,050 | 14,998,712 | | 1,288 | | 1,288 | | 15,000,000 | | | | 236,250 | 03/14/2017 | 1FE |
| 17275R-BA-9 | CISCO SYSTEMS INC | | 01/19/2017 | CITIGROUP GLOBAL MARKETS | | 70,049,000 | 70,000,000 | 70,000,000 | 70,000,000 | | | | | | 70,000,000 | | 49,000 | 49,000 | 397,444 | 02/28/2018 | 1FE |
| 172967-LD-1 | CITIGROUP INC | | 02/23/2017 | Various | | 17,123,845 | 17,000,000 | 17,000,000 | | | | | | | 17,000,000 | | 123,845 | 123,845 | 44,053 | 01/10/2028 | 2FE |
| 18451Q-AM-0 | CLEAR CHANNEL WORLDWIDE | | 01/03/2017 | RBC DOMINION SECURITIES | | 2,077,500 | 2,000,000 | 2,099,232 | 2,045,000 | 12,487 | (186) | | 12,301 | | 2,057,301 | | 20,199 | 20,199 | 18,417 | 11/15/2022 | 4FE |
| 17319B-AC-9 | CML_12-6 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 401,294 | 401,294 | 399,287 | 400,177 | | 1,117 | | 1,117 | | 401,294 | | | | 2,563 | 08/25/2036 | 1FM |
| 17309R-AA-0 | CMLTI 2006-AR6 1A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 210,004 | 228,585 | 158,201 | 142,236 | | 67,767 | | 67,767 | | 210,004 | | | | 1,654 | 08/25/2036 | 1FM |
| 17316D-AV-6 | CMLTI_10-3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 405,448 | 405,448 | 402,914 | 404,937 | | 512 | | 512 | | 405,448 | | | | 4,294 | 10/25/2035 | 1FM |
| 17310F-AC-9 | CMSI 2006-5 1A3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 127,492 | 135,082 | 123,336 | 118,881 | | 8,611 | | 8,611 | | 127,492 | | | | 1,620 | 08/25/2037 | 1FM |
| 12623E-AH-4 | CNH INDUSTRIAL CAPITAL LLC | | 02/01/2017 | MATURED | | 5,750,000 | 5,750,000 | 5,750,000 | 5,750,000 | | | | | | 5,750,000 | | | | 93,438 | 02/01/2017 | 3FE |
| 191216-BY-5 | COCA-COLA CO | | 02/06/2017 | CREDIT SUISSE | | 4,875,650 | 5,000,000 | 4,994,500 | 4,994,854 | | 112 | | 112 | | 4,994,966 | | (119,316) | (119,316) | 34,014 | 09/01/2021 | 1FE |
| 19240C-AA-1 | COGENT COMMUNICATIONS GROUP INC | | 03/21/2017 | Various | | 6,437,500 | 6,250,000 | 6,256,375 | 6,256,290 | | (245) | | (245) | | 6,256,045 | | 181,455 | 181,455 | 188,864 | 03/01/2022 | 4FE |
| 991525-9A-6 | COLOUROZ INVESTMENT 1 GMBH TLC | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,064 | 1,064 | 1,056 | 1,056 | | 8 | | 8 | | 1,064 | | | | 8 | 09/07/2021 | 4FE |
| 991526-9A-4 | COLOUROZ INVESTMENT 2 LLC TLB2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,436 | 6,436 | 6,251 | 6,249 | | 187 | | 187 | | 6,436 | | | | 49 | 09/07/2021 | 4FE |
| 20007#-AB-3 | COMAR LLC TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 29,688 | 29,688 | 29,553 | | | | | | | 29,688 | | | | 394 | 10/21/2019 | 4 |
| 14041N-DX-6 | COMET_07-A7 ABS | | 01/17/2017 | WELLS FARGO | | 6,744,988 | 6,554,000 | 7,377,858 | 6,652,153 | | (7,255) | | (7,255) | | 6,644,898 | | 100,090 | 100,090 | 36,639 | 07/15/2020 | 1FE |
| 203372-AM-9 | COMMSCOPE INC | | 03/15/2017 | Various | | 3,477,238 | 3,385,000 | 3,422,925 | 3,418,572 | 4,466 | (1,652) | | 2,815 | | 3,421,386 | | 55,851 | 55,851 | 46,823 | 06/15/2024 | 4FE |
| 203372-AN-7 | COMMSCOPE INC | | 03/13/2017 | CALLED @ 102.962 | | 500,000 | 500,000 | 503,125 | 501,979 | | (154) | | (154) | | 501,825 | | (1,825) | (1,825) | 20,157 | 06/15/2020 | 3FE |
| 20337E-AL-5 | COMMSCOPE INC TRANCHE 4 TERM LOAN | | 03/13/2017 | SCHEDULED REDEMPTION | | 1,288,303 | 1,288,303 | 1,289,104 | 1,289,044 | | (741) | | (741) | | 1,288,303 | | | | 8,719 | 01/15/2018 | 3FE |
| 20338H-AB-9 | COMMSCOPE TECHNOLOGIES FINANCE LLC | | 03/06/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,195,475 | 2,190,000 | 2,190,000 | | | | | | | 2,190,000 | | 5,475 | 5,475 | | 03/15/2027 | 3FE |
| 20337E-AN-1 | COMMSCOPE TRANCHE TLB-5 | | 03/31/2017 | SCHEDULED REDEMPTION | | 386,750 | 386,750 | 385,941 | 385,921 | | 829 | | 829 | | 386,750 | | | | 518 | 12/29/2022 | 3FE |
| 20605P-AG-6 | CONCHO RESOURCES INC | | 01/18/2017 | CREDIT SUISSE | | 7,354,650 | 7,300,000 | 7,300,000 | 7,285,473 | 14,527 | | | 14,527 | | 7,300,000 | | 54,650 | 54,650 | 16,381 | 01/15/2025 | 3FE |
| C2620K-AK-4 | CONCORDIA HLTH INITIAL DOLLAR TL | A | 03/31/2017 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 5,965 | 4,848 | 1,115 | 288 | | 1,402 | | 6,250 | | | | 54 | 10/21/2021 | 4FE |
| 20653P-AA-0 | CONCORDIA INTERNATIONAL CORP | A | 02/03/2017 | OPPENHEIMER & CO., INC. | | 3,184,345 | 3,692,000 | 3,678,019 | 3,128,970 | 549,397 | 190 | | 549,587 | | 3,678,557 | | (494,212) | (494,212) | 102,584 | 04/01/2022 | 4FE |
| 20824X-AA-7 | CONN_16-B ABS | | 03/15/2017 | SCHEDULED REDEMPTION | | 1,985,154 | 1,985,154 | 1,985,065 | 1,985,071 | | 83 | | 83 | | 1,985,154 | | | | 16,521 | 07/15/2019 | 2AM |
| 20903E-AX-3 | CONSOLIDATED COMM INC INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,095 | 6,095 | 6,101 | 6,101 | | (7) | | (7) | | 6,095 | | | | 19 | 10/05/2023 | 3FE |
| 209111-FK-4 | CONSOLIDATED EDISON COMPANY OF NEW | | 02/24/2017 | SUSQUEHANNA FINANCIAL GROUP LLLP | | 3,763,985 | 3,690,000 | 3,657,860 | 3,657,898 | | 51 | | 51 | | 3,657,949 | | 106,036 | 106,036 | 46,279 | 12/01/2056 | 1FE |
| 21036P-AN-8 | CONSTELLATION BRANDS INC | | 03/31/2017 | BANK OF AMERICA/MERRILL LYNCH | | 10,609,673 | 9,858,000 | 10,124,095 | 10,097,194 | | (6,693) | | (6,693) | | 10,090,501 | | 519,172 | 519,172 | 182,099 | 11/15/2024 | 2FE |
| 21036P-AP-3 | CONSTELLATION BRANDS INC | | 01/18/2017 | GOLDMAN, SACHS & CO. | | 10,750,000 | 10,000,000 | 10,070,000 | 10,063,928 | | (359) | | (359) | | 10,063,569 | | 686,431 | 686,431 | 68,611 | 12/01/2025 | 2FE |
| 210383-AF-2 | CONSTELLIUM NV | D | 02/09/2017 | Various | | 4,405,500 | 4,450,000 | 4,450,000 | | | | | | | 4,450,000 | | (44,500) | (44,500) | | 03/01/2025 | 5Z |
| 210797-AH-9 | CONTINENTAL (UNITED) AIRL NEW TLB | | 03/29/2017 | SCHEDULED REDEMPTION | | 4,090,625 | 4,090,625 | 4,106,738 | 4,103,325 | 4,590 | (17,290) | | (12,700) | | 4,090,625 | | | | 10,810 | 04/01/2019 | 3FE |
| 21117G-AH-3 | CONTINENTAL BLDG PRDCTS REPLACE TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 19,900 | 19,900 | 19,853 | 19,852 | | 48 | | 48 | | 19,900 | | | | 56 | 08/18/2023 | 4FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 212015-AQ-4 | CONTINENTAL RESOURCES INC | | 01/13/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,211,650 | 3,660,000 | 2,488,800 | 2,498,785 | | 641 | | 641 | | 2,499,426 | | 712,224 | 712,224 | 23,912 | 06/01/2044 | 3FE |
| 219350-AY-1 | CORNING INC | | 01/19/2017 | GOLDMAN, SACHS & CO. | | 9,997,200 | 10,000,000 | 9,976,800 | 9,995,860 | | 302 | | 302 | | 9,996,162 | | 1,038 | 1,038 | 27,792 | 11/15/2017 | 2FE |
| 220517-AA-4 | CORTES NP ACQUISITION CORP | | 02/24/2017 | Various | | 5,608,975 | 5,293,000 | 5,293,000 | 5,293,000 | | | | | | 5,293,000 | | 315,975 | 315,975 | 162,562 | 10/15/2024 | 4FE |
| 22160K-AC-9 | COSTCO WHOLESALE CORP | | 03/15/2017 | REALIZED GAIN/LOSS FROM MKTDEF TRANSFER | | 17,738 | | | | | | | | | | | 17,738 | 17,738 | | 03/15/2017 | 1FE |
| 22160K-AH-8 | COSTCO WHOLESALE CORP | | 02/16/2017 | JPMORGAN CHASE & CO. | | 11,866,920 | 12,000,000 | 11,964,480 | 11,973,441 | | 692 | | 692 | | 11,974,133 | | (107,213) | (107,213) | 140,250 | 02/15/2022 | 1FE |
| 22164E-AC-9 | COTIVITI CORP TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,395 | 3,395 | 3,379 | 3,379 | | 17 | | 17 | | 3,395 | | | | 33 | 09/28/2023 | 4FE |
| 221644-AA-5 | COTT HOLDINGS INC | C | 03/28/2017 | DEUTSCHE BANK AG | | 4,999,875 | 4,975,000 | 4,975,000 | | | | | | | 4,975,000 | | 24,875 | 24,875 | 6,841 | 04/01/2025 | 4Z |
| 12544T-AB-0 | COUNTRYWIDE HOME LOANS RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 129,519 | 154,361 | 121,018 | 106,888 | | 22,631 | | 22,631 | | 129,519 | | | | 2,080 | 08/25/2040 | 1FM |
| 22282E-AG-7 | COVANTA HOLDING CORP | | 03/02/2017 | JPMORGAN CHASE & CO. | | 2,211,900 | 2,190,000 | 2,190,000 | | | | | | | 2,190,000 | | 21,900 | 21,900 | | 07/01/2025 | 1Z |
| 13057B-AD-2 | CRART_16-1 ABS | | 02/15/2017 | TD SECURITIES | | 5,025,000 | 5,000,000 | 4,998,975 | 4,999,212 | | 39 | | 39 | | 4,999,251 | | 25,749 | 25,749 | 28,622 | 10/15/2021 | 1FE |
| 12634R-AG-4 | CRCI HLDGS INC INITIAL TERM LOAN | | 02/27/2017 | SCHEDULED REDEMPTION | | 126,316 | 126,316 | 125,096 | | | | | | | 126,316 | | | | 2,095 | 08/31/2023 | 4FE |
| 22535W-AA-5 | CREDIT AGRICOLE | D | 02/06/2017 | Various | | 8,496,600 | 8,500,000 | 8,495,325 | | | 70 | | 70 | | 8,495,395 | | 1,205 | 1,205 | 23,109 | 01/10/2022 | 2FE |
| 22535W-AB-3 | CREDIT AGRICOLE NY | D | 01/12/2017 | Various | | 8,531,493 | 8,500,000 | 8,457,330 | | | 39 | | 39 | | 8,457,369 | | 74,124 | 74,124 | 3,896 | 01/10/2027 | 1Z |
| 225401-AC-2 | CREDIT SUISSE GROUP AG | D | 02/06/2017 | Various | | 16,975,393 | 17,000,000 | 17,000,000 | | | | | | | 17,000,000 | | (24,608) | (24,608) | 46,002 | 01/09/2028 | 2FE |
| 22944B-AJ-7 | CREDIT SUISSE MG CAP SERIES 2007-5 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 109,007 | 136,248 | 63,776 | 87,117 | | 21,890 | | 21,890 | | 109,007 | | | | 1,969 | 08/25/2037 | 1FM |
| 226373-AJ-7 | CRESTWOOD MIDSTREAM PARTNERS LP | | 03/14/2017 | TENDER OFFER | | 4,519,375 | 4,375,000 | 4,200,000 | 4,215,937 | | 7,188 | | 7,188 | | 4,223,125 | | 296,250 | 296,250 | 64,896 | 12/15/2020 | 4FE |
| 226373-AM-0 | CRESTWOOD MIDSTREAM PARTNERS LP | | 03/15/2017 | Various | | 4,155,181 | 4,150,000 | 4,150,000 | | | | | | | 4,150,000 | | 5,181 | 5,181 | 719 | 04/01/2025 | 4FE |
| 17310N-AJ-7 | CRMSI 2006-3, M3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | | 124,182 | 23,392 | | | | | | | | | | | 1,359 | 11/25/2036 | 1FM |
| 22739P-AC-0 | CROSBY WORLDWIDE INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,546 | 3,546 | 3,545 | 3,167 | 378 | 1 | | 379 | | 3,546 | | | | 36 | 11/23/2020 | 5FE |
| 228227-BD-5 | CROWN CASTLE INTL CORP | | 03/31/2017 | BARCLAYS | | 11,616,130 | 10,657,000 | 11,274,458 | 11,187,623 | | (20,376) | | (20,376) | | 11,167,247 | | 448,883 | 448,883 | 404,078 | 01/15/2023 | 2FE |
| 22944B-AK-4 | CSMC 2007-5 1A10 | | 03/27/2017 | CANCELLED TRADE | | 73 | | | | | | | | | | | 73 | 73 | | 08/25/2037 | 6Z* |
| 22944B-AF-5 | CSMC 2007-5 1A6 | | 03/27/2017 | CANCELLED TRADE | | 44 | | | | | | | | | | | 44 | 44 | | 08/25/2037 | 6Z* |
| 12638P-BV-0 | CSMC_07-3 RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 23,337 | 23,337 | 9,296 | 1,341 | | 21,996 | | 21,996 | | 23,337 | | | | 48 | 11/25/2040 | 1FM |
| 126650-CB-4 | CVS CAREMARK CORP | | 01/25/2017 | BARCLAYS | | 15,111,600 | 15,000,000 | 14,983,050 | 14,993,238 | | 278 | | 278 | | 14,993,516 | | 118,084 | 118,084 | 51,563 | 12/05/2018 | 2FE |
| 126650-CE-8 | CVS CAREMARK CORP | | 01/25/2017 | WELLS FARGO | | 19,021,070 | 18,908,000 | 18,897,412 | 18,902,317 | | 170 | | 170 | | 18,902,487 | | 118,583 | 118,583 | 198,534 | 08/12/2019 | 2FE |
| 126650-CH-1 | CVS HEALTH CORP | | 01/25/2017 | BANK OF AMERICA/MERRILL LYNCH | | 594,518 | 593,000 | 592,585 | 592,782 | | 11 | | 11 | | 592,793 | | 1,725 | 1,725 | 5,946 | 07/20/2018 | 2FE |
| 126650-CT-5 | CVS HEALTH CORP | | 01/26/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,054,505 | 2,103,000 | 2,097,133 | 2,097,802 | | 94 | | 94 | | 2,097,895 | | (43,391) | (43,391) | 7,448 | 06/01/2021 | 2FE |
| 12668B-KC-6 | CWALT 2006-J1 1A6 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 9,806 | 13,734 | 9,399 | 7,215 | | 2,590 | | 2,590 | | 9,806 | | | | 170 | 01/25/2042 | 1FM |
| 02152A-AU-3 | CWALT_07-16CB RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 615,209 | 674,266 | 391,881 | 385,421 | | 229,788 | | 229,788 | | 615,209 | | | | 2,029 | 01/25/2051 | 1FM |
| 02151L-AA-4 | CWALT_07-20 RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 129,367 | 151,187 | 84,319 | 61,525 | | 67,842 | | 67,842 | | 129,367 | | | | 457 | 08/25/2047 | 1FM |
| 17025A-AF-9 | CWHL 2006-17 A6 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 150,128 | 154,269 | 111,582 | 110,286 | | 39,841 | | 39,841 | | 150,128 | | | | 2,116 | 01/25/2038 | 1FM |
| 12544V-AD-1 | CWHL 2007-5 A4 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 57,418 | 71,798 | 54,312 | 50,216 | | 7,202 | | 7,202 | | 57,418 | | | | 965 | 01/25/2039 | 1FM |
| 12669G-NM-9 | CWHL_05-7 RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 10,050 | 10,050 | 9,648 | 9,785 | | 264 | | 264 | | 10,050 | | | | 36 | 03/25/2035 | 1FM |
| 12543P-AK-9 | CWHL_06-21 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 157,663 | 173,248 | 133,331 | 126,457 | | 31,206 | | 31,206 | | 157,663 | | | | 2,164 | 03/25/2039 | 1FM |
| 12668X-AC-9 | CWL 2006-S8, A3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 432,298 | 432,298 | 432,290 | 429,826 | 2,470 | 2 | | 2,472 | | 432,298 | | | | 5,400 | 04/25/2036 | 3FM |
| 12666R-AF-7 | CWL_06-9 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 11,936 | 31,540 | 20,465 | 15,561 | | (3,625) | | (3,625) | | 11,936 | | | | 404 | 08/27/2046 | 1FM |
| 12669R-AC-1 | CWL_07-S1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 224,851 | 224,851 | 224,840 | 223,071 | 3,740 | (1,960) | | 1,780 | | 224,851 | | | | 2,899 | 11/25/2036 | 3FM |
| 152314-DP-2 | CXHE_01-B RMBS | | 01/01/2017 | SCHEDULED REDEMPTION | | 1,663 | 1,663 | 1,357 | 1,171 | | 493 | | 493 | | 1,663 | | | | 12 | 07/25/2032 | 1FM |
| L2287*-AA-5 | CYGNUS ISSUANCE ONE | D | 03/31/2017 | SCHEDULED REDEMPTION | | 238,609 | 238,609 | 238,609 | 238,609 | | | | | | 238,609 | | | | 2,180 | 03/31/2023 | 2FE |
| L2287*-AB-3 | CYGNUS ISSUANCE S.A | D | 03/31/2017 | Various | | 80,836 | 80,836 | 80,836 | 106,790 | | | | | | 80,836 | | | | 681 | 03/31/2023 | 2FE |
| L2287*-AC-1 | CYGNUS ISSUANCE S.A | D | 03/31/2017 | Various | | 122,856 | 122,856 | 122,856 | 162,742 | | | | | | 122,856 | | | | 1,027 | 03/31/2023 | 2FE |
| L2287*-AD-9 | CYGNUS ISSUANCE S.A. | D | 03/31/2017 | SCHEDULED REDEMPTION | | 125,388 | 125,388 | 125,388 | 125,388 | | | | | | 125,388 | | | | 1,079 | 03/31/2023 | 2FE |
| 23331A-BH-1 | D.R. HORTON INC | | 01/17/2017 | Various | | 8,846,320 | 8,000,000 | 8,620,000 | 8,547,433 | | (3,728) | | (3,728) | | 8,543,706 | | 302,614 | 302,614 | 198,056 | 08/15/2023 | 2FE |
| 23331A-BK-4 | D.R. HORTON INC | | 03/31/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,187,500 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 187,500 | 187,500 | 127,778 | 02/15/2020 | 2FE |
| 995361-9C-8 | DAE AVIATION (STANDARD AERO) TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 10,025 | 10,025 | 10,040 | 10,033 | 7 | (14) | | (8) | | 10,025 | | | | 133 | 07/07/2022 | 4FE |
| 23918Y-AC-2 | DAVITA HEALTHCARE PARTNERS INC TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 15,000 | 15,000 | 14,948 | 14,948 | | 52 | | 52 | | 15,000 | | | | 134 | 06/24/2021 | 3FE |
| 251510-FB-4 | DBALT_05-AR1 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 64,949 | 70,121 | 32,563 | 35,278 | | 29,671 | | 29,671 | | 64,949 | | | | 209 | 08/25/2035 | 1FM |
| 25151E-AA-1 | DBALT_06-AB3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 43,963 | 58,692 | 25,557 | 28,600 | | 15,364 | | 15,364 | | 43,963 | | | | 465 | 12/25/2040 | 1FM |
| 24023K-AA-6 | DBS GROUP HOLDINGS LTD | D | 02/22/2017 | WELLS FARGO | | 15,053,700 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 53,700 | 53,700 | 206,819 | 07/16/2019 | 1FE |
| 254683-BR-5 | DCENT_15-A4 ABS | | 02/22/2017 | WELLS FARGO | | 7,022,695 | 7,000,000 | 7,071,641 | 7,060,131 | | (2,425) | | (2,425) | | 7,057,706 | | (35,011) | (35,011) | 43,861 | 04/17/2023 | 1FE |
| 24702N-AU-4 | DELL INTERNATIONAL LLC NEW TLB | | 01/31/2017 | SCHEDULED REDEMPTION | | 13,750 | 13,750 | 13,681 | 13,684 | | 66 | | 66 | | 13,750 | | | | 92 | 09/07/2023 | 2FE |
| L2324E-AB-7 | DELOS AIRCRAFT TERM LOAN B ILFC | | 01/19/2017 | EXCHANGE | | 4,488,085 | 4,500,000 | 4,487,934 | | | | | | | 4,488,078 | | 7 | 7 | 9,370 | 03/06/2021 | 2FE |
| 247367-AX-3 | DELTA AIR LINES 2002-1G1 | | 01/02/2017 | SCHEDULED REDEMPTION | | 462,244 | 462,244 | 482,189 | 473,337 | | (11,094) | | (11,094) | | 462,244 | | | | 15,527 | 07/02/2024 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 24736V-AA-0 | DELTA AIR LINES CLASS A ABS | | 01/02/2017 | SCHEDULED REDEMPTION | | 133,852 | 133,852 | 138,536 | 135,075 | | (1,223) | | (1,223) | | 133,852 | | | | 4,149 | 01/02/2020 | 1FE |
| 25156P-AS-2 | DEUTSCHE TELEKOM INTERNATIONAL FIN | D | 03/08/2017 | Various | | 49,047,800 | 50,000,000 | 49,953,500 | 49,957,808 | | 2,019 | | 2,019 | | 49,959,827 | | (912,027) | (912,027) | 312,083 | 09/19/2019 | 2FE |
| 25156P-AU-7 | DEUTSCHE TELEKOM INTERNATIONAL FIN | D | 01/09/2017 | MORGAN STANLEY | | 14,489,700 | 15,000,000 | 14,975,850 | 14,977,159 | | 141 | | 141 | | 14,977,300 | | (487,600) | (487,600) | 91,813 | 09/19/2021 | 2FE |
| 25272K-AA-1 | DIAMOND 1 FINANCE CORPORATION/DIAM | | 02/16/2017 | Various | | 47,775,695 | 46,750,000 | 46,796,495 | 46,787,758 | | (2,196) | | (2,196) | | 46,785,562 | | 990,133 | 990,133 | 345,511 | 06/01/2019 | 2FE |
| 25272K-AR-4 | DIAMOND 1 FINANCE CORPORATION/DIAM | | 03/01/2017 | CREDIT SUISSE | | 5,637,859 | 4,300,000 | 5,442,596 | | | (750) | | (750) | | 5,441,846 | | 196,013 | 196,013 | 50,865 | 07/15/2046 | 2FE |
| 25271C-AM-4 | DIAMOND OFFSHORE DRILLING INC | | 03/15/2017 | BARCLAYS | | 1,273,850 | 1,460,000 | 1,051,200 | 1,080,826 | | 9,091 | | 9,091 | | 1,089,917 | | 183,933 | 183,933 | 19,448 | 11/01/2023 | 3FE |
| 25272Y-AB-9 | DIAMOND RESORTS INTL TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,250 | 3,250 | 3,187 | | | | | | | 3,250 | | | | 58 | 09/02/2023 | 4FE |
| 25365E-AK-1 | DIEBOLD INC. DOLLAR TERM B LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 13,750 | 13,750 | 13,768 | 13,768 | | (18) | | (18) | | 13,750 | | | | 51 | 11/06/2023 | 3FE |
| 25470X-AY-1 | DISH DBS CORP | | 01/26/2017 | UNION BANK OF SWITZERLAND | | 829,420 | 734,000 | 823,915 | 822,775 | | (587) | | (587) | | 822,187 | | 7,233 | 7,233 | 36,027 | 07/01/2026 | 3FE |
| 23340R-AB-7 | DJO FINANCE (AKA REABLE) TL | | 01/03/2017 | SCHEDULED REDEMPTION | | 7,244 | 7,244 | 7,259 | 6,943 | 315 | (13) | | 301 | | 7,244 | | | | 79 | 06/08/2020 | 4FE |
| 256677-AB-1 | DOLLAR GENERAL CORP | | 02/13/2017 | WELLS FARGO | | 37,058,830 | 37,000,000 | 36,563,980 | 36,843,728 | | 14,700 | | 14,700 | | 36,858,428 | | 200,402 | 200,402 | 216,250 | 04/15/2018 | 2FE |
| 256677-AE-5 | DOLLAR GENERAL CORPORATION | | 03/30/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,680,550 | 5,666,667 | 5,662,474 | | | | | | | 5,662,474 | | 18,077 | 18,077 | | 04/15/2027 | 2Z |
| 25674D-AJ-2 | DOLLAR TREE TLB3 | | 01/20/2017 | SCHEDULED REDEMPTION | | 1,190,053 | 1,190,053 | 1,181,765 | 1,181,806 | | 8,247 | | 8,247 | | 1,190,053 | | | | 3,221 | 07/06/2022 | 3FE |
| 25809P-AD-6 | DOOSAN INFRACORE INTL INC TL B | | 03/31/2017 | SCHEDULED REDEMPTION | | 13,010 | 13,010 | 13,033 | 13,033 | | (24) | | (24) | | 13,010 | | | | 50 | 05/28/2021 | 3FE |
| 58455M-AC-3 | DRIVE DEVILBISS HEALTHCARE TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 5,688 | | | 563 | | 563 | | 6,250 | | | | | 01/03/2023 | 5FE |
| 23341M-AC-5 | DUNN PAPER TLB | | 02/01/2017 | SCHEDULED REDEMPTION | | 156,522 | 156,522 | 155,018 | 154,498 | | 2,024 | | 2,024 | | 156,522 | | | | 59 | 08/26/2022 | 4FE |
| 26817R-AN-8 | DYNEGY INC | | 03/30/2017 | STIFEL CAPITAL MARKETS | | 1,829,775 | 1,860,000 | 1,932,135 | 1,776,300 | 139,150 | (3,318) | | 135,833 | | 1,912,133 | | (82,358) | (82,358) | 58,299 | 11/01/2022 | 4FE |
| 26817R-AS-7 | DYNEGY INC | | 03/24/2017 | CITIGROUP GLOBAL MARKETS | | 747,000 | 800,000 | 800,000 | 750,000 | 50,000 | | | 50,000 | | 800,000 | | (53,000) | (53,000) | 29,867 | 01/15/2025 | 4FE |
| 27034M-AB-0 | EARN_16-D ABS | | 03/25/2017 | SCHEDULED REDEMPTION | | 256,783 | 256,783 | 256,702 | 256,705 | | 78 | | 78 | | 256,783 | | | | 1,548 | 02/25/2041 | 1FE |
| 278642-AJ-2 | EBAY INC | | 01/19/2017 | RBC DOMINION SECURITIES | | 9,985,830 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (14,170) | (14,170) | 31,872 | 08/01/2019 | 2FE |
| 278865-AP-5 | ECOLAB INC | | 01/19/2017 | MORGAN STANLEY | | 19,478,745 | 19,500,000 | 19,484,205 | 19,496,947 | | 208 | | 208 | | 19,497,154 | | (18,409) | (18,409) | 36,129 | 12/08/2017 | 2FE |
| 278865-AW-0 | ECOLAB INC | | 01/06/2017 | BARCLAYS | | 5,505,654 | 5,950,000 | 5,923,166 | 5,923,265 | | 14 | | 14 | | 5,923,279 | | (417,625) | (417,625) | 50,757 | 11/01/2046 | 2FE |
| 268317-AH-7 | ELECTRICITE DE FRANCE SA | D | 01/20/2017 | MATURED | | 12,000,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 41,131 | 01/20/2017 | 1FE |
| 268317-AN-4 | ELECTRICITE DE FRANCE SA | D | 02/06/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 24,847,350 | 25,000,000 | 24,788,750 | 24,837,767 | | 4,319 | | 4,319 | | 24,842,086 | | 5,264 | 5,264 | 189,306 | 10/13/2020 | 1FE |
| 29082H-AB-8 | EMBRAER NETHERLANDS FINANCE BV | D | 02/08/2017 | Various | | 4,574,382 | 4,534,000 | 4,534,000 | | | | | | | 4,534,000 | | 40,382 | 40,382 | 6,376 | 02/01/2027 | 2FE |
| 268648-AP-7 | EMC CORP | | 02/14/2017 | BANK OF AMERICA/MERRILL LYNCH | | 19,441,500 | 19,500,000 | 18,499,059 | 18,873,342 | 43,670 | 51,286 | | 94,957 | | 18,968,298 | | 473,202 | 473,202 | 77,188 | 06/01/2018 | 3FE |
| 26867L-AA-8 | EMD FINANCE LLC | C | 03/17/2017 | MATURED | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 32,833 | 03/17/2017 | 2FE |
| 29103D-AA-4 | EMERA US FINANCE LP | C | 01/18/2017 | EXCHANGE | | 17,057,465 | 16,955,000 | 17,071,570 | 17,059,439 | | (1,974) | | (1,974) | | 17,057,465 | | | | 33,415 | 06/15/2019 | 2FE |
| 29103D-AD-8 | EMERA US FINANCE LP | C | 01/18/2017 | EXCHANGE | | 24,532,541 | 24,308,000 | 24,555,918 | 24,534,843 | | (2,302) | | (2,302) | | 24,532,541 | | | | 60,162 | 06/15/2021 | 2FE |
| 29268B-AB-7 | ENEL FINANCE INTERNATION | D | 01/20/2017 | HSBC SECURITIES, INC. | | 35,990,850 | 35,000,000 | 36,747,550 | 36,182,795 | | (111,202) | | (111,202) | | 36,071,593 | | (80,743) | (80,743) | 789,931 | 09/15/2017 | 2FE |
| 29273A-AA-4 | ENERGIZER SPINCO INC | | 03/22/2017 | Various | | 33,000,796 | 32,175,000 | 32,347,406 | 32,202,643 | 125,400 | (1,695) | | 123,706 | | 32,326,349 | | 674,448 | 674,448 | 322,507 | 06/15/2025 | 3FE |
| 29273X-AS-5 | ENERGY TRANSFER EQUITY LP 3/15 TL | | 02/02/2017 | EXCHANGE | | 1,846,302 | 1,858,824 | 1,845,342 | 1,845,937 | | 354 | | 354 | | 1,846,291 | | 11 | 11 | 18,156 | 12/02/2019 | 3FE |
| 29273X-AN-6 | ENERGY TRANSFER EQUITY LP TL | | 02/02/2017 | EXCHANGE | | 2,498,194 | 2,500,000 | 2,498,053 | 2,498,140 | | 52 | | 52 | | 2,498,192 | | 2 | 2 | 19,991 | 12/02/2019 | 3FE |
| 29286G-AB-4 | ENGILITY CORP TLB1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,453 | 7,465 | | 35 | | 35 | | 7,500 | | | | | 08/12/2020 | 4FE |
| 64189P-AA-1 | ENVISION HEALTHCARE CORP | | 03/28/2017 | STIFEL CAPITAL MARKETS | | 6,073,600 | 5,840,000 | 5,867,375 | 5,867,054 | | (964) | | (964) | | 5,866,089 | | 207,511 | 207,511 | 121,667 | 12/01/2024 | 4FE |
| 29414U-AB-8 | ENVISION HEALTHCARE CORP TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 18,609 | 18,609 | 18,295 | | | | | | | 18,609 | | | | 188 | 12/01/2023 | 3FE |
| 29426N-AG-9 | EPICOR SOFTWARE INCREMENTAL TL | | 12/30/2016 | CANCELLED TRADE | | (7,500) | (7,500) | (7,350) | | | | | | | (7,500) | | | | | 06/01/2022 | 4FE |
| 29426N-AE-4 | EPICOR SOFTWARE TLB | | 12/30/2016 | CANCELLED TRADE | | (17,464) | (17,464) | (17,476) | (17,464) | | | | | | (17,464) | | | | | 06/01/2022 | 4FE |
| 29444U-AM-8 | EQUINIX INC | | 03/09/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,512,238 | 2,445,000 | 2,513,075 | 2,491,254 | | (1,990) | | (1,990) | | 2,489,264 | | 22,973 | 22,973 | 59,503 | 04/01/2023 | 4FE |
| 26884T-AF-9 | ERAC USA FINANCE COMPANY | | 03/15/2017 | MATURED | | 11,000,000 | 11,000,000 | 10,996,920 | 10,999,865 | | 135 | | 135 | | 11,000,000 | | | | 151,250 | 03/15/2017 | 2FE |
| 26884A-BF-9 | ERP OPERATING LP | | 02/15/2017 | U.S. BANCORP | | 3,976,980 | 4,250,000 | 4,221,993 | 4,222,522 | | 336 | | 336 | | 4,222,858 | | (245,878) | (245,878) | 43,403 | 11/01/2026 | 1FE |
| 26908B-AH-6 | ESH HOSP (EXT STAY) INTL TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,481 | 7,481 | 7,446 | 7,445 | | 36 | | 36 | | 7,481 | | | | 21 | 08/30/2023 | 4FE |
| 28108P-AA-4 | ESLFT 2012-A AP ABS | | 01/03/2017 | SCHEDULED REDEMPTION | | 15,649 | 15,649 | 15,649 | 15,649 | | | | | | 15,649 | | | | 148 | 10/01/2025 | 1FE |
| 28108P-AB-2 | ESLFT 2012-A AT ABS | | 01/03/2017 | SCHEDULED REDEMPTION | | 20,684 | 20,684 | 20,684 | 20,684 | | | | | | 20,684 | | | | 184 | 10/01/2025 | 1FE |
| 29736R-AJ-9 | ESTEE LAUDER COMPANIES INC. (THE) | | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,260,328 | 4,250,000 | 4,248,428 | | | 1 | | 1 | | 4,248,429 | | 11,899 | 11,899 | 1,488 | 03/15/2027 | 1Z |
| 29736R-AK-6 | ESTEE LAUDER COMPANIES INC. (THE) | | 03/21/2017 | CREDIT SUISSE | | 8,508,033 | 8,500,000 | 8,477,815 | | | 33 | | 33 | | 8,477,848 | | 30,185 | 30,185 | 31,356 | 03/15/2047 | 1FE |
| 26924X-AE-5 | ETRVM_04-1 ABS | | 02/07/2017 | SCHEDULED REDEMPTION | | 107,744 | 107,744 | 107,804 | 107,744 | | | | | | 107,744 | | | | 564 | 11/07/2031 | 1FE |
| L3456H-AB-8 | EXOPACK LLC USD | D | 03/31/2017 | SCHEDULED REDEMPTION | | 10,721 | 10,721 | 10,675 | | | | | | | 10,721 | | | | 122 | 05/08/2019 | 4FE |
| 30214X-AC-0 | EXPLORER HOLDINGS INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,667 | 1,667 | 1,650 | 1,651 | | 16 | | 16 | | 1,667 | | | | 26 | 05/02/2023 | 4FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 30219G-AN-8 | EXPRESS SCRIPTS HOLDING CO | | 01/11/2017 | RBC DOMINION SECURITIES | | 18,892,000 | 20,000,000 | 19,991,800 | 19,992,115 | | 29 | | 29 | | 19,992,144 | | (1,100,144) | (1,100,144) | 256,889 | 03/01/2027 | 2FE |
| 30257W-AA-4 | FAGE INTERNATIONAL SA/FAGE USA DAI | D | 01/04/2017 | CANTOR FITZGERALD | | 2,606,500 | 2,600,000 | 2,628,000 | 2,603,500 | 23,333 | (63) | | 23,270 | | 2,626,770 | | (20,270) | (20,270) | 63,375 | 08/15/2026 | 4FE |
| 31428X-BN-5 | FEDEX CORP | | 02/24/2017 | GOLDMAN, SACHS & CO. | | 4,246,218 | 4,250,000 | 4,205,205 | | | 110 | | 110 | | 4,205,315 | | 40,902 | 40,902 | 28,569 | 01/15/2047 | 2FE |
| 313305-AA-2 | FEDEX CORP 2012 PASS TST | | 01/15/2017 | SCHEDULED REDEMPTION | | 3,480,150 | 3,480,150 | 3,480,150 | 3,480,150 | | | | | | 3,480,150 | | | | 45,677 | 01/15/2018 | 2FE |
| 315295-AE-5 | FERRELLGAS PARTNERS LP | | 02/08/2017 | SEAPORT GROUP | | 927,988 | 935,000 | 939,675 | 920,975 | 17,528 | (269) | | 17,259 | | 938,234 | | (10,246) | (10,246) | 12,993 | 06/15/2020 | 5FE |
| 32052J-AA-6 | FHAMS 2006-FA4 1A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 158,142 | 199,916 | 147,012 | 147,012 | | 11,130 | | 11,130 | | 158,142 | | | | 2,763 | 08/25/2036 | 1FM |
| 31732F-AG-1 | FILTRATION GROUP CORP TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 19,661 | 19,661 | 19,653 | 14,293 | | 11 | | 11 | | 19,661 | | | | 152 | 11/23/2020 | 4FE |
| 32008D-AA-4 | FIRST DATA CORP | | 03/28/2017 | Various | | 3,452,165 | 3,430,000 | 3,429,088 | 3,425,025 | 3,403 | (235) | | 3,168 | | 3,428,192 | | 23,973 | 23,973 | 118,778 | 01/15/2024 | 3FE |
| 32008D-AB-2 | FIRST DATA CORP | | 03/07/2017 | WELLS FARGO | | 3,355,625 | 3,250,000 | 3,250,000 | 3,250,000 | | | | | | 3,250,000 | | 105,625 | 105,625 | 121,988 | 01/15/2024 | 4FE |
| 32007U-BR-9 | FIRST DATA CORP 2021C NEW DOLLARTL | | 03/07/2017 | DISTRIBUTION | | (47) | | | | | | | | | | | (47) | (47) | | 03/24/2021 | 3FE |
| 319963-BE-3 | FIRST DATA CORPORATION | | 02/03/2017 | CALLED @ 103.375 | | 5,144,000 | 5,144,000 | 5,399,753 | 5,276,643 | | (5,013) | | (5,013) | | 5,271,631 | | (127,631) | (127,631) | 256,033 | 11/01/2020 | 3FE |
| 335934-AK-1 | FIRST QUANTUM MINERALS LTD | A | 03/17/2017 | JPMORGAN CHASE & CO. | | 4,155,000 | 4,155,000 | 4,155,000 | | | | | | | 4,155,000 | | | | | 04/01/2023 | 4Z |
| 335934-AL-9 | FIRST QUANTUM MINERALS LTD | A | 03/17/2017 | JPMORGAN CHASE & CO. | | 4,149,806 | 4,155,000 | 4,155,000 | | | | | | | 4,155,000 | | (5,194) | (5,194) | | 04/01/2025 | 4Z |
| 33936Y-AA-3 | FLEX ACQUISITION COMPANY INC | | 01/17/2017 | Various | | 1,776,250 | 1,750,000 | 1,750,000 | | | | | | | 1,750,000 | | 26,250 | 26,250 | 494 | 01/15/2025 | 1Z |
| 33938E-AS-6 | FLEXTRONICS INTERNATIONAL LTD | D | 03/31/2017 | JPMORGAN CHASE & CO. | | 5,337,500 | 5,000,000 | 5,173,750 | 5,144,786 | | (5,418) | | (5,418) | | 5,139,368 | | 198,132 | 198,132 | 159,722 | 02/15/2023 | 2FE |
| 345397-VX-8 | FORD MOTOR CREDIT CO LLC | | 02/03/2017 | MATURED | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 148,750 | 02/03/2017 | 2FE |
| 345397-WM-1 | FORD MOTOR CREDIT CO LLC | | 01/17/2017 | MATURED | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 84,844 | 01/17/2017 | 2FE |
| 345397-XK-4 | FORD MOTOR CREDIT COMPANY LLC | | 03/24/2017 | BANK OF AMERICA/MERRILL LYNCH | | 10,158,900 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 158,900 | 158,900 | 206,082 | 08/04/2020 | 2FE |
| 34721H-AB-5 | FORT DEARBORN HLDGS INC TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,488 | 2,488 | | 12 | | 12 | | 2,500 | | | | 13 | 10/19/2023 | 4FE |
| 03930A-AC-2 | FORTESCUE METALS GROUP NEW TL | D | 03/30/2017 | SCHEDULED REDEMPTION | | 3,080,910 | 3,080,910 | 2,838,679 | 2,831,562 | | 249,349 | | 249,349 | | 3,080,910 | | | | 18,935 | 06/30/2019 | 2FE |
| 35645@-AA-3 | FREEDOM SCIENTIFIC 1STLN | | 03/31/2017 | SCHEDULED REDEMPTION | | 17,500 | 17,500 | 17,351 | | | | | | | 17,500 | | | | 232 | 11/10/2020 | 4 |
| 35645@-AC-9 | FREEDOM SCIENTIFIC 1STLN INCR | | 03/31/2017 | SCHEDULED REDEMPTION | | 4,375 | 4,375 | 4,336 | | | | | | | 4,375 | | | | 64 | 11/10/2020 | 4 |
| 35671D-AW-5 | FREEPORT-MCMORAN C & G | | 03/01/2017 | MATURED | | 1,815,000 | 1,815,000 | 1,501,913 | 1,763,785 | | 51,215 | | 51,215 | | 1,815,000 | | | | 19,511 | 03/01/2017 | 3FE |
| 35671D-AZ-8 | FREEPORT-MCMORAN COPPER & GOLD INC | | 01/11/2017 | CITIGROUP GLOBAL MARKETS | | 470,586 | 490,000 | 377,300 | 386,896 | | 566 | | 566 | | 387,462 | | 83,124 | 83,124 | 6,435 | 03/15/2023 | 3FE |
| 35671D-BC-8 | FREEPORT-MCMORAN COPPER & GOLD INC | | 01/12/2017 | RBC DOMINION SECURITIES | | 1,295,750 | 1,460,000 | 1,233,700 | 1,208,179 | 25,921 | 151 | | 26,073 | | 1,234,252 | | 61,498 | 61,498 | 27,186 | 03/15/2043 | 3FE |
| 35671D-BJ-3 | FREEPORT-MCMORAN INC | | 01/12/2017 | MORGAN STANLEY | | 1,311,175 | 1,465,000 | 1,281,875 | 1,230,600 | 51,956 | 257 | | 52,214 | | 1,282,814 | | 28,361 | 28,361 | 14,064 | 11/14/2034 | 3FE |
| 35804G-AJ-7 | FRESENIUS US FINANCE II INC | C | 01/25/2017 | HSBC SECURITIES, INC. | | 2,075,000 | 2,000,000 | 2,065,000 | 2,048,103 | | (876) | | (876) | | 2,047,227 | | 27,773 | 27,773 | 42,264 | 02/01/2021 | 2FE |
| 35906A-AN-8 | FRONTIER COMMUNICATIONS | | 03/01/2017 | Various | | 2,797,750 | 3,100,000 | 2,893,375 | 2,711,241 | 179,118 | 3,542 | | 182,660 | | 2,893,901 | | (96,151) | (96,151) | 83,769 | 04/15/2024 | 4FE |
| 35906A-AW-8 | FRONTIER COMMUNICATIONS CORP | | 02/03/2017 | Various | | 5,354,550 | 5,110,000 | 5,352,725 | 5,344,507 | 1,595 | (2,516) | | (921) | | 5,343,586 | | 10,964 | 10,964 | 200,355 | 09/15/2022 | 3FE |
| 35906A-AZ-1 | FRONTIER COMMUNICATIONS CORP | | 02/28/2017 | Various | | 5,211,819 | 5,115,000 | 5,256,563 | 5,254,402 | | (1,492) | | (1,492) | | 5,252,910 | | (41,092) | (41,092) | 251,083 | 09/15/2025 | 3FE |
| 363206-AA-1 | GALE_07-3A CDO - CF - LOANS | | 01/19/2017 | SCHEDULED REDEMPTION | | 907,664 | 907,664 | 891,780 | 904,252 | | 3,412 | | 3,412 | | 907,664 | | | | 2,592 | 04/19/2021 | 1FE |
| 36361Q-AD-1 | GALL_2013-2A CDO - CF - LOANS | | 01/17/2017 | SCHEDULED REDEMPTION | | 40,000,000 | 40,000,000 | 39,760,000 | 39,890,577 | | 109,423 | | 109,423 | | 40,000,000 | | | | 238,178 | 01/15/2025 | 1FE |
| C3602D-AH-7 | GARDA WORLD SECURITY CORP TLB | A | 01/31/2017 | Various | | 983,147 | 1,002,512 | 992,249 | 983,070 | | | | | | 993,247 | | (10,100) | (10,100) | 17,979 | 11/06/2020 | 4FE |
| 14844R-AA-9 | GARDN_05-1A CDO - CF - LOANS | | 03/01/2017 | SCHEDULED REDEMPTION | | 315,109 | 315,109 | | 321,411 | 1,800 | (8,102) | | (6,302) | | 315,109 | | | | | 10/27/2020 | 6S |
| 366651-AB-3 | GARTNER INC | | 03/20/2017 | BAIRD (ROBERT W.) & CO. INC. | | 1,474,600 | 1,460,000 | 1,460,000 | | | | | | | 1,460,000 | | 14,600 | 14,600 | | 04/01/2025 | 3Z |
| G37585-AC-3 | GASLOG LTD | D | 03/20/2017 | STIFEL CAPITAL MARKETS | | 1,470,950 | 1,460,000 | 1,460,000 | | | | | | | 1,460,000 | | 10,950 | 10,950 | 360 | 03/22/2022 | 4Z |
| 37045X-AR-7 | GENERAL MOTORS FINANCIAL CO INC | | 01/10/2017 | BANK OF AMERICA/MERRILL LYNCH | | 12,078,240 | 12,000,000 | 11,985,600 | 11,990,994 | | 94 | | 94 | | 11,991,087 | | 87,153 | 87,153 | 186,900 | 01/15/2020 | 2FE |
| 37045X-BM-7 | GENERAL MOTORS FINANCIAL CO INC | | 03/22/2017 | MORGAN STANLEY | | 21,361,775 | 21,250,000 | 21,211,113 | 21,214,644 | | 1,752 | | 1,752 | | 21,216,396 | | 145,379 | 145,379 | 494,889 | 07/06/2021 | 2FE |
| 37045X-BS-4 | GENERAL MOTORS FINANCIAL CO INC | | 03/31/2017 | Various | | 13,626,150 | 13,500,000 | 13,482,180 | | | 700 | | 700 | | 13,482,880 | | 143,270 | 143,270 | 98,876 | 01/14/2022 | 2FE |
| 37045X-AY-2 | GENERAL MOTORS FINANCIAL COMPANY I | | 03/27/2017 | MIZUHO SECURITIES USA INC. | | 4,070,400 | 4,000,000 | 3,998,880 | 3,999,190 | | 54 | | 54 | | 3,999,244 | | 71,156 | 71,156 | 91,378 | 07/13/2020 | 2FE |
| 74971X-AC-1 | GENON ENERGY INC | | 03/29/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,718,250 | 5,350,000 | 3,811,875 | 3,811,875 | | (29,550) | | (29,550) | | 3,782,325 | | (64,075) | (64,075) | 126,394 | 06/15/2017 | 5FE |
| C7052B-AD-6 | GFL ENVIRONMENTAL INTL TL | A | 03/31/2017 | SCHEDULED REDEMPTION | | 15,000 | 15,000 | 14,973 | | | | | | | 15,000 | | | | 142 | 09/29/2023 | 3FE |
| 375558-BK-8 | GILEAD SCIENCES INC | | 02/01/2017 | BANK OF AMERICA/MERRILL LYNCH | | 397,232 | 426,000 | 422,946 | 422,960 | | 5 | | 5 | | 422,965 | | (25,732) | (25,732) | 6,679 | 03/01/2047 | 1FE |
| 36250Q-AE-3 | GMALT_15-3 ABS | | 02/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,010,156 | 5,000,000 | 4,988,477 | 4,992,042 | | 740 | | 740 | | 4,992,782 | | 17,374 | 17,374 | 24,636 | 11/20/2019 | 1FE |
| 30065F-AH-8 | GOLD MERGER (EXAMWORKS) TLB1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,494 | 2,494 | 2,482 | 2,482 | | 12 | | 12 | | 2,494 | | | | 17 | 07/27/2023 | 4FE |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC/THE | | 03/22/2017 | CREDIT SUISSE | | 8,535,105 | 8,500,000 | 8,476,200 | | | 334 | | 334 | | 8,476,534 | | 58,571 | 58,571 | 55,451 | 01/26/2027 | 1FE |
| 38869P-AM-6 | GRAPHIC PACKAGING HOLDING CO | | 02/15/2017 | RBC DOMINION SECURITIES | | 1,452,700 | 1,460,000 | 1,460,000 | 1,394,300 | 65,700 | | | 65,700 | | 1,460,000 | | (7,300) | (7,300) | 31,785 | 08/15/2024 | 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) |
| 389376-AX-2 | GRAY TELEVISION TLB2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,250 | 2,250 | 2,244 | | | 6 | | 6 | | 2,250 | | | | 5 | 02/07/2024 | 3FE |
| 39322G-AB-9 | GREEN PLAINS PROCESSING LLC LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 516,162 | 516,162 | 515,156 | 496,774 | 3,500 | | | 3,500 | | 516,162 | | | | 10,792 | 06/30/2020 | 4FE |
| 398433-AH-5 | GRIFFON CORPORATION | | 03/24/2017 | Various | | 6,365,103 | 6,339,000 | 6,321,702 | 6,319,770 | | 551 | | 551 | | 6,320,321 | | 44,782 | 44,782 | 174,526 | 03/01/2022 | 4FE |
| 398545-AA-1 | GRINDING MEDIA INC | | 02/17/2017 | Various | | 5,407,413 | 5,075,000 | 5,075,000 | 5,075,000 | | | | | | 5,075,000 | | 332,413 | 332,413 | 65,915 | 12/15/2023 | 4FE |
| 398905-AK-5 | GROUP 1 AUTOMOTIVE INC | | 03/20/2017 | Various | | 3,345,538 | 3,310,000 | 3,314,178 | 3,268,625 | 44,358 | (185) | | 44,174 | | 3,312,799 | | 32,739 | 32,739 | 51,083 | 06/01/2022 | 3FE |
| 36228F-AA-4 | GSMPS_98-1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 5,435 | 5,435 | 5,695 | 5,561 | 13 | (139) | | (126) | | 5,435 | | | | 59 | 09/19/2027 | 4FM |
| 36228F-AE-6 | GSMPS_98-2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 16,344 | 16,344 | 16,413 | 16,641 | | (297) | | (297) | | 16,344 | | | | 222 | 05/19/2027 | 5FM |
| 36228F-AK-2 | GSMPS_98-3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 8,417 | 8,417 | 8,787 | 8,619 | | (202) | | (202) | | 8,417 | | | | 126 | 09/19/2027 | 4FM |
| 36228F-CG-9 | GSMPS_99-2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 28,691 | 28,691 | 29,498 | 28,702 | 320 | (332) | | (11) | | 28,691 | | | | 506 | 09/19/2027 | 4FM |
| 362631-AB-9 | GSR_06-OA1 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 502,701 | 502,701 | 320,265 | 485,095 | | 17,606 | | 17,606 | | 502,701 | | | | 1,103 | 08/25/2046 | 1FM |
| 36249V-AE-6 | GYP HLDG III (GYPSUM) INCR TL | | 01/31/2017 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,488 | 2,488 | | 12 | | 12 | | 2,500 | | | | 29 | 04/01/2021 | 4FE |
| 410345-AJ-1 | HANESBRANDS INC | | 03/15/2017 | Various | | 3,106,696 | 3,160,000 | 3,164,150 | 3,065,200 | 98,688 | (98) | | 98,590 | | 3,163,790 | | (57,094) | (57,094) | 46,274 | 05/15/2024 | 3FE |
| 41151P-AL-9 | HARBOR FREIGHT TOOLS USA LOAN | | 03/09/2017 | Various | | 3,965,297 | 3,990,000 | 3,970,502 | 3,970,906 | | | | | | 3,969,826 | | (4,529) | (4,529) | 8,896 | 08/18/2023 | 3FE |
| 41283L-AB-1 | HARLEY-DAVIDSON FINL SER | | 03/15/2017 | MATURED | | 23,000,000 | 23,000,000 | 23,032,540 | 23,001,388 | | (1,388) | | (1,388) | | 23,000,000 | | | | 310,500 | 03/15/2017 | 1FE |
| 43814N-AD-7 | HAROT_16-1 ABS | | 01/30/2017 | Various | | 9,419,063 | 9,500,000 | 9,499,429 | 9,499,579 | | 15 | | 15 | | 9,499,594 | | (80,531) | (80,531) | 21,467 | 04/18/2022 | 1FE |
| 44930U-AD-8 | HART_16-A ABS | | 02/16/2017 | WELLS FARGO | | 6,991,250 | 7,000,000 | 6,998,642 | 6,999,035 | | 76 | | 76 | | 6,999,111 | | (7,861) | (7,861) | 20,627 | 09/15/2020 | 1FE |
| 438778-AA-0 | HATS_16-1A ABS | | 03/15/2017 | SCHEDULED REDEMPTION | | 1,106,103 | 1,106,103 | 1,106,081 | 1,106,082 | | 21 | | 21 | | 1,106,103 | | | | 5,590 | 11/15/2019 | 1FE |
| 42206J-AP-7 | HD SUPPLY INC TLB-1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,191,235 | 1,191,235 | 1,189,476 | | | | | | | 1,191,235 | | | | 12,334 | 08/13/2021 | 4FE |
| 42206J-AQ-5 | HD SUPPLY INC TLB2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,731 | | | | | | | 3,750 | | | | 36 | 10/17/2023 | 4FE |
| 42234U-AD-5 | HEARTHSIDE GROUP HLDG 2017 RPMT TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,266 | 6,266 | 6,247 | | | | | | | 6,266 | | | | 65 | 06/02/2021 | 4FE |
| 423012-AF-0 | HEINEKEN NV | D | 03/21/2017 | BARCLAYS | | 8,611,094 | 8,600,000 | 8,544,272 | | | | | | | 8,544,272 | | 66,822 | 66,822 | | 01/29/2028 | 2FE |
| 423012-AG-8 | HEINEKEN NV | D | 03/21/2017 | GOLDMAN, SACHS & CO. | | 4,312,814 | 4,300,000 | 4,266,503 | | | | | | | 4,266,503 | | 46,311 | 46,311 | | 03/29/2047 | 2FE |
| 42805R-BJ-7 | HERTZ_11-1A ABS | | 03/25/2017 | SCHEDULED REDEMPTION | | 5,000,000 | 5,000,000 | 4,994,398 | 4,999,813 | | 187 | | 187 | | 5,000,000 | | | | 41,333 | 03/25/2018 | 2AM |
| 40419N-AE-0 | HFOTCO (HOUSTON FUEL OIL) TLB | | 03/31/2017 | Various | | 10,093 | 10,115 | 10,097 | | | | | | | 10,115 | | (22) | (22) | 71 | 08/19/2021 | 3FE |
| 42958Q-AE-6 | HIGGINBOTHAM INSURANCE AGENCY TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 50,022 | 50,022 | 49,645 | 43,384 | | | | | | 50,022 | | | | 258 | 11/30/2021 | 4FE |
| 42979B-AA-2 | HIGH RIDGE BRANDS CO | | 03/20/2017 | BANK MONTREAL / NESBITT BURNS | | 2,275,500 | 2,220,000 | 2,220,000 | | | | | | | 2,220,000 | | 55,500 | 55,500 | 547 | 03/15/2025 | 5FE |
| 43739E-AJ-6 | HMBT_04-2 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 37,416 | 37,416 | 37,474 | 37,148 | | 268 | | 268 | | 37,416 | | | | 129 | 12/25/2034 | 1FM |
| 43739E-BK-2 | HMBT_05-3 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 99,271 | 99,271 | 69,722 | 98,067 | | 1,203 | | 1,203 | | 99,271 | | | | 255 | 07/25/2035 | 1FM |
| 43739E-BS-5 | HMBT_05-4 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 405,055 | 405,055 | 313,158 | 338,240 | | 66,815 | | 66,815 | | 405,055 | | | | 935 | 10/25/2035 | 1FM |
| 43739E-CB-1 | HMBT_05-5 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 393,088 | 393,088 | 246,334 | 264,091 | | 128,997 | | 128,997 | | 393,088 | | | | 902 | 11/26/2038 | 1FM |
| 436440-AH-4 | HOLOGIC INC | | 01/05/2017 | CANTOR FITZGERALD | | 2,226,050 | 2,110,000 | 2,110,000 | 2,110,000 | | | | | | 2,110,000 | | 116,050 | 116,050 | 53,849 | 07/15/2022 | 4FE |
| 437076-BB-7 | HOME DEPOT INC | | 01/24/2017 | HSBC SECURITIES, INC. | | 19,235,220 | 19,000,000 | 18,973,210 | 18,990,598 | | 393 | | 393 | | 18,990,991 | | 244,229 | 244,229 | 162,688 | 09/10/2018 | 1FE |
| 437076-BE-1 | HOME DEPOT INC | | 01/26/2017 | WELLS FARGO | | 18,632,830 | 18,500,000 | 18,429,145 | 18,464,345 | | 1,185 | | 1,185 | | 18,465,530 | | 167,300 | 167,300 | 47,278 | 06/15/2019 | 1FE |
| 44043V-AD-0 | HORIZON PHARMA INC. TLB | | 03/29/2017 | Various | | 1,490,633 | 1,481,250 | 1,490,955 | 1,476,806 | 14,343 | (511) | | 13,832 | | 1,490,638 | | (6) | (6) | 48 | 05/07/2021 | 3FE |
| 404280-BJ-7 | HSBC HOLDINGS PLC | D | 03/31/2017 | Various | | 17,035,360 | 17,000,000 | 17,000,000 | | | | | | | 17,000,000 | | 35,360 | 35,360 | 16,944 | 03/13/2023 | 1Z |
| 404280-BK-4 | HSBC HOLDINGS PLC | D | 03/07/2017 | WELLS FARGO | | 4,244,475 | 4,250,000 | 4,250,000 | | | | | | | 4,250,000 | | (5,525) | (5,525) | | 03/13/2028 | 1FE |
| 443628-AF-9 | HUDBAY MINERALS INC | A | 02/08/2017 | STIFEL CAPITAL MARKETS | | 1,334,375 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | | 1,250,000 | | 84,375 | 84,375 | 15,356 | 01/15/2023 | 4FE |
| 443628-AG-7 | HUDBAY MINERALS INC | A | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | | 1,353,125 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | | 1,250,000 | | 103,125 | 103,125 | 16,150 | 01/15/2025 | 4FE |
| 44841C-AA-2 | HUTCH WHAMPOA INT 11 LTD | D | 01/13/2017 | MATURED | | 5,000,000 | 5,000,000 | 5,064,350 | 5,000,465 | | (465) | | (465) | | 5,000,000 | | | | 87,500 | 01/13/2017 | 1FE |
| 451102-BB-2 | ICAHN ENTERPRISES LP | | 02/28/2017 | GOLDMAN, SACHS & CO. | | 1,295,719 | 1,275,000 | 1,275,000 | 1,275,000 | | | | | | 1,275,000 | | 20,719 | 20,719 | 29,006 | 03/15/2019 | 3FE |
| 451102-BF-3 | ICAHN ENTERPRISES LP | | 03/23/2017 | CITIGROUP GLOBAL MARKETS | | 8,693,140 | 8,620,000 | 8,320,975 | 7,149,564 | 18,760 | 10,541 | | 29,301 | | 8,343,902 | | 349,238 | 349,238 | 275,610 | 02/01/2022 | 3FE |
| 45256H-AA-6 | IF_01-A CMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 67,989 | 67,989 | 69,888 | 68,621 | | (632) | | (632) | | 67,989 | | | | 716 | 07/25/2031 | 1FE |
| 45257#-AA-9 | IMPACT CHILDCARE LLC ABS | | 01/15/2017 | SCHEDULED REDEMPTION | | 323,233 | 323,233 | 323,233 | 294,077 | 29,156 | | | 29,156 | | 323,233 | | | | 1,361 | 06/15/2020 | 5Z |
| 45256#-AB-8 | IMPACT CIL PARENT CMBS | | 03/11/2017 | SCHEDULED REDEMPTION | | 50,812 | 50,812 | 50,807 | 50,806 | | 6 | | 6 | | 50,812 | | | | 892 | 10/28/2056 | 2FE |
| 45672N-AF-8 | INFOR (US) INC | | 03/28/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,277,000 | 2,200,000 | 2,178,000 | 2,183,355 | | 1,039 | | 1,039 | | 2,184,394 | | 92,606 | 92,606 | 79,414 | 08/15/2020 | 4FE |
| 45672L-AB-1 | INFOR US INC TRANCHE B-3 TL | | 02/07/2017 | Various | | 10,341,461 | 10,334,298 | 10,344,041 | | | | | | | 10,341,469 | | (9) | (9) | | 06/03/2020 | 4FE |
| 52078D-AG-4 | INFOR US INC TRANCHE B-5 TL | | 02/07/2017 | Various | | 8,610,794 | 8,639,024 | 8,600,632 | | | | | | | 8,610,761 | | 33 | 33 | | 06/03/2020 | 4FE |
| 45673D-AE-2 | INFORMATICA CORP USD DOLLAR TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,767 | 3,767 | 3,759 | | | | | | | 3,767 | | | | 43 | 08/05/2022 | 4FE |
| 456837-AG-8 | ING GROEP NV | C | 03/22/2017 | MORGAN STANLEY | | 9,974,800 | 10,000,000 | 9,980,700 | | | | | | | 9,980,700 | | (5,900) | (5,900) | | 03/29/2022 | 2Z |
| 456837-AH-6 | ING GROEP NV | D | 03/22/2017 | WELLS FARGO | | 9,977,900 | 10,000,000 | 9,986,900 | | | | | | | 9,986,900 | | (9,000) | (9,000) | | 03/29/2027 | 1Z |
| 45824T-AR-6 | INTELSAT JACKSON HOLDINGS SA | | 01/24/2017 | RBC DOMINION SECURITIES | | 742,592 | 724,000 | 724,000 | 724,000 | | | | | | 724,000 | | 18,592 | 18,592 | 26,064 | 02/15/2024 | 4FE |
| 459200-HX-2 | INTERNATIONAL BUSINESS MACHINES CO | | 01/19/2017 | DEUTSCHE BANK AG | | 5,044,270 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 44,270 | 44,270 | 15,827 | 11/06/2021 | 1FE |
| 461202-AB-9 | INTUIT INC | | 03/15/2017 | MATURED | | 3,000,000 | 3,000,000 | 2,653,275 | 2,988,833 | | 11,167 | | 11,167 | | 3,000,000 | | | | 86,250 | 03/15/2017 | 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) |
| 44985G-AC-5 | IPIC GMTN LTD | D | 03/01/2017 | MATURED | | 5,000,000 | 5,000,000 | 4,983,450 | 4,999,434 | | 566 | | 566 | | 5,000,000 | | | | 93,750 | 03/01/2017 | 1FE |
| 46284P-AQ-7 | IRON MOUNTAIN INC | | 03/06/2017 | Various | | 2,330,126 | 2,200,000 | 2,359,000 | 2,312,502 | | (4,439) | | (4,439) | | 2,308,063 | | 22,063 | 22,063 | 69,490 | 08/15/2023 | 3FE |
| 466313-AG-8 | JABIL CIRCUIT INC | | 03/31/2017 | BARCLAYS | | 10,361,800 | 10,060,000 | 9,946,825 | 9,962,259 | | 3,897 | | 3,897 | | 9,966,156 | | 395,644 | 395,644 | 262,678 | 09/15/2022 | 2FE |
| 469815-AH-7 | JACOBS ENTERTAINMENT INC | | 03/28/2017 | Various | | 4,572,375 | 4,450,000 | 4,493,500 | | | (889) | | (889) | | 4,492,611 | | 79,764 | 79,764 | 40,878 | 02/01/2024 | 4FE |
| 46611V-AS-4 | JBS USA (BREMEN ACQ) INITIAL TL | | 02/02/2017 | SCHEDULED REDEMPTION | | 4,962,500 | 4,962,500 | 4,941,191 | 4,941,590 | | 20,910 | | 20,910 | | 4,962,500 | | | | 42,410 | 10/30/2022 | 3FE |
| 46611V-AP-0 | JBS USA LLC TLB | | 02/02/2017 | SCHEDULED REDEMPTION | | 10,150,445 | 10,150,445 | 10,152,559 | 10,152,530 | | (2,084) | | (2,084) | | 10,150,445 | | | | 54,889 | 09/18/2020 | 3FE |
| 47233J-AG-3 | JEFFERIES GROUP LLC | | 01/17/2017 | JEFFERIES & COMPANY, INC. | | 4,258,013 | 4,250,000 | 4,224,755 | | | 8 | | 8 | | 4,224,763 | | 33,250 | 33,250 | 859 | 01/17/2027 | 2Z |
| 47759F-AD-2 | JO-ANN STORES TL | | 01/31/2017 | Various | | 12,500 | 12,500 | 12,250 | (980,040) | | | | | | 12,506 | | (6) | (6) | 1,416 | 10/20/2023 | 4FE |
| 478160-CF-9 | JOHNSON & JOHNSON | | 03/13/2017 | JPMORGAN CHASE & CO. | | 8,217,885 | 8,500,000 | 8,478,410 | | | 27 | | 27 | | 8,478,437 | | (260,552) | (260,552) | 11,127 | 03/03/2037 | 1FE |
| 478160-CG-7 | JOHNSON & JOHNSON | | 03/21/2017 | Various | | 8,245,043 | 8,500,000 | 8,480,195 | | | 17 | | 17 | | 8,480,212 | | (235,170) | (235,170) | 15,052 | 03/03/2047 | 1FE |
| 478375-AU-2 | JOHNSON CONTROLS INTERNATIONAL PLC | | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | | 6,498,803 | 6,374,000 | 6,315,869 | | | 15 | | 15 | | 6,315,884 | | 182,919 | 182,919 | 4,781 | 02/15/2047 | 2FE |
| 46629B-AF-6 | JPMAC 2006-CW2 AF6 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 36,426 | 36,426 | 23,420 | 21,172 | | 15,254 | | 15,254 | | 36,426 | | | | 261 | 12/25/2050 | 1FM |
| 46629Q-AG-1 | JPMAC_06-CH2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 194,691 | 194,691 | 156,349 | 133,992 | | 60,699 | | 60,699 | | 194,691 | | | | 1,622 | 07/25/2042 | 1FM |
| 46630L-AJ-3 | JPMAC_07-CH1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | | 117,699 | 14,872 | | | | | | | | | | | 1,123 | 11/25/2036 | 1FM |
| 46630M-AG-7 | JPMAC_07-CH2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 21,417 | 21,417 | 15,574 | 14,406 | | 7,011 | | 7,011 | | 21,417 | | | | 172 | 06/25/2042 | 1FM |
| 46629C-AM-9 | JPMMT 2006-A5 3A6 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 368,663 | 440,828 | 291,550 | 297,151 | | 71,512 | | 71,512 | | 368,663 | | | | 2,782 | 08/25/2036 | 1FM |
| 46630P-AZ-8 | JPMMT 2007-A2 4A1M RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 120,743 | 120,743 | 85,922 | 89,019 | | 31,724 | | 31,724 | | 120,743 | | | | 995 | 04/25/2037 | 1FM |
| 46630P-AP-0 | JPMMT_07-A2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 21,620 | 21,851 | 16,812 | 17,583 | | 4,037 | | 4,037 | | 21,620 | | | | 149 | 04/25/2037 | 1FM |
| 46625H-QU-7 | JPMORGAN CHASE & CO | | 01/19/2017 | JPMORGAN CHASE & CO. | | 9,966,600 | 10,000,000 | 9,993,600 | 9,995,216 | | 135 | | 135 | | 9,995,351 | | (28,751) | (28,751) | 62,694 | 03/22/2019 | 1FE |
| 46647P-AA-4 | JPMORGAN CHASE & CO | | 03/02/2017 | Various | | 12,777,200 | 12,750,000 | 12,750,000 | | | | | | | 12,750,000 | | 27,200 | 27,200 | 13,579 | 02/22/2048 | 1FE |
| 466247-YH-0 | JPMT 2005-A8 1A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 205,212 | 209,294 | 175,072 | 171,001 | | 34,211 | | 34,211 | | 205,212 | | | | 1,380 | 11/25/2035 | 1FM |
| 48562R-AG-4 | KAR AUCTION SERVICES INC TL B2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 23,930 | 23,930 | 23,998 | | | | | | | 23,930 | | | | 253 | 03/11/2021 | 3FE |
| 48853U-AZ-3 | KENAN ADVANTAGE CAD TERM LOANS | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,952 | 1,952 | 1,943 | 1,944 | | 8 | | 8 | | 1,952 | | | | 20 | 07/29/2022 | 4FE |
| 48853U-BA-7 | KENAN ADVANTAGE GROUP DD TL | | 01/31/2017 | MATURED | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 01/31/2017 | 4FE |
| 48853U-AY-6 | KENAN ADVANTAGE INITIAL US TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,415 | 6,415 | 6,386 | 6,327 | | 25 | | 25 | | 6,415 | | | | 65 | 07/29/2022 | 4FE |
| 49269T-AB-5 | KETTLE CUSINE LLC TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 18,783 | 18,783 | 18,609 | | | | | | | 18,783 | | | | 285 | 08/21/2021 | 4Z |
| 56523P-AD-6 | KEURIG GREEN MOUNTAIN (MAPLE) TLB | | 03/13/2017 | SCHEDULED REDEMPTION | | 3,774,867 | 3,774,867 | 3,731,343 | 3,714,649 | | 60,217 | | 60,217 | | 3,774,867 | | | | 14,879 | 03/03/2023 | 3FE |
| 49327M-2L-7 | KEYBANK NA | | 01/19/2017 | DEUTSCHE BANK AG | | 20,080,380 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 80,380 | 80,380 | 43,520 | 06/01/2018 | 1FE |
| 49460Y-BC-8 | KINETIC CONCEPTS INC DOLLAR TL F | | 02/03/2017 | SCHEDULED REDEMPTION | | 2,932,500 | 2,932,500 | 2,928,684 | | | | | | | 2,932,500 | | | | 14,255 | 11/04/2020 | 3FE |
| 496902-AN-7 | KINROSS GOLD CORP | A | 03/24/2017 | UNION BANK OF SWITZERLAND | | 2,635,429 | 2,501,000 | 2,163,365 | 2,187,397 | | 7,851 | | 7,851 | | 2,195,248 | | 440,181 | 440,181 | 80,192 | 03/15/2024 | 3FE |
| 500255-AR-5 | KOHL'S CORPORATION | | 02/14/2017 | Various | | 8,043,671 | 8,000,000 | 8,332,560 | 8,233,930 | | (4,419) | | (4,419) | | 8,229,512 | | (185,840) | (185,840) | 84,923 | 11/01/2021 | 2FE |
| 50077L-AG-1 | KRAFT HEINZ FOODS CO | | 02/07/2017 | BANK OF AMERICA/MERRILL LYNCH | | 61,477,955 | 61,343,000 | 61,410,796 | 61,403,029 | | (4,308) | | (4,308) | | 61,398,722 | | 79,233 | 79,233 | 742,932 | 07/02/2018 | 2FE |
| 50077D-AE-4 | KRATON POLYMERS LLC/KRATON POLYMER | | 03/17/2017 | DEUTSCHE BANK AG | | 2,955,638 | 2,930,000 | 2,930,000 | | | | | | | 2,930,000 | | 25,638 | 25,638 | | 04/15/2025 | 1Z |
| 50076W-AK-9 | KRATON POLYMERS REPLCEMNT TL | | 03/24/2017 | SCHEDULED REDEMPTION | | 1,226,917 | 1,226,917 | 1,165,132 | 71,129 | | | | | | 1,226,917 | | | | 17,102 | 01/06/2022 | 4FE |
| 501044-DD-0 | KROGER CO | | 02/06/2017 | HSBC SECURITIES, INC. | | 14,787,600 | 15,000,000 | 14,992,650 | 14,993,239 | | 254 | | 254 | | 14,993,494 | | (205,894) | (205,894) | 78,750 | 09/30/2019 | 2FE |
| 501044-DG-3 | KROGER CO | | 02/24/2017 | Various | | 12,572,095 | 12,750,000 | 12,733,043 | | | 17 | | 17 | | 12,733,060 | | (160,965) | (160,965) | 35,724 | 02/01/2047 | 2FE |
| 49387T-AR-7 | KRONOS ACQ HLDGS (KIK CUSTOM) TL | | 02/15/2017 | SCHEDULED REDEMPTION | | 1,105,882 | 1,105,882 | 1,082,627 | 1,082,377 | | 23,506 | | 23,506 | | 1,105,882 | | | | 11,083 | 08/26/2022 | 4FE |
| 50105J-AH-0 | KRONOS INCORPORATED INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,732 | 3,732 | | 18 | | 18 | | 3,750 | | | | 30 | 11/01/2023 | 4FE |
| 493268-BY-1 | KSLT_04-A ABS | | 01/27/2017 | SCHEDULED REDEMPTION | | 1,059,542 | 1,059,542 | 987,361 | 1,047,944 | | 11,598 | | 11,598 | | 1,059,542 | | | | 3,210 | 10/28/2041 | 1FE |
| 493268-CJ-3 | KSLT_05-A ABS | | 03/27/2017 | SCHEDULED REDEMPTION | | 1,503,138 | 1,503,138 | 1,285,183 | 1,429,098 | | 74,040 | | 74,040 | | 1,503,138 | | | | 5,024 | 06/28/2038 | 1FE |
| 49327H-AG-0 | KSLT_06-A ABS | | 03/27/2017 | SCHEDULED REDEMPTION | | 571,996 | 571,996 | 377,517 | 504,199 | | 67,797 | | 67,797 | | 571,996 | | | | 1,869 | 09/27/2035 | 1FE |
| 493268-AU-0 | KSLT_99-B ABS | | 02/27/2017 | SCHEDULED REDEMPTION | | 893,685 | 893,685 | 692,475 | 811,683 | | 82,002 | | 82,002 | | 893,685 | | | | 3,838 | 11/25/2036 | 1FE |
| 501797-AJ-3 | L BRANDS INC | | 01/25/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,085,000 | 2,000,000 | 2,140,000 | 2,123,762 | | (1,258) | | (1,258) | | 2,122,504 | | (37,504) | (37,504) | 32,813 | 10/15/2023 | 3FE |
| 501797-AL-8 | L BRANDS INC | | 01/25/2017 | Various | | 5,605,750 | 5,600,000 | 5,806,287 | 5,712,000 | 90,018 | (371) | | 89,647 | | 5,801,647 | | (195,897) | (195,897) | 89,451 | 11/01/2035 | 3FE |
| 501797-AM-6 | L BRANDS INC | | 03/06/2017 | Various | | 3,620,218 | 3,650,000 | 3,650,000 | 3,650,000 | | | | | | 3,650,000 | | (29,782) | (29,782) | 154,963 | 07/01/2036 | 3FE |
| 502413-BE-6 | L-3 COMMUNICATIONS CORP | | 03/22/2017 | CITIGROUP GLOBAL MARKETS | | 4,314,728 | 4,250,000 | 4,228,283 | 4,228,411 | | 428 | | 428 | | 4,228,839 | | 85,889 | 85,889 | 50,906 | 12/15/2026 | 2FE |
| 505742-AF-3 | LADDER CAPITAL FINANCE HOLDINGS LL | | 03/22/2017 | DEUTSCHE BANK AG | | 3,677,375 | 3,650,000 | 3,650,000 | | | | | | | 3,650,000 | | 27,375 | 27,375 | 5,855 | 03/15/2022 | 4Z |
| 51501E-AE-6 | LANDESK SOFTWARE GRP 2ND LIEN TL | | 02/21/2017 | Various | | 981,389 | 1,000,000 | 985,000 | | | 66 | | 66 | | 984,792 | | (3,403) | (3,403) | 5,278 | 01/20/2025 | 5Z |
| 51509G-AB-9 | LANDS END TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,102 | 5,102 | 4,320 | 3,810 | 485 | 807 | | 1,293 | | 5,102 | | | | | 04/02/2021 | 4FE |
| 51783Q-AM-0 | LAS VEGAS SANDS LLC TLB | | 03/29/2017 | EXCHANGE | | 5,378,008 | 5,386,181 | 5,377,513 | | | | | | | 5,378,002 | | 6 | 6 | 40,384 | 12/19/2020 | 3FE |
| 521865-AX-3 | LEAR CORP | | 01/05/2017 | BANK OF AMERICA/MERRILL LYNCH | | 22,918,188 | 21,775,000 | 22,079,063 | 22,021,193 | | (645) | | (645) | | 22,020,548 | | 897,640 | 897,640 | 551,720 | 01/15/2025 | 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) |
| 521865-AU-9 | LEAR CORPORATION | | 01/05/2017 | BANK OF AMERICA/MERRILL LYNCH | | 9,247,500 | 9,000,000 | 9,142,500 | 9,105,617 | | (592) | | (592) | | 9,105,024 | | 142,476 | 142,476 | 207,813 | 01/15/2023 | 2FE |
| 526057-BY-9 | LENNAR CORPORATION | | 01/17/2017 | JPMORGAN CHASE & CO. | | 4,353,431 | 4,305,000 | 4,305,000 | | | | | | | 4,305,000 | | 48,431 | 48,431 | | 01/15/2022 | 3FE |
| 64029B-AD-0 | LES ALIMENTS MULTIBAR INC. TLA2 | A | 12/30/2016 | SCHEDULED REDEMPTION | | 11,973 | 11,973 | 11,881 | | | | | | | 11,973 | | | | | 12/23/2021 | 4FE |
| 52729K-AM-8 | LEVEL 3 FINANCE B-II 2022 TL | | 02/22/2017 | SCHEDULED REDEMPTION | | 5,500,000 | 5,500,000 | 5,474,487 | 5,487,830 | | 25,920 | | 25,920 | | 5,500,000 | | | | 6,368 | 05/31/2022 | 3FE |
| 527298-BL-6 | LEVEL 3 FINANCING INC | | 03/28/2017 | EXCHANGE | | 1,558,276 | 1,500,000 | 1,567,500 | 1,485,000 | 74,955 | (1,680) | | 73,276 | | 1,558,276 | | | | 35,656 | 03/15/2026 | 3FE |
| 529897-AF-7 | LIBBEY GLASS INC. INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 13,864 | 13,864 | 13,836 | 13,841 | | 23 | | 23 | | 13,864 | | | | 131 | 04/09/2021 | 4FE |
| 53186*-AA-3 | LIFE EXTENSION INST. (BABSON) TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 39,063 | 39,063 | 38,630 | | | | | | | 39,063 | | | | 741 | 02/18/2022 | 4 |
| 53226G-AD-3 | LIGHTSTONE HOLDCO LLC INT TLC | | 02/24/2017 | DISTRIBUTION | | (17) | | | | | | | | | | | (17) | (17) | | 01/30/2024 | 3FE |
| 53226G-AE-1 | LIGHTSTONE HOLDCO LLC REFI TLB | | 02/24/2017 | DISTRIBUTION | | (180) | | | | | | | | | | | (180) | (180) | | 01/30/2024 | 3FE |
| 532716-AR-8 | LIMITED BRANDS INC | | 01/25/2017 | GOLDMAN, SACHS & CO. | | 8,525,850 | 7,545,000 | 8,778,325 | 7,987,923 | | (13,690) | | (13,690) | | 7,974,233 | | 551,617 | 551,617 | 80,166 | 06/15/2019 | 3FE |
| 532716-AT-4 | LIMITED BRANDS INC | | 01/25/2017 | Various | | 1,102,500 | 1,000,000 | 1,062,500 | 1,032,410 | | (543) | | (543) | | 1,031,866 | | 70,634 | 70,634 | 21,899 | 04/01/2021 | 3FE |
| 53803H-AK-6 | LIVE NATION ENTERTAINMENT TLB-2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 11,909 | 11,909 | 11,955 | | | | | | | 11,909 | | | | 100 | 10/31/2023 | 3FE |
| 53944Y-AC-7 | LLOYDS BANKING GROUP PLC | D | 02/23/2017 | DEUTSCHE BANK AG | | 8,506,290 | 8,500,000 | 8,471,015 | | | 706 | | 706 | | 8,471,721 | | 34,569 | 34,569 | 33,292 | 01/11/2022 | 2FE |
| 53944Y-AD-5 | LLOYDS BANKING GROUP PLC | D | 02/24/2017 | Various | | 21,005,540 | 21,250,000 | 21,102,950 | | | 1,383 | | 1,383 | | 21,104,333 | | (98,793) | (98,793) | 90,313 | 01/11/2027 | 2FE |
| 52520M-DR-1 | LMT 2005-3 1A5 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 188,003 | 205,866 | 172,478 | 163,540 | | 24,462 | | 24,462 | | 188,003 | | | | 2,329 | 01/25/2036 | 1FM |
| 548661-DF-1 | LOWE S COMPANIES INC | | 01/31/2017 | WELLS FARGO | | 5,041,200 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 41,200 | 41,200 | 11,041 | 09/14/2018 | 1FE |
| 548661-CY-1 | LOWE'S COMPANIES INC | | 01/24/2017 | WELLS FARGO | | 4,003,240 | 4,000,000 | 3,996,560 | 3,999,793 | | 52 | | 52 | | 3,999,845 | | 3,395 | 3,395 | 18,417 | 04/15/2017 | 1FE |
| 50212X-AS-5 | LPL HLDGS INC TERM LOAN | | 03/10/2017 | SCHEDULED REDEMPTION | | 990,000 | 990,000 | 981,527 | 981,387 | | 8,613 | | 8,613 | | 990,000 | | | | 2,235 | 11/21/2022 | 3FE |
| 50245D-AC-5 | LW BUYER (LIQUIDWEB) 2016 INCR TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 24,813 | 24,813 | 24,764 | | | | | | | 24,813 | | | | 376 | 07/01/2021 | 4 |
| 552081-AG-6 | LYONDELLBASELL IND NV | | 03/24/2017 | CALLED @ 106.460 | | 16,400,000 | 16,400,000 | 18,144,632 | 17,130,908 | | (71,276) | | (71,276) | | 17,059,632 | | (659,632) | (659,632) | 1,421,607 | 04/15/2019 | 2FE |
| 554276-AQ-8 | MACDERMID INC TLB4 (PLATFORM) | | 03/31/2017 | Various | | 3,330 | 3,330 | 3,192 | (3,330) | | | | | | 3,330 | | | | 49 | 06/07/2023 | 4FE |
| 554276-AS-4 | MACDERMID INC TLB5 | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,311 | 7,311 | 7,183 | 7,130 | | | | 181 | | 7,311 | | | | 83 | 06/07/2020 | 4FE |
| 561233-AD-9 | MALLINCKRODT INTERNATIONAL FINANCE | | 01/24/2017 | CREDIT SUISSE | | 719,813 | 825,000 | 776,531 | 769,313 | 10,007 | 387 | | 10,394 | | 779,707 | | (59,894) | (59,894) | 13,148 | 10/15/2023 | 4FE |
| 561234-AE-5 | MALLINCKRODT INTERNATIONAL FINANCE | | 02/14/2017 | JPMORGAN CHASE & CO. | | 636,000 | 750,000 | 700,625 | 652,500 | 59,359 | 647 | | 60,006 | | 712,506 | | (76,506) | (76,506) | 12,073 | 04/15/2023 | 4FE |
| L6232U-AB-3 | MALLINCKRODT INTL FIN INITIAL TL | | 02/28/2017 | Various | | 970,988 | 972,500 | 970,929 | | | | | | | 971,077 | | (89) | (89) | 5,596 | 03/19/2021 | 3FE |
| 571748-BC-5 | MARSH & MCLENNAN COMPANIES INC | | 01/11/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,995,676 | 2,975,000 | 2,956,139 | | | 4 | | 4 | | 2,956,143 | | 39,534 | 39,534 | 1,797 | 01/30/2047 | 1Z |
| 574599-BJ-4 | MASCO CORP | | 02/03/2017 | CANTOR FITZGERALD | | 11,519,063 | 11,170,000 | 11,049,563 | 11,060,771 | | 1,114 | | 1,114 | | 11,061,885 | | 457,177 | 457,177 | 175,353 | 04/01/2025 | 2FE |
| 58063V-AH-6 | MCGRAW-HILL EDUCATION 1ST LN TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 10,059 | | | | | | | 10,000 | | | | 126 | 05/04/2022 | 4FE |
| N7900H-AB-9 | MEDI ARENA (AP NMT-ENDERMOL)DTLB | D | 03/31/2017 | SCHEDULED REDEMPTION | | 6,447 | 6,447 | 6,304 | 5,929 | 375 | 143 | | 518 | | 6,447 | | | | 105 | 08/13/2021 | 4FE |
| 552662-AP-3 | MEDIACOM BROADBAND TRANCHE H TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 41,314 | 41,314 | 41,264 | 41,264 | | 50 | | 50 | | 41,314 | | | | 64 | 01/29/2021 | 3FE |
| 58445M-AP-7 | MEDIACOM LLC/US | | 02/15/2017 | CALLED @ 103.625 | | 1,139,000 | 1,139,000 | 1,211,853 | 1,170,740 | 5,516 | (2,067) | | 3,449 | | 1,174,189 | | (35,189) | (35,189) | 82,578 | 02/15/2022 | 4FE |
| 552704-AA-6 | MEG ENERGY CORP | A | 03/15/2017 | CALLED @ 102.166 | | 2,500,000 | 2,500,000 | 2,319,375 | 2,312,500 | 47,791 | 5,732 | | 53,523 | | 2,366,023 | | 133,977 | 133,977 | 135,400 | 03/15/2021 | 4FE |
| 58933Y-AH-8 | MERCK & CO INC | | 01/19/2017 | DEUTSCHE BANK AG | | 25,117,250 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | 117,250 | 117,250 | 59,031 | 05/18/2018 | 1FE |
| 58933Y-AN-5 | MERCK & CO INC | | 02/10/2017 | MATURED | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 51,486 | 02/10/2017 | 1FE |
| 58933Y-AP-0 | MERCK & CO INC | | 03/10/2017 | GOLDMAN, SACHS & CO. | | 6,255,296 | 6,196,000 | 6,196,000 | 6,196,000 | | | | | | 6,196,000 | | 59,296 | 59,296 | 27,910 | 02/10/2020 | 1FE |
| 050700-30-1 | MERRILL LYNCH - RITS 2007-1 ABS | | 03/09/2017 | DISTRIBUTION | | 16 | | | | | | | | | | | 16 | 16 | | 05/30/2027 | 1AM |
| 05070B-30-7 | MERRILL LYNCH - RITS 2007-2 ABS | | 03/09/2017 | DISTRIBUTION | | 52 | | | | | | | | | | | 52 | 52 | | 05/22/2027 | 1AM |
| 591709-AL-4 | METROPCS WIRELESS INC | | 02/10/2017 | CALLED @ 102.208 | | 2,950,000 | 2,950,000 | 3,063,250 | 2,993,465 | | (2,402) | | (2,402) | | 2,991,063 | | (41,063) | (41,063) | 111,281 | 11/15/2020 | 3FE |
| 59217G-BY-4 | METROPOLITAN LIFE GLOBAL FUNDING I | | 02/27/2017 | Various | | 13,177,970 | 13,000,000 | 12,991,290 | 12,991,315 | | 123 | | 123 | | 12,991,438 | | 186,532 | 186,532 | 89,988 | 12/18/2026 | 1FE |
| 91087B-AC-4 | MEXICO (UNITED MEXICAN STATES) (GO | D | 03/20/2017 | BARCLAYS | | 10,271,400 | 10,200,000 | 10,166,952 | | | | | | | 10,166,952 | | 104,448 | 104,448 | | 03/28/2027 | 1Z |
| 55303W-AA-5 | MGM GROWTH PROPERTIES LLC | | 03/08/2017 | EXCHANGE | | 6,198,409 | 6,000,000 | 6,206,168 | 6,163,163 | 39,590 | (4,343) | | 35,247 | | 6,198,409 | | | | 119,063 | 05/01/2024 | 4FE |
| 55303K-AC-7 | MGM GROWTH PROPERTIES LLC TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,741 | | | | | | | 3,750 | | | | 32 | 04/25/2023 | 4FE |
| 55303X-AA-3 | MGM GROWTH PROPERTIES OPERATING PA | | 03/08/2017 | EXCHANGE | | 12,062,780 | 12,035,000 | 12,063,938 | 11,553,600 | 509,615 | (435) | | 509,180 | | 12,062,780 | | | | 309,901 | 09/01/2026 | 4FE |
| 584405-AK-0 | MGOC (MEDIA GENERAL) INC TLB | | 01/17/2017 | SCHEDULED REDEMPTION | | 1,611,993 | 1,611,993 | 1,593,952 | 1,594,962 | | 17,031 | | 17,031 | | 1,611,993 | | | | 3,224 | 07/31/2020 | 3FE |
| 45567Y-AG-0 | MH SUB I LLC (MICRO) AMEND 1 ITL | | 03/31/2017 | SCHEDULED REDEMPTION | | 829 | 829 | 827 | | | 2 | | 2 | | 829 | | | | 2 | 07/08/2021 | 4FE |
| 61913P-AZ-5 | MHL_05-4 RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 326,699 | 326,699 | 208,263 | 220,178 | | 106,521 | | 106,521 | | 326,699 | | | | 756 | 10/25/2035 | 1FM |
| 61915R-CK-0 | MHL_06-1 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 30,889 | 62,102 | 8,856 | 3,528 | | 27,361 | | 27,361 | | 30,889 | | | | 125 | 04/25/2036 | 1FM |
| 594088-AM-8 | MICHAELS STORES INC 2016 TLB1 | | 02/14/2017 | Various | | 1,003,509 | 1,008,613 | 1,006,715 | 1,006,733 | | 45 | | 45 | | 1,006,777 | | (3,269) | (3,269) | 11,549 | 01/30/2023 | 3FE |
| 595112-BG-7 | MICRON TECHNOLOGY INC | | 03/06/2017 | UNION BANK OF SWITZERLAND | | 2,578,335 | 2,500,000 | 2,430,625 | 2,433,335 | 4,911 | 977 | | 5,888 | | 2,439,223 | | 139,112 | 139,112 | 91,406 | 01/15/2026 | 3FE |
| 59514U-AW-8 | MICROSEMI CORP TERM LOAN B | | 03/29/2017 | SCHEDULED REDEMPTION | | 85,074 | 85,074 | 82,524 | 82,467 | | 2,607 | | 2,607 | | 85,074 | | | | 203 | 01/15/2023 | 3FE |
| 594918-BY-9 | MICROSOFT CORPORATION | | 02/01/2017 | BARCLAYS | | 12,764,025 | 12,750,000 | 12,704,738 | | | | | | | 12,704,738 | | 59,288 | 59,288 | | 02/06/2027 | 1FE |
| 594918-BZ-6 | MICROSOFT CORPORATION | | 02/24/2017 | Various | | 13,028,843 | 12,750,000 | 12,722,333 | | | 21 | | 21 | | 12,722,353 | | 306,489 | 306,489 | 12,101 | 02/06/2037 | 1FE |
| 594918-CA-0 | MICROSOFT CORPORATION | | 03/21/2017 | Various | | 8,664,688 | 8,500,000 | 8,477,135 | | | 29 | | 29 | | 8,477,164 | | 187,523 | 187,523 | 27,595 | 02/06/2047 | 1FE |
| 594918-CB-8 | MICROSOFT CORPORATION | | 02/01/2017 | HSBC SECURITIES, INC. | | 8,599,365 | 8,500,000 | 8,474,925 | | | | | | | 8,474,925 | | 124,440 | 124,440 | | 02/06/2057 | 1FE |
| 59870U-AF-3 | MILACRON LLC TL | | 02/15/2017 | SCHEDULED REDEMPTION | | 660,274 | 660,274 | 660,274 | | | | | | | 660,274 | | | | 3,664 | 09/28/2020 | 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) |
| 59870U-AG-1 | MILACRON LLC TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,491 | | | 9 | | 9 | | 2,500 | | | | 8 | 09/28/2023 | 4FE |
| 605024-AM-0 | MISSION BROADCASTING TLB | | 03/23/2017 | Various | | 75,947 | 75,927 | 75,737 | | | (412) | | (412) | | 75,325 | | 622 | 622 | | 01/17/2024 | 3FE |
| 60662W-AJ-1 | MITCHELL INTERNATIONAL INC. TERM L | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,597 | 3,597 | 3,587 | 3,586 | | 10 | | 10 | | 3,597 | | | | 27 | 10/13/2020 | 4FE |
| 59020U-H3-2 | MLMI 2005-A7 2A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 252,214 | 275,461 | 205,870 | 206,703 | | 45,511 | | 45,511 | | 252,214 | | | | 2,034 | 09/25/2035 | 1FM |
| 60855R-AG-5 | MOLINA HEALTHCARE INC | | 02/16/2017 | Various | | 6,262,968 | 6,064,000 | 6,128,317 | 6,126,591 | | (1,301) | | (1,301) | | 6,125,291 | | 137,677 | 137,677 | 87,710 | 11/15/2022 | 3FE |
| 60920L-AA-2 | MONDELEZ INTERNATIONAL HOLDINGS NE | | 01/26/2017 | HSBC SECURITIES, INC. | | 25,047,885 | 25,500,000 | 25,444,920 | 25,448,065 | | 1,498 | | 1,498 | | 25,449,563 | | (401,678) | (401,678) | 105,896 | 10/28/2019 | 2FE |
| 60920L-AB-0 | MONDELEZ INTERNATIONAL HOLDINGS NE | | 01/26/2017 | GOLDMAN, SACHS & CO. | | 4,257,140 | 4,250,000 | 4,250,000 | 4,250,000 | | | | | | 4,250,000 | | 7,140 | 7,140 | 16,845 | 10/28/2019 | 2FE |
| 60935Q-AF-3 | MONEYGRAM INTERNATIONAL INC TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 57,201 | 57,201 | 57,337 | 45,320 | 717 | | | 717 | | 57,201 | | | | 121 | 03/27/2020 | 4FE |
| 61746-7U-7 | MORGAN STANLEY | | 01/18/2017 | MORGAN STANLEY | | 10,037,400 | 10,000,000 | 9,992,900 | 9,998,057 | | 89 | | 89 | | 9,998,146 | | 39,254 | 39,254 | 51,944 | 04/25/2018 | 1FE |
| 61746B-DM-5 | MORGAN STANLEY | | 01/19/2017 | MORGAN STANLEY | | 12,583,750 | 12,500,000 | 12,454,000 | 12,480,299 | | 591 | | 591 | | 12,480,890 | | 102,860 | 102,860 | 156,250 | 01/24/2019 | 1FE |
| 61746B-EF-9 | MORGAN STANLEY | | 02/13/2017 | Various | | 8,422,820 | 8,500,000 | 8,414,915 | | | 443 | | 443 | | 8,415,358 | | 7,462 | 7,462 | 19,258 | 01/20/2027 | 1FE |
| 61746B-EG-7 | MORGAN STANLEY | | 02/24/2017 | MORGAN STANLEY | | 8,607,780 | 8,500,000 | 8,442,370 | | | 107 | | 107 | | 8,442,477 | | 165,303 | 165,303 | 42,352 | 01/22/2047 | 1FE |
| 61754P-AA-2 | MORGAN STANLEY MORTGAGE LOAN TRUST RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 125,685 | 125,685 | 81,740 | 81,691 | | 43,995 | | 43,995 | | 125,685 | | | | 984 | 05/25/2052 | 1FM |
| 55328H-AE-1 | MPH ACQUISITION HLDGS INITAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 74,496 | 74,496 | 74,454 | | | | | | | 74,496 | | | | 5 | 06/07/2023 | 4FE |
| 55336V-AL-4 | MPLX LP | | 03/01/2017 | CITIGROUP GLOBAL MARKETS | | 5,157,426 | 5,100,000 | 5,064,504 | | | 35 | | 35 | | 5,064,539 | | 92,887 | 92,887 | 19,153 | 03/01/2047 | 2FE |
| 55342U-AF-1 | MPT OPERATING PARTNERSHIP LP | | 03/09/2017 | BARCLAYS | | 3,701,250 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | 201,250 | 201,250 | 119,620 | 03/01/2024 | 3FE |
| 61946E-AA-6 | MSAIC_17-1 ABS | | 03/20/2017 | SCHEDULED REDEMPTION | | 137,915 | 137,915 | 137,876 | | | 40 | | 40 | | 137,915 | | | | 818 | 06/20/2042 | 1FE |
| 55354G-AA-8 | MSCI INC | | 03/08/2017 | JPMORGAN CHASE & CO. | | 655,215 | 627,000 | 651,833 | 648,467 | | (642) | | (642) | | 647,825 | | 7,390 | 7,390 | 10,790 | 11/15/2024 | 3FE |
| 61748H-EF-4 | MSM_04-8AR RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 170,357 | 170,357 | 118,824 | 119,576 | | 50,780 | | 50,780 | | 170,357 | | | | 1,229 | 08/25/2053 | 1FM |
| 61750Y-AA-7 | MSM_06-15XS RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 4,704 | 4,704 | 960 | 1,276 | | 3,428 | | 3,428 | | 4,704 | | | | 5 | 02/26/2052 | 1FM |
| 61751J-AF-8 | MSM_07-6XS RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 322,123 | 322,123 | 210,000 | 306,898 | | 15,225 | | 15,225 | | 322,123 | | | | 563 | 02/25/2047 | 1FM |
| 57165L-AA-2 | MVCOT_10-1A ABS | | 03/20/2017 | SCHEDULED REDEMPTION | | 478,682 | 478,682 | 485,581 | 482,637 | | (3,955) | | (3,955) | | 478,682 | | | | 3,751 | 10/20/2032 | 1FE |
| 62854A-AA-2 | MYLAN NV | | 02/08/2017 | EXCHANGE | | 6,370,981 | 6,376,000 | 6,367,966 | 6,370,710 | | 272 | | 272 | | 6,370,981 | | | | 28,161 | 12/15/2018 | 2FE |
| 62854A-AB-0 | MYLAN NV | | 02/08/2017 | EXCHANGE | | 16,995,734 | 17,000,000 | 16,994,560 | 16,995,628 | | 106 | | 106 | | 16,995,734 | | | | 93,854 | 12/15/2020 | 2FE |
| 62854A-AC-8 | MYLAN NV | | 02/08/2017 | EXCHANGE | | 4,245,679 | 4,250,000 | 4,245,070 | 4,245,584 | | 95 | | 95 | | 4,245,679 | | | | 19,709 | 06/15/2021 | 2FE |
| 62854A-AE-4 | MYLAN NV | | 02/08/2017 | EXCHANGE | | 13,987,698 | 14,000,000 | 13,984,320 | 13,987,170 | | 528 | | 528 | | 13,987,698 | | | | 59,306 | 06/07/2019 | 2FE |
| 6325C0-DJ-7 | NATIONAL AUSTRALIA BANK LIMITED | D | 02/22/2017 | Various | | 8,524,523 | 8,500,000 | 8,491,500 | | | 74 | | 74 | | 8,491,574 | | 32,949 | 32,949 | 30,576 | 01/10/2027 | 1FE |
| 628783-AV-4 | NATURES BOUNTY TLB1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,990 | 1,990 | 1,981 | | | | | | | 1,990 | | | | | 05/05/2023 | 4FE |
| 63938C-AF-5 | NAVIENT CORP | | 03/13/2017 | Various | | 2,198,213 | 2,190,000 | 2,189,080 | | | 2 | | 2 | | 2,189,082 | | 9,130 | 9,130 | 2,175 | 06/15/2022 | 4Z |
| 643528-AB-8 | NCAMT 2006-ALT1 AF2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 50,025 | 50,025 | 35,503 | 26,152 | | 23,873 | | 23,873 | | 50,025 | | | | 345 | 10/25/2042 | 1FM |
| 62886E-AH-1 | NCR CORP | | 01/05/2017 | BANK OF AMERICA/MERRILL LYNCH | | 3,493,883 | 3,417,000 | 3,344,260 | 3,374,053 | | 183 | | 183 | | 3,374,236 | | 119,647 | 119,647 | 63,654 | 02/15/2021 | 4FE |
| 62886E-AS-7 | NCR CORP | | 03/15/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,008,150 | 3,825,000 | 4,023,375 | 3,999,447 | | (6,760) | | (6,760) | | 3,992,687 | | 15,463 | 15,463 | 60,470 | 12/15/2023 | 4FE |
| 64015@-AD-9 | NEIGHBORHOOD LEND SVC MTG LN RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 21,577 | 38,752 | 25,071 | | 28,403 | (6,825) | | 21,577 | | 21,577 | | | | 472 | 10/01/2041 | 6* |
| 64072U-AD-4 | NEPTUNE FINCO (CSC) 2016 EXT TL | | 01/17/2017 | SCHEDULED REDEMPTION | | 11,513 | 11,513 | 11,361 | 11,288 | | 225 | | 225 | | 11,513 | | | | 121 | 10/11/2024 | 3FE |
| 64753U-AB-4 | NEW MILLENNIUM CLOSING TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,958 | 1,958 | 1,673 | 979 | 732 | | | 732 | | 1,958 | | | | 37 | 12/21/2020 | 5FE |
| 651229-AT-3 | NEWELL RUBBERMAID INC | | 03/28/2017 | TENDER OFFER | | 8,021,206 | 8,122,000 | 8,120,132 | 8,120,588 | | 148 | | 148 | | 8,120,736 | | (99,530) | (99,530) | 104,999 | 03/29/2019 | 2FE |
| 65336Y-AJ-2 | NEXSTAR BROADCASTING INC | | 01/30/2017 | R.W.PRESSPRICH & CO. | | 2,541,385 | 2,450,000 | 2,600,063 | 2,528,916 | | (3,466) | | (3,466) | | 2,525,450 | | 15,935 | 15,935 | 35,559 | 11/15/2020 | 4FE |
| 65336R-AP-3 | NEXSTAR BROADCASTING TLB | | 03/23/2017 | Various | | 846,847 | 851,345 | 849,217 | | | 3,722 | | 3,722 | | 845,262 | | 1,584 | 1,584 | 356 | 01/17/2024 | 3FE |
| 65410C-AC-4 | NIELSEN COMPANY LUXEMBOURG SARL | D | 03/28/2017 | RBC DOMINION SECURITIES | | 3,604,375 | 3,650,000 | 3,650,000 | | | | | | | 3,650,000 | | (45,625) | (45,625) | 30,417 | 02/01/2025 | 4FE |
| 65409Y-BD-6 | NIELSEN FINANCE CLASS B3 TERM LOAN | | 01/09/2017 | SCHEDULED REDEMPTION | | 13,690 | 13,690 | 13,670 | 13,671 | | 19 | | 19 | | 13,690 | | | | 76 | 10/04/2023 | 3FE |
| 65409Q-BB-7 | NIELSEN FINANCE LLC | | 02/23/2017 | JPMORGAN CHASE & CO. | | 5,131,250 | 5,000,000 | 5,125,000 | 5,073,496 | 28,504 | (4,595) | | 23,910 | | 5,097,406 | | 33,844 | 33,844 | 92,361 | 04/15/2022 | 4FE |
| 65441C-AB-9 | NINE WEST HOLDINGS INC TL | | 12/30/2016 | SCHEDULED REDEMPTION | | 18,154 | 18,154 | 11,243 | 11,165 | 1,095 | 5,895 | | 6,989 | | 18,154 | | | | 218 | 10/08/2019 | 4FE |
| 65504L-AP-2 | NOBLE HOLDING INTERNATIONAL LTD | D | 02/10/2017 | Various | | 3,620,137 | 3,660,000 | 3,587,166 | 3,442,596 | 144,633 | 892 | | 145,525 | | 3,588,121 | | 32,016 | 32,016 | 34,847 | 01/15/2024 | 4FE |
| 65504L-AH-0 | NOBLE HOLDING INTL LTD | D | 03/15/2017 | MATURED | | 18,325,000 | 18,325,000 | 18,210,823 | 18,242,425 | 58,941 | 23,634 | | 82,575 | | 18,325,000 | | | | 229,063 | 03/15/2017 | 3FE |
| 65557Q-AB-8 | NORD ANGLIA EDUCATION INITIAL TL | | 03/17/2017 | Various | | 11,943 | 12,626 | 12,629 | 12,629 | | (2) | | (2) | | 12,626 | | (683) | (683) | 143 | 03/31/2021 | 4FE |
| 655664-AR-1 | NORDSTROM INC | | 03/06/2017 | Various | | 8,151,670 | 8,500,000 | 8,122,345 | | | | | | | 8,122,345 | | 29,325 | 29,325 | 63,750 | 01/15/2044 | 2Z |
| 655664-AS-9 | NORDSTROM INC | | 03/07/2017 | GOLDMAN, SACHS & CO. | | 8,409,390 | 8,500,000 | 8,468,040 | | | 7 | | 7 | | 8,468,047 | | (58,657) | (58,657) | 944 | 03/15/2027 | 2Z |
| 664397-AJ-5 | NORTHEAST UTILITIES | | 01/19/2017 | MORGAN STANLEY | | 11,954,280 | 12,000,000 | 11,991,960 | 11,997,785 | | 105 | | 105 | | 11,997,890 | | (43,610) | (43,610) | 40,117 | 05/01/2018 | 2FE |
| 66977W-AP-4 | NOVA CHEMICALS CORP | A | 03/22/2017 | JEFFERIES & COMPANY, INC. | | 2,171,500 | 2,150,000 | 2,246,750 | 2,106,334 | 125,775 | (1,956) | | 123,818 | | 2,230,152 | | (58,652) | (58,652) | 43,597 | 05/01/2025 | 3FE |
| 67001B-AQ-6 | NOVELIS INC. INITIAL TERM LOAN | A | 01/13/2017 | SCHEDULED REDEMPTION | | 6,868,290 | 6,868,290 | 6,773,404 | | | | | | | 6,868,290 | | | | 10,737 | 06/02/2022 | 3FE |
| 62937N-AW-7 | NRG ENERGY INC TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,441 | | | | | | | 12,500 | | | | 100 | 06/30/2023 | 3FE |
| 629377-BZ-4 | NRG ENERGY INC | | 02/22/2017 | EXCHANGE | | 2,590,054 | 2,550,000 | 2,592,625 | 2,537,250 | 53,414 | (610) | | 52,804 | | 2,590,054 | | | | 49,814 | 05/15/2026 | 4FE |
| 629377-CB-6 | NRG ENERGY INC | | 02/15/2017 | CREDIT SUISSE | | 708,840 | 716,000 | 717,790 | 676,620 | 41,104 | (25) | | 41,079 | | 717,699 | | (8,859) | (8,859) | 26,221 | 01/15/2027 | 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) |
| 62943W-AB-5 | NRG YIELD OPERATING LLC | | 01/11/2017 | DEUTSCHE BANK AG | | 6,979,390 | 6,811,000 | 7,110,350 | 6,845,055 | 218,835 | (1,744) | | 217,092 | | 7,062,147 | | (82,757) | (82,757) | 154,572 | 08/15/2024 | 3FE |
| 62943W-AC-3 | NRG YIELD OPERATING LLC | | 01/09/2017 | BARCLAYS | | 3,156,563 | 3,250,000 | 3,250,000 | 3,103,750 | 146,250 | | | 146,250 | | 3,250,000 | | (93,438) | (93,438) | 65,000 | 09/15/2026 | 3FE |
| 62974@-AA-8 | NSM SUB HLDGS TL (BABSON) | | 03/31/2017 | SCHEDULED REDEMPTION | | 22,871 | 22,871 | 22,428 | 22,414 | 14 | 443 | | 457 | | 22,871 | | | | 332 | 10/03/2022 | 4 |
| 62973@-AA-9 | NTM HLDGS LLC (NORTHSTAR TVL) TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 89,063 | 89,063 | 87,786 | | | | | | | 89,063 | | | | 1,632 | 06/07/2022 | 4Z |
| 67053N-AJ-3 | NUMERICABLE SFR SA USD TLB10 | D | 01/31/2017 | SCHEDULED REDEMPTION | | 17,500 | 17,500 | 17,456 | 17,457 | | 43 | | 43 | | 17,500 | | | | 137 | 01/14/2025 | 4FE |
| 67053N-AG-9 | NUMERICABLE US LLC TLB7 | D | 01/31/2017 | SCHEDULED REDEMPTION | | 8,750 | 8,750 | 8,667 | 8,669 | | 81 | | 81 | | 8,750 | | | | 115 | 01/15/2024 | 4FE |
| N5945L-AP-0 | NXP B.V. TLF | D | 02/10/2017 | SCHEDULED REDEMPTION | | 5,318,677 | 5,318,677 | 5,299,589 | 5,299,221 | | 19,456 | | 19,456 | | 5,318,677 | | | | 4,786 | 12/07/2020 | 2FE |
| 62947Q-AW-8 | NXP BV | D | 01/19/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,473,075 | 4,380,000 | 4,484,025 | | | (603) | | (603) | | 4,483,422 | | (10,347) | (10,347) | 76,848 | 09/01/2022 | 3Z |
| 62947Q-AM-0 | NXP BV/NXP FUNDING LLC | D | 01/24/2017 | CANTOR FITZGERALD | | 608,879 | 589,000 | 614,033 | 604,581 | | (503) | | (503) | | 604,078 | | 4,801 | 4,801 | 15,240 | 02/15/2021 | 3FE |
| 67420R-AF-8 | OASIS OUTSOURCING HLDGS 1ST LIEN | | 03/31/2017 | SCHEDULED REDEMPTION | | 17,127 | 17,127 | 17,039 | 17,037 | | 90 | | 90 | | 17,127 | | | | 96 | 12/27/2021 | 4FE |
| 68218E-AE-4 | ON SEMICONDUCTOR 2017 NEW REPL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,308,320 | 1,308,320 | 1,310,464 | | | | | | | 1,308,320 | | | | 13,355 | 03/31/2023 | 3FE |
| 14173V-AE-3 | ONEX CARESTREAM FINANCE 2013 TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 26,261 | 26,261 | 26,301 | | | | | | | 26,261 | | | | 332 | 06/07/2019 | 4FE |
| 68504L-AA-9 | ONGLT_16-A ABS | | 03/08/2017 | SCHEDULED REDEMPTION | | 278,384 | 278,384 | 278,353 | 278,354 | | 30 | | 30 | | 278,384 | | | | 1,630 | 03/08/2029 | 1FE |
| 685049-AA-6 | ORANGE LAKE TIMESHARE TRUST ABS | | 03/10/2017 | SCHEDULED REDEMPTION | | 280,713 | 280,713 | 280,697 | 280,705 | | 8 | | 8 | | 280,713 | | | | 2,057 | 03/10/2027 | 1FE |
| 685049-AB-4 | ORANGE LAKE TIMESHARE TRUST ABS | | 03/10/2017 | SCHEDULED REDEMPTION | | 175,445 | 175,445 | 175,412 | 175,429 | | 17 | | 17 | | 175,445 | | | | 1,815 | 03/10/2027 | 2AM |
| L7300K-AB-0 | ORTHO-CLINICAL DIAGNOSTICS INC. TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 8,712 | 8,712 | 8,655 | | | | | | | 8,712 | | | | 105 | 06/30/2021 | 4FE |
| 688239-AE-2 | OSHKOSH CORP | | 03/07/2017 | BANK OF AMERICA/MERRILL LYNCH | | 6,202,500 | 6,000,000 | 6,259,104 | 6,120,000 | 95,061 | (5,770) | | 89,292 | | 6,209,292 | | (6,792) | (6,792) | 169,313 | 03/01/2025 | 3FE |
| 690768-BF-2 | OWENS-ILLINOIS INC | | 03/15/2017 | TENDER OFFER | | 1,339,788 | 1,250,000 | 1,421,875 | 1,294,957 | | (6,552) | | (6,552) | | 1,288,405 | | 51,383 | 51,383 | 32,500 | 05/15/2018 | 4FE |
| 69121P-DE-0 | OWNIT 2006-2, A2B RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 259,244 | 259,244 | 213,848 | 189,897 | | 69,347 | | 69,347 | | 259,244 | | | | 2,600 | 01/25/2042 | 1FM |
| 69371R-N4-4 | PACCAR FINANCIAL CORP | | 01/24/2017 | TD SECURITIES | | 4,090,030 | 4,250,000 | 4,244,305 | 4,244,731 | | 79 | | 79 | | 4,244,811 | | (154,781) | (154,781) | 32,335 | 08/11/2021 | 1FE |
| 70014L-AA-8 | PARK AEROSPACE HOLDINGS LTD | D | 02/02/2017 | GOLDMAN, SACHS & CO. | | 1,496,500 | 1,460,000 | 1,460,000 | | | | | | | 1,460,000 | | 36,500 | 36,500 | 852 | 08/15/2022 | 3FE |
| 70014L-AB-6 | PARK AEROSPACE HOLDINGS LTD | D | 02/02/2017 | Various | | 3,741,250 | 3,650,000 | 3,650,000 | | | | | | | 3,650,000 | | 91,250 | 91,250 | 1,115 | 02/15/2024 | 3FE |
| 701094-AK-0 | PARKER HANNIFIN CORP | | 02/23/2017 | Various | | 8,531,396 | 8,500,000 | 8,464,980 | | | 5 | | 5 | | 8,464,985 | | 66,411 | 66,411 | 3,227 | 03/01/2047 | 1Z |
| 70215E-AM-5 | PARTY CITY HLDGS 2016 REPLACE TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 4,600 | 4,600 | 4,584 | 4,583 | | 17 | | 17 | | 4,600 | | | | 15 | 08/19/2022 | 4FE |
| 70338P-AC-4 | PATTERN ENERGY GROUP INC | | 03/31/2017 | MORGAN STANLEY | | 3,710,315 | 3,650,000 | 3,650,000 | | | | | | | 3,650,000 | | 60,315 | 60,315 | 35,463 | 02/01/2024 | 3FE |
| 707569-AS-8 | PENN NATIONAL GAMING INC | | 01/13/2017 | Various | | 2,202,763 | 2,190,000 | 2,190,000 | | | | | | | 2,190,000 | | 12,763 | 12,763 | | 01/15/2027 | 4FE |
| 709599-AU-8 | PENSKE TRUCK LEASING CO LP | | 03/22/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,678,890 | 4,600,000 | 4,581,554 | 4,586,596 | | 860 | | 860 | | 4,587,456 | | 91,434 | 91,434 | 103,040 | 07/15/2020 | 2FE |
| 709599-AW-4 | PENSKE TRUCK LEASING CO LP | | 03/22/2017 | Various | | 8,166,588 | 8,500,000 | 8,474,075 | 8,474,432 | | 514 | | 514 | | 8,474,946 | | (308,358) | (308,358) | 115,199 | 11/15/2026 | 2FE |
| 709599-AX-2 | PENSKE TRUCK LEASING CO LP | | 03/21/2017 | WELLS FARGO | | 8,736,740 | 8,600,000 | 8,588,046 | | | 11 | | 11 | | 8,588,057 | | 148,684 | 148,684 | 4,013 | 04/01/2027 | 2Z |
| 71360#-AA-9 | PERC HOLDINGS 2 (PRIME ENERGY) TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 482,444 | 482,444 | 478,589 | 24,805 | | | | | | 482,444 | | | | 363 | 12/16/2021 | 4 |
| 714294-AF-2 | PERRIGO COMPANY PLC | | 01/26/2017 | BARCLAYS | | 18,688,891 | 18,665,000 | 18,400,213 | 18,492,654 | | 7,572 | | 7,572 | | 18,500,226 | | 188,665 | 188,665 | 98,976 | 11/08/2018 | 2FE |
| 71677H-AG-0 | PET SMART INC TL B2 | | 02/10/2017 | Various | | 2,004,975 | 2,027,475 | 2,038,546 | 2,032,520 | 6,118 | (303) | | 5,815 | | 2,038,335 | | (33,361) | (33,361) | 18,698 | 03/11/2022 | 3FE |
| 71579U-AF-2 | PETCO ANIMAL SUPPLIES NEW TLB1 | | 01/27/2017 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,358 | 7,365 | | 135 | | 135 | | 7,500 | | | | 95 | 01/26/2023 | 4FE |
| 71656L-BP-5 | PETROLEOS MEXICANOS | D | 01/09/2017 | Various | | 6,961,500 | 6,800,000 | 6,762,328 | 6,762,638 | | 190 | | 190 | | 6,762,828 | | 198,672 | 198,672 | 29,443 | 03/13/2022 | 2FE |
| 71702Y-AJ-6 | PEXCO LLC 1ST LIEN TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 33,495 | 33,495 | 33,239 | | | | | | | 33,495 | | | | 466 | 08/19/2020 | 5 |
| 47009Y-AF-4 | PHARMACEUTICAL PRODUCT (JAGUAR) TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 21,990 | 21,990 | 21,868 | | | | | | | 21,990 | | | | 236 | 08/18/2022 | 4FE |
| 69336Q-AC-6 | PHMMC_07-4 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 44,606 | 44,606 | 43,484 | 44,174 | | 432 | | 432 | | 44,606 | | | | 477 | 08/15/2037 | 1FM |
| 500472-AB-1 | PHILIPS ELECTRONICS NV | D | 01/20/2017 | CALLED @ 105.098 | | 8,900,000 | 8,900,000 | 9,966,967 | 9,103,807 | | (8,796) | | (8,796) | | 9,095,011 | | (195,011) | (195,011) | 637,099 | 03/11/2018 | 2FE |
| 72165N-AZ-2 | PILOT TRAVEL CENTERS INITIAL TR B | | 03/31/2017 | SCHEDULED REDEMPTION | | 8,663 | 8,663 | 8,623 | 8,622 | | 40 | | 40 | | 8,663 | | | | 14 | 05/25/2023 | 3FE |
| 72347N-AS-9 | PINNACLE FOODS FINANCE ITL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,248 | | | 2 | | 2 | | 1,250 | | | | 2 | 02/01/2024 | 3FE |
| 72347N-AQ-3 | PINNACLE FOODS FINANCE TLI | | 02/03/2017 | SCHEDULED REDEMPTION | | 495,000 | 495,000 | 492,630 | 492,601 | | 2,399 | | 2,399 | | 495,000 | | | | 194 | 01/13/2023 | 3FE |
| 72766Q-AC-9 | PLATFORM SPECIALTY PRODUCTS CORP | | 01/10/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,286,350 | 3,850,000 | 3,879,341 | 3,873,478 | | (185) | | (185) | | 3,873,293 | | 413,057 | 413,057 | 79,147 | 05/01/2021 | 5FE |
| 69353R-EN-4 | PNC BANK NA | | 01/19/2017 | DEUTSCHE BANK AG | | 30,089,700 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | 89,700 | 89,700 | 60,780 | 06/01/2018 | 1FE |
| 00190N-AG-4 | PODS (APLPD) 1ST LIEN INITL TLB-2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 11,916 | 11,916 | 11,899 | 11,899 | | 17 | | 17 | | 11,916 | | | | | 02/02/2022 | 4FE |
| 73641V-AC-7 | PORTILLOS HOLDINGS LLC TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 8,214 | 8,214 | 8,200 | | | | | | | 8,214 | | | | 114 | 08/02/2021 | 4FE |
| 73934@-AA-4 | POWER STOP LLC TERM LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 46,875 | 46,875 | 46,489 | | | | | | | 46,875 | | | | 592 | 05/29/2021 | 4 |
| 69352J-AN-7 | PPL ENERGY SUPPLY LLC | | 01/24/2017 | CREDIT SUISSE | | 994,175 | 1,235,000 | 904,638 | 939,559 | | 3,338 | | 3,338 | | 942,897 | | 51,278 | 51,278 | 6,628 | 12/15/2021 | 4FE |
| 69353F-AT-1 | PQ CORP FIRST AMEND TRANCHE B-1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 18,204 | 18,204 | 18,269 | 18,270 | | (66) | | (66) | | 18,204 | | | | | 11/04/2022 | 4FE |
| 29102E-AC-9 | PRESS GANEY HLDGS TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,244 | | | | | | | 1,250 | | | | 13 | 10/23/2023 | 4FE |
| 03765V-AH-3 | PRIME SEC SVCS 2016-2 REFI TL B-1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 13,709 | 13,709 | 13,643 | 11,143 | | 67 | | 67 | | 13,709 | | | | 129 | 05/02/2022 | 3FE |
| 74166M-AA-4 | PRIME SECURITY SERVICES BORROWER L | | 02/01/2017 | DEUTSCHE BANK AG | | 3,138,905 | 2,893,000 | 2,893,000 | 2,893,000 | | | | | | 2,893,000 | | 245,905 | 245,905 | 60,211 | 05/15/2023 | 4FE |
| 693656-AA-8 | PVH CORP | | 03/23/2017 | OPPENHEIMER & CO., INC. | | 3,346,998 | 3,325,000 | 3,283,438 | 3,288,983 | | 1,214 | | 1,214 | | 3,290,197 | | 56,801 | 56,801 | 40,929 | 12/15/2022 | 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) |
| 74819R-AP-1 | QUEBECOR MEDIA INC | A | 03/07/2017 | BANK OF AMERICA/MERRILL LYNCH | | 528,750 | 500,000 | 521,250 | 516,945 | | (473) | | (473) | | 516,472 | | 12,278 | 12,278 | 6,788 | 01/15/2023 | 4FE |
| 74839X-AF-6 | QUIKRETE HLDGS INITIAL LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,463 | 7,463 | | 37 | | 37 | | 7,500 | | | | 35 | 11/15/2023 | 4FE |
| 44969C-BF-6 | QUINTILES IMS INC B1 DOL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 4,133 | 4,133 | 4,125 | | | 7 | | 7 | | 4,133 | | | | | 03/07/2024 | 3FE |
| 44969C-BD-1 | QUINTILES IMS INC. TERM B DOL LOA | | 03/09/2017 | Various | | 2,289,707 | 2,292,662 | 2,288,471 | 1,250,899 | | | | | | 2,289,704 | | 3 | 3 | 52 | 03/17/2021 | 3FE |
| 747262-AW-3 | QVC INC | | 02/24/2017 | STIFEL CAPITAL MARKETS | | 1,402,365 | 1,500,000 | 1,496,787 | 1,496,987 | | 17 | | 17 | | 1,497,004 | | (94,639) | (94,639) | 44,508 | 08/15/2034 | 2FE |
| 75079R-AC-2 | RAIN CII CARBON LLC / CII CARBON C | | 03/17/2017 | STIFEL CAPITAL MARKETS | | 733,163 | 735,000 | 729,517 | | | | | | | 729,517 | | 3,646 | 3,646 | | 04/01/2025 | 4FE |
| 74922G-AN-4 | RALI 2006-QA14 A13 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 431,884 | 570,393 | 368,057 | 289,586 | | 142,298 | | 142,298 | | 431,884 | | | | 7,685 | 03/25/2040 | 1FM |
| 761118-WQ-7 | RALI_06-Q03 RMBS | | 03/27/2017 | SCHEDULED REDEMPTION | | 105,337 | 105,337 | 38,983 | 35,462 | | 69,875 | | 69,875 | | 105,337 | | | | 255 | 03/26/2046 | 1FM |
| 751212-AA-9 | RALPH LAUREN CORP | | 01/31/2017 | Various | | 34,324,784 | 34,059,000 | 34,200,823 | 34,110,820 | | (2,271) | | (2,271) | | 34,108,548 | | 216,236 | 216,236 | 244,699 | 09/26/2018 | 1FE |
| 759950-FX-1 | RAMC 2005-4, A3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 428,952 | 428,952 | 418,956 | 420,360 | | 8,592 | | 8,592 | | 428,952 | | | | 3,788 | 02/25/2036 | 1FM |
| 759950-GV-4 | RAMC 2006-1, AF3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 173,884 | 173,884 | 138,375 | 111,681 | 16,656 | 45,547 | | 62,203 | | 173,884 | | | | 2,296 | 05/25/2036 | 1FM |
| 760985-YW-5 | RAMP 2003-RZ4, M1 RMBS | | 02/01/2017 | SCHEDULED REDEMPTION | | 4,895,690 | 4,895,690 | 4,884,406 | 4,886,101 | | 9,589 | | 9,589 | | 4,895,690 | | | | 47,418 | 10/25/2033 | 1FM |
| 760985-4U-2 | RAMP 2004-RZ2 A16 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 21,718 | 22,254 | 21,295 | 17,094 | | 4,623 | | 4,623 | | 21,718 | | | | 266 | 07/25/2034 | 1FM |
| 76110W-MB-9 | RASC 2001-KS3, AI5 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 59,682 | 59,682 | 59,906 | 59,781 | | (99) | | (99) | | 59,682 | | | | 896 | 03/25/2042 | 3FM |
| 76168J-AM-8 | RBS GLOBAL (REXNORD) REFI TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 4,082 | 4,082 | 4,060 | 4,059 | | 23 | | 23 | | 4,082 | | | | 15 | 08/21/2023 | 4FE |
| 761520-AY-1 | REVLON CONSUMER PRODUCTS CORP TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,250 | 3,250 | 3,234 | | | | | | | 3,250 | | | | 35 | 09/07/2023 | 4FE |
| 76173F-AU-1 | REYNOLDS GROUP HLDG 2017 US TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 23,266 | 23,266 | 23,242 | 23,243 | | 24 | | 24 | | 23,266 | | | | 158 | 02/05/2023 | 4FE |
| 761735-AD-1 | REYNOLDS GROUP HOLDINGS | | 01/06/2017 | JPMORGAN CHASE & CO. | | 2,670,318 | 2,592,542 | 2,796,705 | 2,651,601 | | (2,158) | | (2,158) | | 2,649,444 | | 20,874 | 20,874 | 72,285 | 02/15/2021 | 4FE |
| 761735-AT-6 | REYNOLDS GROUP ISSUER INC | | 03/15/2017 | MORGAN STANLEY | | 2,253,763 | 2,215,000 | 2,215,000 | 2,215,000 | | | | | | 2,215,000 | | 38,763 | 38,763 | 82,932 | 07/15/2023 | 4FE |
| 76110V-TA-6 | RFMS2_05-HSA1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 53,189 | 53,189 | 35,062 | | | 53,189 | | 53,189 | | 53,189 | | | | 610 | 12/25/2035 | 1FM |
| 74957V-AM-1 | RFMSI 2006-S6 A12 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 92,248 | 106,442 | 94,979 | 87,885 | | 4,363 | | 4,363 | | 92,248 | | | | 1,562 | 12/25/2039 | 1FM |
| 749581-AH-7 | RFMSI 2007-S1 A4 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 248,537 | 292,700 | 211,575 | 220,151 | | 28,387 | | 28,387 | | 248,537 | | | | 4,008 | 09/25/2037 | 1FM |
| 749581-AJ-3 | RFSMI 2007-S1 A5 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 100,164 | 117,962 | 95,845 | 98,815 | | 1,349 | | 1,349 | | 100,164 | | | | 1,615 | 09/25/2037 | 1FM |
| 74966F-AJ-2 | RP CROWN PARENT ITL | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,732 | | | | | | | 3,750 | | | | 43 | 10/12/2023 | 4FE |
| 74966U-AN-0 | RPI FINANCE TRUST TERM LOAN B5 | | 03/31/2017 | SCHEDULED REDEMPTION | | 23,045 | 23,045 | 22,921 | | | | | | | 23,045 | | | | | 10/14/2022 | 2FE |
| 749685-AU-7 | RPM INTERNATIONAL INC | | 02/28/2017 | BANK OF AMERICA/MERRILL LYNCH | | 913,300 | 850,000 | 902,972 | | | (3) | | (3) | | 902,969 | | 10,330 | 10,330 | 11,404 | 06/01/2045 | 2FE |
| 749685-AV-5 | RPM INTERNATIONAL INC | | 02/28/2017 | CITIGROUP GLOBAL MARKETS | | 5,959,758 | 5,950,000 | 5,941,551 | | | 2 | | 2 | | 5,941,553 | | 18,205 | 18,205 | 620 | 03/15/2027 | 1Z |
| 78355H-JS-9 | RYDER SYSTEM INC | | 03/01/2017 | MATURED | | 11,000,000 | 11,000,000 | 10,982,510 | 10,999,384 | | 616 | | 616 | | 11,000,000 | | | | 137,500 | 03/01/2017 | 2FE |
| 785592-AD-8 | SABINE PASS LIQUEFACTION LLC | | 01/31/2017 | RBC DOMINION SECURITIES | | 1,444,250 | 1,325,000 | 1,334,068 | 1,331,730 | | (81) | | (81) | | 1,331,649 | | 112,601 | 112,601 | 22,359 | 04/15/2023 | 3FE |
| 785592-AE-6 | SABINE PASS LIQUEFACTION LLC | | 01/25/2017 | Various | | 5,031,063 | 4,650,000 | 4,620,884 | 4,627,123 | | 160 | | 160 | | 4,627,283 | | 403,780 | 403,780 | 124,773 | 02/01/2021 | 3FE |
| 785592-AH-9 | SABINE PASS LIQUEFACTION LLC | | 03/22/2017 | CL KING & ASSOCIATES | | 3,311,400 | 3,000,000 | 3,067,500 | 3,051,499 | | (2,029) | | (2,029) | | 3,049,469 | | 261,931 | 261,931 | 100,000 | 03/15/2022 | 3FE |
| 785592-AJ-5 | SABINE PASS LIQUEFACTION LLC | | 01/24/2017 | Various | | 9,347,000 | 8,575,000 | 8,696,301 | 8,670,798 | | (620) | | (620) | | 8,670,178 | | 676,822 | 676,822 | 94,939 | 05/15/2024 | 3FE |
| 785592-AM-8 | SABINE PASS LIQUEFACTION LLC | | 01/26/2017 | BANK OF AMERICA/MERRILL LYNCH | | 10,302,500 | 9,500,000 | 9,388,370 | 9,396,845 | | 729 | | 729 | | 9,397,575 | | 904,925 | 904,925 | 221,953 | 03/01/2025 | 3FE |
| 785592-AP-1 | SABINE PASS LIQUEFACTION LLC | | 01/25/2017 | BARCLAYS | | 5,282,775 | 4,770,000 | 4,770,000 | 4,770,000 | | | | | | 4,770,000 | | 512,775 | 512,775 | 176,705 | 06/30/2026 | 3FE |
| 785592-AR-7 | SABINE PASS LIQUEFACTION LLC | | 01/24/2017 | BANK OF AMERICA/MERRILL LYNCH | | 6,762,313 | 6,425,000 | 6,425,000 | 6,425,000 | | | | | | 6,425,000 | | 337,313 | 337,313 | 110,653 | 03/15/2027 | 3FE |
| 79546V-AL-0 | SALLY HOLDINGS LLC/SALLY CAPITAL I | | 01/31/2017 | BANK OF AMERICA/MERRILL LYNCH | | 10,450,000 | 10,000,000 | 10,045,000 | 10,039,986 | | (429) | | (429) | | 10,039,557 | | 410,443 | 410,443 | 96,875 | 12/01/2025 | 3FE |
| 79546V-AJ-5 | SALLY HOLDINGS/SALLY CAP | | 01/31/2017 | WELLS FARGO | | 2,075,000 | 2,000,000 | 2,087,488 | 2,057,409 | | (1,731) | | (1,731) | | 2,055,679 | | 19,321 | 19,321 | 19,806 | 06/01/2022 | 3FE |
| 801060-AB-0 | SANOFI | D | 01/19/2017 | BNP CAPITAL MARKETS | | 499,500 | 500,000 | 497,805 | 499,426 | | 29 | | 29 | | 499,455 | | 45 | 45 | 1,806 | 04/10/2018 | 1FE |
| 80281L-AF-2 | SANTANDER UK GROUP HOLDINGS PLC | D | 01/05/2017 | BANK OF AMERICA/MERRILL LYNCH | | 7,688,709 | 7,650,000 | 7,650,000 | | | | | | | 7,650,000 | | 38,709 | 38,709 | | 01/10/2023 | 1Z |
| 86359A-4X-8 | SASC 2003-34 2A3 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 962 | 962 | 800 | 828 | | 134 | | 134 | | 962 | | | | 4 | 09/25/2052 | 1FM |
| 86359D-NW-3 | SASC 2005-15 4A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 401,714 | 426,976 | 357,336 | 347,917 | | 53,797 | | 53,797 | | 401,714 | | | | 5,726 | 08/25/2035 | 1FM |
| 86359D-SR-9 | SASC 2005-17 5A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 254,185 | 311,710 | 243,327 | 207,185 | | 47,001 | | 47,001 | | 254,185 | | | | 3,933 | 10/25/2035 | 1FM |
| 78404X-AF-2 | SBA SENIOR FINANCE II INCRE B1A TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 8,750 | 8,750 | 8,736 | | | | | | | 8,750 | | | | 68 | 03/24/2021 | 4FE |
| 78404X-AG-0 | SBA SENIOR FINANCE TL-B2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,440 | | | | | | | 7,500 | | | | 59 | 06/10/2022 | 4FE |
| 78410T-AA-4 | SCFET_17-1A ABS | | 03/20/2017 | SCHEDULED REDEMPTION | | 119,818 | 119,818 | 119,793 | | | 25 | | 25 | | 119,818 | | | | 314 | 01/20/2023 | 1FE |
| 806261-AM-5 | SCHAEFFLER FINANCE BV | D | 02/15/2017 | JPMORGAN CHASE & CO. | | 8,164,249 | 7,931,000 | 7,986,333 | 7,964,642 | 5,619 | (1,389) | | 4,230 | | 7,968,871 | | 195,377 | 195,377 | 192,663 | 05/15/2023 | 3FE |
| 80875A-AL-5 | SCIENTIFIC GAMES INTL INC. TLB3 | | 02/14/2017 | SCHEDULED REDEMPTION | | 77,596 | 77,596 | 77,033 | 77,026 | | 570 | | 570 | | 77,596 | | | | 150 | 10/01/2021 | 4FE |
| 80908U-AC-2 | SCIQUEST INC TL | | 12/30/2016 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,436 | | | | | | | 12,500 | | | | 218 | 07/28/2023 | 4FE |
| 83405A-AA-2 | SCLP_17-1 ABS | | 03/25/2017 | SCHEDULED REDEMPTION | | 153,291 | 153,291 | 153,278 | | | 13 | | 13 | | 153,291 | | | | 824 | 01/26/2026 | 1FE |
| 78471F-AA-0 | SCLP 2016-3 ABS | | 03/25/2017 | SCHEDULED REDEMPTION | | 379,568 | 379,568 | 379,561 | 379,561 | | 7 | | 7 | | 379,568 | | | | 2,579 | 12/26/2025 | 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) |
| 810186-AL-0 | SCOTTS MIRACLE-GRO CO | | 02/10/2017 | EXCHANGE | | 11,526,765 | 11,000,000 | 11,648,125 | 11,537,612 | | (10,847) | | (10,847) | | 11,526,765 | | | | 210,833 | 10/15/2023 | 4FE |
| 81608#-AA-0 | SEKO WORLDWIDE (BABSON) 2ND LIEN | | 03/31/2017 | SCHEDULED REDEMPTION | | 17,578 | 17,578 | 17,407 | 17,340 | 59 | 179 | | 238 | | 17,578 | | | | 144 | 04/30/2020 | 5 |
| 816194-AT-1 | SELECT MEDICAL CORPORATION TL F | | 03/06/2017 | SCHEDULED REDEMPTION | | 2,487,500 | 2,487,500 | 2,444,849 | 2,443,484 | | | | | | 2,487,500 | | | | 24,445 | 03/03/2021 | 3FE |
| 81726J-AE-1 | SENSATA TECH FIN 6TH AMEND TL | | 02/13/2017 | SCHEDULED REDEMPTION | | 60,089 | 60,089 | 60,274 | 60,272 | | (183) | | (183) | | 60,089 | | | | 313 | 10/14/2021 | 2FE |
| BA5QJB-TA-9 | SERTA SIMMONS HLDGS 2ND LIEN TL | | 01/11/2017 | Various | | 648,863 | 650,000 | 640,250 | 640,323 | | | | | | 639,796 | | 9,067 | 9,067 | 6,988 | 11/08/2024 | 5FE |
| 82620K-AC-7 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/07/2017 | BANK OF AMERICA/MERRILL LYNCH | | 6,966,050 | 7,000,000 | 6,994,420 | 6,996,263 | | 203 | | 203 | | 6,996,466 | | (30,416) | (30,416) | 43,060 | 05/27/2020 | 1FE |
| 82620K-AH-6 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/13/2017 | Various | | 66,718,858 | 68,000,000 | 67,912,280 | 67,920,761 | | 5,592 | | 5,592 | | 67,926,353 | | (1,207,495) | (1,207,495) | 431,889 | 09/13/2019 | 1FE |
| 82620K-AJ-2 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/07/2017 | CITIGROUP GLOBAL MARKETS | | 14,375,250 | 15,000,000 | 14,986,350 | 14,987,123 | | 503 | | 503 | | 14,987,627 | | (612,377) | (612,377) | 123,958 | 09/15/2021 | 1FE |
| 82620K-AT-0 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | D | 03/23/2017 | BARCLAYS | | 7,014,744 | 6,932,000 | 6,907,391 | | | 13 | | 13 | | 6,907,405 | | 107,340 | 107,340 | 9,203 | 03/16/2047 | 1FE |
| 82652A-AA-4 | SIERRA RECEIVABLES FUNDING CO ABS | | 01/20/2017 | SCHEDULED REDEMPTION | | 2,454,729 | 2,454,729 | 2,454,212 | 2,454,265 | | 464 | | 464 | | 2,454,729 | | | | 5,810 | 11/20/2028 | 1FE |
| 82652A-AB-2 | SIERRA RECEIVABLES FUNDING CO ABS | | 01/20/2017 | SCHEDULED REDEMPTION | | 981,891 | 981,891 | 981,688 | 981,708 | | 184 | | 184 | | 981,891 | | | | 2,929 | 11/20/2028 | 2AM |
| L3842D-AC-8 | SIG COMBIBLOC (ONEX) INITIAL DLRTL | D | 03/31/2017 | SCHEDULED REDEMPTION | | 24,975 | 24,975 | 24,881 | 24,893 | | 82 | | 82 | | 24,975 | | | | 253 | 03/11/2022 | 4FE |
| 82670M-AB-4 | SIGNODE INDUSTRIAL GROUP TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 52,083 | 52,083 | 51,996 | 11,555 | | | | | | 52,083 | | | | 261 | 05/01/2021 | 4FE |
| 828807-CY-1 | SIMON PROPERTY GROUP LP | | 01/31/2017 | Various | | 8,335,253 | 8,500,000 | 8,477,645 | 8,477,845 | | 169 | | 169 | | 8,478,015 | | (142,762) | (142,762) | 53,715 | 11/30/2026 | 1FE |
| 828807-DA-2 | SIMON PROPERTY GROUP LP | | 01/31/2017 | WELLS FARGO | | 8,381,000 | 8,500,000 | 8,472,120 | 8,472,652 | | 449 | | 449 | | 8,473,101 | | (92,101) | (92,101) | 38,840 | 01/30/2022 | 1FE |
| 829229-AP-8 | SINCLAIR TELEVISION TLB-1 | | 01/03/2017 | SCHEDULED REDEMPTION | | 1,970,000 | 1,970,000 | 1,966,029 | 1,966,576 | | 3,424 | | 3,424 | | 1,970,000 | | | | 770 | 07/30/2021 | 3FE |
| 78443C-AB-0 | SLM STUDENT LOAN TRUST ABS | | 03/15/2017 | SCHEDULED REDEMPTION | | 279,006 | 279,006 | 253,024 | 260,686 | | 18,321 | | 18,321 | | 279,006 | | | | 1,056 | 12/16/2030 | 1FE |
| 78443C-BM-5 | SLM STUDENT LOAN TRUST ABS | | 03/15/2017 | SCHEDULED REDEMPTION | | 179,417 | 179,417 | 173,361 | 178,610 | | 807 | | 807 | | 179,417 | | | | 522 | 06/15/2021 | 1FE |
| 78443D-AB-8 | SLM STUDENT LOAN TRUST ABS | | 03/15/2017 | SCHEDULED REDEMPTION | | 441,999 | 441,999 | 409,954 | 436,660 | | 5,339 | | 5,339 | | 441,999 | | | | 1,197 | 09/15/2025 | 1FE |
| 832248-AQ-1 | SMITHFIELD FOODS INC | | 02/01/2017 | TENDER OFFER | | 748,384 | 728,000 | 805,350 | 736,743 | | (1,457) | | (1,457) | | 735,286 | | 13,098 | 13,098 | 32,912 | 07/01/2017 | 2FE |
| 832248-AV-0 | SMITHFIELD FOODS INC | | 02/21/2017 | CALLED @ 105.844 | | 5,199,000 | 5,199,000 | 5,413,870 | 5,337,757 | | (7,303) | | (7,303) | | 5,330,454 | | (131,454) | (131,454) | 481,787 | 08/15/2022 | 2FE |
| 832248-AZ-1 | SMITHFIELD FOODS INC | | 01/26/2017 | Various | | 10,263,597 | 10,200,000 | 10,187,658 | | | | | | | 10,187,658 | | 75,939 | 75,939 | | 02/01/2027 | 1Z |
| 83416N-AA-1 | SOCTY_16-A A ABS | | 03/20/2017 | SCHEDULED REDEMPTION | | 392,612 | 392,612 | 395,097 | | | (2,485) | | (2,485) | | 392,612 | | | | 9,423 | 09/21/2048 | 2FE |
| 83545G-AY-8 | SONIC AUTOMOTIVE INC | | 03/09/2017 | Various | | 3,673,750 | 3,650,000 | 3,650,000 | | | | | | | 3,650,000 | | 23,750 | 23,750 | 987 | 03/15/2027 | 4Z |
| 843646-AU-4 | SOUTHERN POWER COMPANY | | 02/06/2017 | MORGAN STANLEY | | 8,447,045 | 8,500,000 | 8,377,770 | 8,377,989 | | 183 | | 183 | | 8,378,172 | | 68,873 | 68,873 | 95,838 | 12/15/2046 | 2FE |
| 844895-AX-0 | SOUTHWEST GAS CORPORATION | | 02/24/2017 | SEAPORT GROUP | | 2,821,345 | 2,974,000 | 2,965,019 | 2,965,060 | | 27 | | 27 | | 2,965,087 | | (143,743) | (143,743) | 47,716 | 09/29/2046 | 1FE |
| 845437-BH-4 | SOUTHWESTERN ELEC POWER | | 01/15/2017 | MATURED | | 4,000,000 | 4,000,000 | 4,209,960 | 4,001,435 | | (1,435) | | (1,435) | | 4,000,000 | | | | 111,000 | 01/15/2017 | 2FE |
| 845467-AH-2 | SOUTHWESTERN ENERGY CO | | 02/02/2017 | Various | | 3,381,638 | 3,650,000 | 3,467,500 | | | 2,058 | | 2,058 | | 3,469,558 | | (87,920) | (87,920) | 57,857 | 03/15/2022 | 4FE |
| 84850X-AB-8 | SPIN HOLDCO INC. INITIAL | | 03/31/2017 | SCHEDULED REDEMPTION | | 4,850 | 4,850 | 4,866 | 4,829 | 38 | (17) | | 21 | | 4,850 | | | | 2 | 11/14/2019 | 4FE |
| 78466D-AZ-7 | SS&C TECHNOLOGIES INC NEW TLB1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 12,549 | 12,549 | 12,564 | | | | | | | 12,549 | | | | 118 | 07/08/2022 | 3FE |
| 78466D-BA-1 | SS&C TECHNOLOGIES INC NEW TLB2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 74,323 | 74,323 | 74,412 | 29,989 | | | | | | 74,323 | | | | 340 | 07/08/2022 | 3FE |
| 790849-AL-7 | ST. JUDE MEDICAL INC | | 03/30/2017 | EXCHANGE | | 19,976,025 | 20,000,000 | 19,951,800 | 19,972,039 | | 3,987 | | 3,987 | | 19,976,025 | | | | 216,667 | 09/15/2018 | 1FE |
| 790849-AM-5 | ST. JUDE MEDICAL INC | | 03/30/2017 | EXCHANGE | | 20,669,429 | 20,660,000 | 20,672,867 | 20,670,071 | | (642) | | (642) | | 20,669,429 | | | | 313,343 | 09/15/2020 | 1FE |
| 85520B-AK-3 | STAR WEST GENERATION LLC TLB - ADV | | 01/23/2017 | Various | | 1,260,546 | 1,492,462 | 1,034,194 | | | | | | | 1,041,054 | | 219,492 | 219,492 | 5,721 | 03/13/2020 | 4FE |
| 857477-AK-9 | STATE STREET CORP | | 01/19/2017 | MORGAN STANLEY | | 16,963,620 | 17,000,000 | 16,983,680 | 16,995,411 | | 212 | | 212 | | 16,995,623 | | (32,003) | (32,003) | 43,988 | 05/15/2018 | 1FE |
| 85915J-AB-9 | STERIGENICS-NORDION HLD INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,495 | | | | | | | 2,500 | | | | 27 | 05/16/2022 | 4FE |
| 864486-AG-0 | SUBURBAN PROPANE PARTNRS | | 02/14/2017 | TENDER OFFER | | 6,723,601 | 6,456,000 | 6,883,626 | 6,643,642 | | (8,012) | | (8,012) | | 6,635,630 | | 87,972 | 87,972 | 255,259 | 08/01/2021 | 3FE |
| 86614D-AG-3 | SUMMIT MATERIALS CO. LLC TL | | 03/31/2017 | Various | | 5,000 | 5,000 | 4,982 | 4,979 | | | | | | 5,000 | | | | | 07/18/2022 | 3FE |
| 86614R-AK-3 | SUMMIT MATERIALS LLC | | 02/02/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,017,500 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | 517,500 | 517,500 | 119,000 | 04/15/2022 | 5FE |
| 86614W-AD-8 | SUMMIT MIDSTREAM HOLDINGS LLC / FI | | 02/09/2017 | Various | | 3,693,283 | 3,645,000 | 3,645,000 | | | | | | | 3,645,000 | | 48,283 | 48,283 | | 04/15/2025 | 1Z |
| 86680W-AA-3 | SUN MERGER SUB INC | | 02/21/2017 | CALLED @ 101.000 | | 3,763,000 | 3,763,000 | 3,842,964 | 3,785,114 | | (5,215) | | (5,215) | | 3,779,899 | | (16,899) | (16,899) | 147,384 | 08/01/2018 | 2FE |
| 86680W-AB-1 | SUN MERGER SUB INC | | 02/21/2017 | Various | | 20,350,995 | 19,871,000 | 20,822,530 | 20,512,004 | | (21,300) | | (21,300) | | 20,490,704 | | (139,709) | (139,709) | 976,706 | 08/01/2021 | 2FE |
| 86729R-AB-5 | SUNDIAL GROUP HLDGS INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 187,500 | 187,500 | 185,832 | 185,644 | 202 | 1,654 | | 1,856 | | 187,500 | | | | 656 | 10/19/2021 | 4FE |
| 86765L-AF-4 | SUNOCO LP | | 03/31/2017 | OPPENHEIMER & CO., INC. | | 746,640 | 732,000 | 747,184 | 745,363 | 877 | (1,034) | | (157) | | 745,207 | | 1,433 | 1,433 | 21,604 | 04/15/2021 | 3FE |
| 84751P-LM-9 | SURF_06-BC2 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 28,496 | 28,496 | 16,276 | 14,121 | | 14,375 | | 14,375 | | 28,496 | | | | 213 | 06/25/2042 | 1FM |
| 78488A-AB-0 | SVO VOI MORTGAGE CORP ABS | | 03/01/2017 | SCHEDULED REDEMPTION | | 194,055 | 194,055 | 192,501 | 193,987 | | 68 | | 68 | | 194,055 | | | | 2,024 | 11/22/2027 | 2AM |
| 871503-AU-2 | SYMANTEC CORPORATION | | 03/24/2017 | Various | | 9,354,725 | 9,175,000 | 9,212,500 | | | (1,080) | | (1,080) | | 9,211,420 | | 143,305 | 143,305 | 33,501 | 04/15/2025 | 3FE |
| 74966N-AA-4 | TALEN ENERGY SUPPLY LLC | | 01/18/2017 | CREDIT SUISSE | | 1,071,563 | 1,125,000 | 883,125 | 935,846 | | 3,875 | | 3,875 | | 939,721 | | 131,842 | 131,842 | 27,172 | 07/15/2019 | 4FE |
| 87612E-BB-1 | TARGET CORPORATION | | 01/23/2017 | HSBC SECURITIES, INC. | | 15,232,800 | 15,000,000 | 14,966,250 | 14,982,727 | | 471 | | 471 | | 14,983,198 | | 249,602 | 249,602 | 28,750 | 06/26/2019 | 1FE |
| 87817J-AC-2 | TEAM HEALTH HLDGS NEW TRANCHE B TL | | 02/06/2017 | SCHEDULED REDEMPTION | | 4,455,084 | 4,455,084 | 4,413,301 | 4,412,678 | | 42,407 | | 42,407 | | 4,455,084 | | | | 3,271 | 11/23/2022 | 4FE |
| 87817J-AE-8 | TEAM HEALTH INC TL | | 02/16/2017 | J. P. MORGAN SECURITIES, INC. | | 1,000,000 | 1,000,000 | 997,500 | | | 7 | | 7 | | 997,507 | | 2,493 | 2,493 | 3,542 | 02/06/2024 | 4FE |
| 87815V-AG-8 | TEAMHEALTH HOLDINGS INC | | 02/07/2017 | Various | | 3,750,000 | 3,750,000 | 3,750,000 | 3,750,000 | | | | | | 3,750,000 | | | | 494,393 | 12/15/2023 | 4FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 878237-AG-1 | TECH DATA CORPORATION | | 03/31/2017 | BANK OF AMERICA/MERRILL LYNCH | | 8,526,350 | 8,500,000 | 8,487,080 | | | 417 | | 417 | | 8,487,497 | | 38,853 | 38,853 | 56,785 | 02/15/2022 | 2FE |
| 878237-AH-9 | TECH DATA CORPORATION | | 02/24/2017 | Various | | 12,895,610 | 12,750,000 | 12,728,708 | | | 103 | | 103 | | 12,728,810 | | 166,800 | 166,800 | 40,762 | 02/15/2027 | 2FE |
| 878742-BA-2 | TECK RESOURCES LTD | A | 03/20/2017 | BANK OF AMERICA/MERRILL LYNCH | | 7,581,853 | 6,930,000 | 7,014,975 | 7,004,672 | | (4,433) | | (4,433) | | 7,000,239 | | 581,613 | 581,613 | 172,480 | 06/01/2021 | 3FE |
| 87938W-AU-7 | TELEFONICA EMISIONES SAU | D | 03/28/2017 | Various | | 21,314,898 | 21,250,000 | 21,250,000 | | | | | | | 21,250,000 | | 64,898 | 64,898 | 46,772 | 03/08/2047 | 2Z |
| 88046#-AA-5 | TENNESSEE IND ELEC (BABSON) TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 68,518 | 68,518 | 67,779 | | | | | | | 68,518 | | | | 1,212 | 09/05/2019 | 5* |
| 88078F-AZ-1 | TEREX CORP US TERM LOAN | | 01/31/2017 | EXCHANGE | | 8,057,953 | 8,058,123 | 8,068,174 | | | | | | | 8,057,954 | | | | 26,847 | 08/13/2021 | 3FE |
| 880779-AZ-6 | TEREX CORPORATION | | 01/18/2017 | DEUTSCHE BANK AG | | 2,416,563 | 2,375,000 | 2,375,000 | | | | | | | 2,375,000 | | 41,563 | 41,563 | | 02/01/2025 | 1Z |
| 881609-BA-8 | TESORO CORP | | 02/24/2017 | STIFEL CAPITAL MARKETS | | 2,085,000 | 2,000,000 | 2,037,500 | 2,028,769 | | (804) | | (804) | | 2,027,964 | | 57,036 | 57,036 | 42,708 | 04/01/2024 | 3FE |
| 88167A-AB-7 | TEVA PHARMACEUTICAL FINANCE NETHER | D | 02/08/2017 | BANK OF AMERICA/MERRILL LYNCH | | 5,806,784 | 5,950,000 | 5,949,465 | 5,949,542 | | 21 | | 21 | | 5,949,563 | | (142,779) | (142,779) | 56,756 | 07/19/2019 | 2FE |
| 88233F-AF-7 | TEXAS COMP ELEC HLDGS DIP TL | | 01/06/2017 | EXCHANGE | | 525,704 | 529,286 | 524,901 | 525,636 | | 56 | | 56 | | 525,693 | | 11 | 11 | 4,925 | 10/31/2017 | 3Z |
| 88233F-AG-5 | TEXAS COMP ELEC HLDGS DIP TLC | | 01/06/2017 | EXCHANGE | | 119,881 | 120,714 | | 119,881 | | | | | | 119,894 | | | | | 10/31/2017 | 3Z |
| 587118-AE-0 | THE MENS WEARHOUSE INC | | 03/28/2017 | Various | | 11,683,733 | 13,210,000 | 13,292,575 | 12,676,835 | 533,822 | (9,960) | | 523,862 | | 13,200,697 | | (1,516,965) | (1,516,965) | 684,808 | 07/01/2022 | 5FE |
| C7008#-AB-6 | THE ORIGINAL CAKERIE CO USTLB | | 01/31/2017 | SCHEDULED REDEMPTION | | 8,403 | 8,403 | 8,280 | 8,283 | 1 | 120 | | 120 | | 8,403 | | | | 140 | 07/20/2021 | 4 |
| C7008#-AC-4 | THE ORIGINAL CAKERIE LTD CNTLB | | 01/31/2017 | SCHEDULED REDEMPTION | | 16,266 | 16,266 | 16,111 | 16,116 | | 150 | | 150 | | 16,266 | | | | 249 | 07/20/2021 | 4Z |
| 70259#-AA-5 | THE PASHA GROUP | | 03/01/2017 | SCHEDULED REDEMPTION | | 149,518 | 149,518 | 149,518 | 144,193 | | 5,325 | | 5,325 | | 149,518 | | | | 2,409 | 12/30/2024 | 4 |
| 884903-BN-4 | THOMSON REUTERS CORPORATION | | 01/19/2017 | GOLDMAN, SACHS & CO. | | 20,005,200 | 20,000,000 | 19,905,600 | 19,995,727 | | 1,890 | | 1,890 | | 19,997,617 | | 7,583 | 7,583 | 109,056 | 02/23/2017 | 2FE |
| G8879#-AA-8 | TIMEC 1534 LTD KITWAVE PROJ NEPTUN | B | 03/30/2017 | VARIOUS | | 5,958 | | | | | | | | | | 5,958 | | 5,958 | | 03/01/2023 | |
| G8879#-AB-6 | TIMEC 1534 LTD KITWAVE PROJ NEPTUN | B | 03/30/2017 | VARIOUS | | 7,036 | | | | | | | | | | 7,036 | | 7,036 | | 03/01/2023 | |
| 87264A-AC-9 | T-MOBILE USA INC | | 01/11/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 1,144,688 | 1,125,000 | 1,177,031 | 1,134,873 | | (747) | | (747) | | 1,134,126 | | 10,562 | 10,562 | 34,138 | 04/28/2019 | 3FE |
| 87264A-AM-7 | T-MOBILE USA INC | | 03/14/2017 | JPMORGAN CHASE & CO. | | 2,105,000 | 2,000,000 | 2,130,000 | 2,112,500 | 10,687 | (7,760) | | 2,927 | | 2,115,427 | | (10,427) | (10,427) | 65,333 | 03/01/2023 | 3FE |
| 87265V-AB-4 | T-MOBILE USA INC SR LIEN TL | | 01/30/2017 | SCHEDULED REDEMPTION | | 6,435,000 | 6,435,000 | 6,425,984 | 6,455,231 | | (20,231) | | (20,231) | | 6,435,000 | | | | 19,505 | 11/09/2022 | 2FE |
| 87261S-AB-5 | TMS INTERNL COR TLB (TUBE CITY) | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,370 | 2,370 | 2,121 | 2,126 | | 244 | | 244 | | 2,370 | | | | | 10/16/2020 | 4FE |
| 89155Q-AC-2 | TOUCHTUNES INTERACTIVE INITIAL TL | | 03/30/2017 | SCHEDULED REDEMPTION | | 18,125 | 18,125 | 18,070 | | | | | | | 18,125 | | | | 261 | 05/28/2021 | 4FE |
| 89236T-CX-1 | TOYOTA MOTOR CREDIT CORP | C | 01/19/2017 | SUSQUEHANNA FINANCIAL GROUP LLLP | | 9,964,800 | 10,000,000 | 9,997,600 | 9,998,473 | | 77 | | 77 | | 9,998,550 | | (33,750) | (33,750) | 36,000 | 04/06/2018 | 1FE |
| 89236T-DR-3 | TOYOTA MOTOR CREDIT CORP | C | 02/06/2017 | WELLS FARGO | | 4,249,575 | 4,250,000 | 4,235,933 | | | 100 | | 100 | | 4,236,033 | | 13,542 | 13,542 | 11,333 | 01/11/2027 | 1FE |
| 89334G-AP-9 | TRANS UNION LLC 2015 TL B-2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 18,763 | 18,763 | 18,695 | | | | | | | 18,763 | | | | 160 | 04/09/2023 | 4FE |
| 893647-AR-8 | TRANSDIGM INC | | 01/20/2017 | GOLDMAN, SACHS & CO. | | 2,553,125 | 2,500,000 | 2,511,641 | 2,493,753 | | (165) | | (165) | | 2,493,588 | | 59,537 | 59,537 | 38,194 | 10/15/2020 | 4FE |
| 893647-AW-7 | TRANSDIGM INC | | 03/28/2017 | Various | | 2,678,501 | 2,655,000 | 2,724,691 | 2,716,408 | | (2,096) | | (2,096) | | 2,714,313 | | (35,811) | (35,811) | 93,678 | 07/15/2022 | 4FE |
| 893647-BA-4 | TRANSDIGM INC | | 02/14/2017 | Various | | 3,511,020 | 3,500,000 | 3,489,765 | 3,490,176 | | 84 | | 84 | | 3,490,259 | | 20,761 | 20,761 | 29,934 | 06/15/2026 | 4FE |
| 893647-BC-0 | TRANSDIGM INC | | 03/16/2017 | BARCLAYS | | 1,474,600 | 1,460,000 | 1,481,900 | | | (198) | | (198) | | 1,481,702 | | (7,102) | (7,102) | 33,215 | 05/15/2025 | 5FE |
| 89364M-BB-9 | TRANSDIGM INC TL-E | | 03/31/2017 | SCHEDULED REDEMPTION | | 35,617 | 35,617 | 35,470 | 35,475 | | | | | | 35,617 | | | | 340 | 05/14/2022 | 3FE |
| 89364M-BF-0 | TRANSDIGM INC TRANCHE F TL | | 03/31/2017 | Various | | 19,097 | 19,071 | 18,915 | 18,919 | | 128 | | 128 | | 19,047 | | 50 | 50 | 166 | 06/09/2023 | 3FE |
| 89392#-AA-3 | TRANSPORTATION INSIGHT (BABS) TLA | | 03/31/2017 | SCHEDULED REDEMPTION | | 80,605 | 80,605 | 80,036 | 79,991 | 47 | 567 | | 614 | | 80,605 | | | | 1,273 | 09/30/2019 | 4 |
| BASOHS-M3-7 | TRIALCARD INCORPORATED TLB | | 03/28/2017 | SCHEDULED REDEMPTION | | 156,250 | 156,250 | 154,796 | 154,688 | 49 | 1,513 | | 1,563 | | 156,250 | | | | | 10/26/2021 | 4Z |
| 89787R-AE-2 | TRUGREEN LTD PARTNERSHIP INITIAL T | | 03/31/2017 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,233 | 1,233 | | 17 | | 17 | | 1,250 | | | | | 04/13/2023 | 4FE |
| 899745-AA-1 | TUNICA-BILOXI GAMING AU | | 11/15/2015 | CANCELLED TRADE | | (1,753,500) | (5,010,000) | (1,753,500) | (1,753,500) | | | | | | (1,753,500) | | | | | 08/30/2016 | 6FE |
| 90346B-AG-4 | U.S. SECURITY ASSOCIATES ITL | | 03/31/2017 | SCHEDULED REDEMPTION | | 3,125 | 3,125 | 3,095 | | | | | | | 3,125 | | | | 47 | 07/14/2023 | 4FE |
| 90352J-AC-7 | UBS GROUP FUNDING SWITZERLAND AG | D | 03/17/2017 | WELLS FARGO | | 8,539,270 | 8,500,000 | 8,500,000 | | | | | | | 8,500,000 | | 39,270 | 39,270 | | 03/23/2028 | 1Z |
| 90266U-AC-7 | UFC HOLDINGS LLC (VDG MERGER) TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,976 | 4,976 | | 24 | | 24 | | 5,000 | | | | 41 | 08/18/2023 | 4FE |
| 210797-AK-2 | UNITED AIRLINES (CONTINENTAL) TLB1 | | 03/29/2017 | SCHEDULED REDEMPTION | | 767,152 | 767,152 | 753,978 | 753,480 | | 13,672 | | 13,672 | | 767,152 | | | | 1,093 | 09/15/2021 | 3FE |
| 90931Q-AA-5 | UNITED AIRLINES INC ABS | | 03/31/2017 | Various | | 4,320,346 | 4,156,431 | 4,219,123 | 4,203,125 | | (4,303) | | (4,303) | | 4,198,822 | | 121,524 | 121,524 | 140,496 | 02/15/2023 | 2FE |
| 911365-BD-5 | UNITED RENTALS (NORTH AMERICA) INC | | 03/15/2017 | OPPENHEIMER & CO., INC. | | 1,460,625 | 1,425,000 | 1,370,601 | 1,376,292 | | 973 | | 973 | | 1,377,265 | | 83,360 | 83,360 | 53,339 | 07/15/2025 | 4FE |
| 911365-BE-3 | UNITED RENTALS (NORTH AMERICA) INC | | 03/15/2017 | BANK OF AMERICA/MERRILL LYNCH | | 772,500 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | 22,500 | 22,500 | 22,643 | 09/15/2026 | 4FE |
| 913017-CJ-6 | UNITED TECHNOLOGIES CORPORATION | | 03/28/2017 | CITIGROUP GLOBAL MARKETS | | 2,419,160 | 2,550,000 | 2,535,440 | 2,535,484 | | 66 | | 66 | | 2,535,550 | | (116,391) | (116,391) | 39,844 | 11/01/2046 | 1FE |
| 913017-CX-3 | UNITED TECHNOLOGIES CORPORATION | | 01/19/2017 | GOLDMAN, SACHS & CO. | | 10,051,430 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 51,430 | 51,430 | 28,839 | 11/01/2019 | 1FE |
| 91324P-CX-8 | UNITEDHEALTH GROUP INC | | 02/23/2017 | CITIGROUP GLOBAL MARKETS | | 4,350,470 | 4,250,000 | 4,218,253 | 4,218,268 | | 84 | | 84 | | 4,218,352 | | 132,118 | 132,118 | 33,717 | 01/15/2047 | 1FE |
| 91335P-AD-1 | UNIVAR USA INC. TLB-2 | | 03/31/2017 | Various | | 3,703 | 3,703 | 3,688 | 3,672 | | | | | | 3,703 | | | | 54 | 07/01/2022 | 4FE |
| 91349D-AM-2 | UNIVERSAL FIBER SYSTEMS 1ST L TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 21,319 | 21,319 | 21,193 | 21,197 | | 122 | | 122 | | 21,319 | | | | 581 | 10/04/2021 | 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) |
| 913903-AR-1 | UNIVERSAL HEALTH SERVICES INC | | 01/19/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,512,500 | 2,500,000 | 2,554,375 | 2,548,185 | | (793) | | (793) | | 2,547,392 | | (34,892) | (34,892) | 57,066 | 08/01/2022 | 2FE |
| 90331H-MY-6 | US BANK NA/ MINNEAPOLIS MN | | 01/19/2017 | HSBC SECURITIES, INC. | | 14,840,550 | 15,000,000 | 14,958,300 | 14,967,603 | | 878 | | 878 | | 14,968,481 | | (127,931) | (127,931) | 51,333 | 04/26/2019 | 1FE |
| 90349Y-AC-0 | US ECOLOGY INC. TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 23,183 | 23,183 | 23,212 | 23,209 | | (26) | | (26) | | 23,183 | | | | 221 | 06/17/2021 | 3FE |
| 90290M-AB-7 | US FOODS INC | | 03/15/2017 | WELLS FARGO | | 1,559,075 | 1,510,000 | 1,510,000 | 1,510,000 | | | | | | 1,510,000 | | 49,075 | 49,075 | 23,410 | 06/15/2024 | 4FE |
| 90351H-AB-4 | US FOODS INC TL-B | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,988 | | | | | | | 5,000 | | | | 46 | 06/27/2023 | 4FE |
| 90290P-AH-7 | US RENAL CARE INC INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 6,188 | 5,828 | 367 | 55 | | 422 | | 6,250 | | | | 83 | 12/30/2022 | 4FE |
| 91911T-AP-8 | VALE OVERSEAS LTD | D | 02/23/2017 | Various | | 12,576,494 | 11,334,000 | 12,217,259 | | | (3,501) | | (3,501) | | 12,213,757 | | 362,737 | 362,737 | 33,943 | 08/10/2026 | 2FE |
| 91911K-AD-4 | VALEANT PHARMACEUTICALS INTERNATIO | | 03/09/2017 | CITIGROUP GLOBAL MARKETS | | 1,402,613 | 1,655,000 | 1,419,163 | 1,282,625 | 151,745 | 7,374 | | 159,119 | | 1,441,744 | | (39,131) | (39,131) | 26,635 | 12/01/2021 | 5FE |
| 91911X-AS-3 | VALEANT PHARMACEUTICALS INTERNATIO | | 03/01/2017 | Various | | 1,467,855 | 1,629,000 | 1,462,028 | 1,331,708 | 139,566 | 3,709 | | 143,275 | | 1,474,982 | | (7,127) | (7,127) | 74,265 | 07/15/2022 | 4FE |
| C9413P-AS-2 | VALEANT PHARMACEUTICALS TLB SER D2 | | 03/23/2017 | Various | | 1,972,283 | 1,984,622 | 1,967,307 | 1,965,691 | | 6,567 | | 6,567 | | 1,972,258 | | 25 | 25 | 359 | 02/13/2019 | 3FE |
| C9413P-AP-8 | VALEANT PHARMACEUTICALS TLB SER E- | | 03/23/2017 | Various | | 2,891,852 | 2,919,090 | 2,881,052 | 2,879,801 | | 12,021 | | 12,021 | | 2,891,821 | | 31 | 31 | 605 | 08/05/2020 | 3FE |
| C9413P-AU-7 | VALEANT PHARMACEUTICALS TLB SER F1 | | 03/27/2017 | SCHEDULED REDEMPTION | | 77,495 | 77,495 | 76,851 | 33,187 | | 640 | | 640 | | 77,495 | | | | 278 | 04/01/2022 | 3FE |
| 92867T-AC-9 | VALET_14-2 ABS | | 03/20/2017 | SCHEDULED REDEMPTION | | 474,153 | 474,153 | 469,226 | 471,645 | | 2,508 | | 2,508 | | 474,153 | | | | 1,047 | 04/22/2019 | 1FE |
| 920253-AF-8 | VALMONT INDUSTRIES INC | | 02/03/2017 | FIRST TENNESSEE BANK | | 1,854,163 | 2,000,000 | 1,990,720 | 1,991,043 | | 15 | | 15 | | 1,991,058 | | (136,895) | (136,895) | 35,227 | 10/01/2044 | 2FE |
| 92210M-AH-7 | VANTIV LLC (NEW) TERM B LOAN | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,049 | 2,049 | 2,042 | 2,042 | | 7 | | 7 | | 2,049 | | | | 2 | 10/14/2023 | 3FE |
| 92240M-BF-4 | VECTOR GROUP LTD ABS | | 02/08/2017 | JEFFERIES & COMPANY, INC. | | 3,750,375 | 3,650,000 | 3,650,000 | | | | | | | 3,650,000 | | 100,375 | 100,375 | 7,788 | 02/01/2025 | 3AM |
| 92343V-BP-8 | VERIZON COMMUNICATIONS INC | | 02/03/2017 | EXCHANGE | | 3,989,946 | 3,990,000 | 3,989,840 | 3,989,942 | | 3 | | 3 | | 3,989,945 | | 1 | 1 | 56,231 | 09/14/2018 | 2FE |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC | | 02/03/2017 | WELLS FARGO | | 3,879,976 | 4,300,000 | 3,919,106 | | | 95 | | 95 | | 3,919,201 | | (39,225) | (39,225) | 77,238 | 09/15/2048 | 2FE |
| 92343V-DF-8 | VERIZON COMMUNICATIONS INC | | 02/03/2017 | EXCHANGE | | 16,998,735 | 17,000,000 | 16,998,470 | 16,998,676 | | 44 | | 44 | | 16,998,720 | | 15 | 15 | 118,174 | 08/15/2019 | 2FE |
| 92343V-DM-3 | VERIZON COMMUNICATIONS INC | | 02/03/2017 | DIRECT | | 1,187 | 1,187 | 1,158 | | | | | | | 1,158 | | 29 | 29 | | 03/15/2022 | 2FE |
| 92343V-DV-3 | VERIZON COMMUNICATIONS INC | | 03/17/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,465,421 | 4,300,000 | 4,291,830 | | | 2 | | 2 | | 4,291,832 | | 173,589 | 173,589 | 3,942 | 03/16/2047 | 2Z |
| 92532Y-AB-5 | VERSUM MATERIALS INC TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,488 | | | | | | | 2,500 | | | | 22 | 09/29/2023 | 3FE |
| 22051U-AM-7 | VERTIV GROUP CORP (CORTES NP) TLB | | 02/09/2017 | SCHEDULED REDEMPTION | | 96,983 | 96,983 | 94,073 | 94,098 | | 2,885 | | 2,885 | | 96,983 | | | | 991 | 11/30/2023 | 4FE |
| 91822N-AD-6 | VF HOLDING CORP TLB-1 | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,976 | | | | | | | 5,000 | | | | 54 | 06/30/2023 | 4FE |
| 92553P-AB-8 | VIACOM INC | | 03/30/2017 | CALLED @ 102.515 | | 3,000,000 | 3,000,000 | 2,721,522 | 2,968,726 | | 9,912 | | 9,912 | | 2,978,638 | | 21,362 | 21,362 | 164,773 | 10/05/2017 | 2FE |
| 92553P-AP-7 | VIACOM INC | | 02/23/2017 | Various | | 4,049,766 | 4,680,000 | 3,634,628 | 3,635,311 | | 2,593 | | 2,593 | | 3,637,904 | | 411,862 | 411,862 | 92,706 | 03/15/2043 | 2FE |
| 92553P-AS-1 | VIACOM INC | | 03/30/2017 | CALLED @ 101.668 | | 9,010,000 | 9,010,000 | 8,958,012 | 8,992,032 | | 2,614 | | 2,614 | | 8,994,646 | | 15,354 | 15,354 | 281,057 | 09/01/2018 | 2FE |
| 92553P-AV-4 | VIACOM INC | | 03/30/2017 | CALLED @ 101.634 | | 25,000,000 | 25,000,000 | 24,986,750 | 24,993,922 | | 652 | | 652 | | 24,994,574 | | 5,426 | 5,426 | 681,972 | 04/01/2019 | 2FE |
| 92553P-BD-3 | VIACOM INC | | 02/28/2017 | Various | | 8,622,188 | 8,500,000 | 8,500,000 | | | | | | | 8,500,000 | | 122,188 | 122,188 | 6,242 | 02/28/2057 | 1AM |
| 92660F-AG-9 | VIDEOTRON LTD | A | 03/29/2017 | GUGGENHEIM SECURITIES, LLC | | 1,045,300 | 1,000,000 | 1,022,500 | 1,018,638 | | (532) | | (532) | | 1,018,106 | | 27,194 | 27,194 | 16,125 | 06/15/2024 | 3FE |
| 92658T-AQ-1 | VIDEOTRON LTEE | A | 03/28/2017 | BANK OF AMERICA/MERRILL LYNCH | | 2,075,000 | 2,000,000 | 2,040,000 | 2,030,897 | | (1,236) | | (1,236) | | 2,029,662 | | 45,338 | 45,338 | 71,111 | 07/15/2022 | 3FE |
| 92826C-AA-0 | VISA INC | | 01/19/2017 | WELLS FARGO | | 1,249,950 | 1,250,000 | 1,249,338 | 1,249,682 | | 21 | | 21 | | 1,249,704 | | 246 | 246 | 1,667 | 12/14/2017 | 1FE |
| 92857W-AX-8 | VODAFONE GROUP PLC | D | 01/19/2017 | JPMORGAN CHASE & CO. | | 5,572,120 | 5,568,000 | 5,588,156 | 5,572,195 | | (1,221) | | (1,221) | | 5,570,974 | | 1,147 | 1,147 | 31,165 | 03/20/2017 | 2FE |
| 91831A-AA-9 | VRX ESCROW CORP | | 03/09/2017 | Various | | 3,773,475 | 4,175,000 | 4,180,000 | 3,527,875 | 650,031 | (252) | | 649,779 | | 4,177,654 | | (404,179) | (404,179) | 107,098 | 03/15/2020 | 5FE |
| 918290-AA-5 | VSTNA_16-A ABS | | 03/01/2017 | SCHEDULED REDEMPTION | | 436,470 | 436,470 | 436,425 | 436,425 | | 45 | | 45 | | 436,470 | | | | 2,050 | 07/20/2033 | 1FE |
| 931427-AM-0 | WALGREENS BOOTS ALLIANCE INC | | 01/31/2017 | CITIGROUP GLOBAL MARKETS | | 15,030,000 | 15,000,000 | 14,994,450 | 14,996,052 | | 246 | | 246 | | 14,996,298 | | 33,702 | 33,702 | 45,938 | 05/30/2018 | 2FE |
| 93364F-AA-9 | WAMU 2007-HY7 1A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 35,058 | 36,154 | 20,558 | 24,527 | | 10,532 | | 10,532 | | 35,058 | | | | 236 | 10/25/2042 | 1FM |
| 93363T-AH-5 | WAMU_06-AR11 RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 26,822 | 64,966 | 8,161 | 3,486 | 5,885 | 17,451 | | 23,336 | | 26,822 | | | | 187 | 09/25/2046 | 1FM |
| 93362Y-AE-2 | WAMU_06-AR5 RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 13,433 | 68,932 | 9,375 | 12,088 | | 1,345 | | 1,345 | | 13,433 | | | | 152 | 06/25/2046 | 1FM |
| 93363D-AE-7 | WAMU_06-AR9 RMBS | | 03/25/2017 | SCHEDULED REDEMPTION | | 8,695 | 15,988 | 1,928 | 1,754 | 949 | 5,992 | | 6,941 | | 8,695 | | | | 37 | 08/25/2046 | 1FM |
| 93677P-AB-7 | WASAT_06-1A CDO - CF - LOANS | | 02/14/2017 | SCHEDULED REDEMPTION | | 5,670,449 | 5,670,449 | 5,484,210 | 5,574,296 | | 96,153 | | 96,153 | | 5,670,449 | | | | 16,550 | 11/14/2022 | 1FE |
| 93710H-AG-3 | WASH MULTIFAMILY LAUNDRY CAN TL | | 03/31/2017 | Various | | 340,059 | 347,255 | 348,758 | 346,821 | 1,918 | (84) | | 1,834 | | 348,655 | | (8,595) | (8,595) | 1,614 | 05/16/2022 | 4FE |
| 93710H-AC-2 | WASH MULTIFAMILY LAUNDRY US TL | | 03/31/2017 | Various | | 1,941,758 | 1,982,847 | 1,991,309 | 1,980,368 | 10,832 | (480) | | 10,352 | | 1,990,721 | | (48,962) | (48,962) | 9,219 | 05/16/2022 | 4FE |
| 94353E-AC-9 | WAVE DIVISION INITIAL TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 5,158 | 5,158 | 5,162 | 2,576 | | (3) | | (3) | | 5,158 | | | | 24 | 10/15/2019 | 3FE |
| 94946T-AC-0 | WELLCARE HEALTH PLANS INC | | 03/09/2017 | JPMORGAN CHASE & CO. | | 2,348,775 | 2,340,000 | 2,340,000 | | | | | | | 2,340,000 | | 8,775 | 8,775 | | 04/01/2025 | 3FE |
| 94973V-AV-9 | WELLPOINT INC | | 02/15/2017 | MATURED | | 15,000,000 | 15,000,000 | 14,929,500 | 14,998,336 | | 1,664 | | 1,664 | | 15,000,000 | | | | 178,125 | 02/15/2017 | 2FE |
| 94974B-FK-1 | WELLS FARGO & COMPANY | | 01/19/2017 | DEUTSCHE BANK AG | | 8,779,190 | 8,750,000 | 8,750,000 | 8,750,000 | | | | | | 8,750,000 | | 29,190 | 29,190 | 33,844 | 04/23/2018 | 1FE |
| 94974B-GU-8 | WELLS FARGO & COMPANY | | 02/23/2017 | WELLS FARGO | | 8,769,535 | 8,500,000 | 8,483,850 | 8,483,866 | | 39 | | 39 | | 8,483,905 | | 285,630 | 285,630 | 89,722 | 12/07/2046 | 1FE |
| 95081H-AU-8 | WESCO AIRCRAFT HARDWARE CORP TL-A | | 03/31/2017 | SCHEDULED REDEMPTION | | 40,787 | 40,787 | 40,683 | | | | | | | 40,787 | | | | 353 | 10/04/2021 | 4FE |
| 95081Q-AL-8 | WESCO DISTRIBUTION INC | | 02/03/2017 | EXCHANGE | | 4,500,000 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | | | 32,250 | 06/15/2024 | 4FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received DuringYear | Stated Con-tractual Maturity Date | NAIC Desig-nation or Market In-dicator (a) |
| 95081Q-AM-6 | WESCO DISTRIBUTION INC | | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | | 4,578,750 | 4,500,000 | 4,500,000 | | | | | | | 4,500,000 | | 78,750 | 78,750 | 70,547 | 06/15/2024 | 3FE |
| 950840-AC-2 | WESFARMERS LTD | D | 01/31/2017 | CANTOR FITZGERALD | | 20,028,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 28,000 | 28,000 | 138,468 | 03/20/2018 | 1FE |
| 95235L-AX-8 | WEST CORP 2016 REPLACE TLB-12 | | 03/31/2017 | SCHEDULED REDEMPTION | | 12,469 | 12,469 | 12,408 | 12,410 | | 59 | | 59 | | 12,469 | | | | 140 | 06/17/2023 | 3FE |
| 95235L-AY-6 | WEST CORP 2016 REPLACE TLB-14 | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,481 | 7,481 | 7,445 | 7,447 | | 34 | | 34 | | 7,481 | | | | 83 | 06/17/2021 | 3FE |
| 95810D-AL-5 | WESTERN DIGITAL CORP US TLB-2 | | 03/31/2017 | SCHEDULED REDEMPTION | | 6,965 | 6,965 | 6,839 | 6,836 | | 129 | | 129 | | 6,965 | | | | 28 | 04/29/2023 | 2FE |
| 95931C-AL-1 | WESTERN REFINING 2016 INCREM TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,257 | 12,184 | | 316 | | 316 | | 12,500 | | | | 115 | 06/23/2023 | 4FE |
| 960413-AL-6 | WESTLAKE CHEMICAL CORP | | 03/01/2017 | DEUTSCHE BANK AG | | 7,818,750 | 7,500,000 | 7,434,103 | 7,420,645 | | 3,124 | | 3,124 | | 7,423,769 | | 394,981 | 394,981 | 193,672 | 02/15/2021 | 2FE |
| 960413-AN-2 | WESTLAKE CHEMICAL CORP | | 01/23/2017 | BANK OF AMERICA/MERRILL LYNCH | | 12,951,950 | 12,520,000 | 12,397,144 | 12,371,650 | | 1,319 | | 1,319 | | 12,372,969 | | 578,981 | 578,981 | 119,020 | 05/15/2023 | 2FE |
| 961214-DG-5 | WESTPAC BANKING CORP | D | 01/12/2017 | DEUTSCHE BANK AG | | 8,530,260 | 8,500,000 | 8,495,665 | | | 16 | | 16 | | 8,495,681 | | 34,579 | 34,579 | 4,628 | 01/11/2022 | 1FE |
| 961214-DK-6 | WESTPAC BANKING CORP | D | 02/28/2017 | Various | | 8,490,710 | 8,500,000 | 8,492,775 | | | | | | | 8,492,775 | | (2,066) | (2,066) | | 03/08/2027 | 1Z |
| 96208U-AK-7 | WEX INC TLB | | 03/31/2017 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,426 | 7,429 | | 71 | | 71 | | 7,500 | | | | 81 | 06/30/2023 | 3FE |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 228,656 | 249,721 | 182,653 | 182,152 | | 46,504 | | 46,504 | | 228,656 | | | | 1,688 | 10/25/2036 | 1FM |
| 94984S-AA-9 | WFMBS 2006-AR18 1A1 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 42,511 | 50,051 | 39,609 | 38,263 | | 4,249 | | 4,249 | | 42,511 | | | | 356 | 11/25/2036 | 1FM |
| 94985W-DN-8 | WFMBS 2007-11 A85 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 83,435 | 97,613 | 84,966 | 84,447 | | (1,012) | | (1,012) | | 83,435 | | | | 1,312 | 09/25/2041 | 1FM |
| 94985W-DZ-1 | WFMBS 2007-11 A96 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 204,755 | 239,550 | 204,377 | 199,773 | | 4,982 | | 4,982 | | 204,755 | | | | 3,220 | 09/25/2041 | 1FM |
| 94985L-AG-0 | WFMBS 2007-13 A7 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 114,916 | 124,850 | 104,577 | 98,324 | | 16,593 | | 16,593 | | 114,916 | | | | 1,849 | 09/25/2037 | 1FM |
| 94985L-AH-8 | WFMBS 2007-13 A8 RMBS | | 03/01/2017 | SCHEDULED REDEMPTION | | 74,049 | 80,450 | 67,222 | 66,556 | | 7,493 | | 7,493 | | 74,049 | | | | 1,191 | 09/25/2037 | 1FM |
| 963320-AP-1 | WHIRLPOOL CORP | | 01/19/2017 | GOLDMAN, SACHS & CO. | | 3,001,260 | 3,000,000 | 2,998,410 | 2,999,911 | | 34 | | 34 | | 2,999,945 | | 1,315 | 1,315 | 16,088 | 03/01/2017 | 2FE |
| 966244-AA-3 | WHITEWAVE FOODS CO | | 03/07/2017 | CANTOR FITZGERALD | | 2,092,800 | 1,920,000 | 1,944,150 | 1,938,914 | | (554) | | (554) | | 1,938,360 | | 154,440 | 154,440 | 45,580 | 10/01/2022 | 4FE |
| 96926D-AQ-3 | WILLIAM LYON HOMES INC | | 03/15/2017 | BARCLAYS | | 1,366,575 | 1,370,000 | 1,359,246 | | | 148 | | 148 | | 1,359,394 | | 7,181 | 7,181 | 11,179 | 01/31/2025 | 4FE |
| 96950H-AD-2 | WILLIAMS PARTNERS LP | | 02/01/2017 | MATURED | | 3,751,000 | 3,751,000 | 3,749,923 | 3,750,908 | | 92 | | 92 | | 3,751,000 | | | | 135,974 | 02/01/2017 | 2FE |
| 88432C-AA-4 | WINDR_2014-1 CDO - CF - LOANS | | 03/10/2017 | CALLED @ 100.000 | | 20,000,000 | 20,000,000 | 19,956,000 | 19,977,359 | | 1,582 | | 1,582 | | 19,978,941 | | 21,059 | 21,059 | 194,824 | 04/20/2026 | 1FE |
| 97653V-AC-1 | WIREPATH HOME SYSTEMS TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 18,750 | 18,750 | 18,563 | | | 188 | | 188 | | 18,750 | | | | 234 | 12/21/2022 | 4Z |
| 98310W-AH-1 | WYNDHAM WORLDWIDE | | 03/01/2017 | MATURED | | 2,000,000 | 2,000,000 | 1,995,780 | 1,999,849 | | 151 | | 151 | | 2,000,000 | | | | 29,500 | 03/01/2017 | 2FE |
| 98310W-AP-3 | WYNDHAM WORLDWIDE CORP | | 03/17/2017 | JPMORGAN CHASE & CO. | | 5,962,138 | 5,950,000 | 5,939,171 | | | 4 | | 4 | | 5,939,175 | | 22,963 | 22,963 | 686 | 04/01/2024 | 2Z |
| 984121-CH-4 | XEROX CORP | | 03/17/2017 | Various | | 4,740,152 | 5,000,000 | 4,997,800 | 4,998,722 | | 77 | | 77 | | 4,998,798 | | (258,646) | (258,646) | 47,444 | 05/15/2020 | 2FE |
| 984121-CK-7 | XEROX CORP | | 03/17/2017 | Various | | 3,591,703 | 3,816,000 | 3,799,200 | 3,800,688 | | 836 | | 836 | | 3,801,524 | | (209,821) | (209,821) | 57,134 | 09/01/2020 | 2FE |
| 984121-CF-8 | XEROX CORPORATION | | 03/15/2017 | MATURED | | 7,500,000 | 7,500,000 | 7,634,175 | 7,506,036 | | (6,036) | | (6,036) | | 7,500,000 | | | | 110,625 | 03/15/2017 | 2FE |
| 984121-CN-1 | XEROX CORPORATION | | 03/17/2017 | DIRECT | | 1,000 | 1,000 | 999 | | | | | | | 999 | | 1 | 1 | | 03/17/2022 | 2FE |
| 98919M-AL-9 | ZAYO GROUP INCREMENTAL REFI TLB-2 | | 03/30/2017 | Various | | 656,369 | 650,000 | 648,375 | | | | | | | 647,575 | | 8,794 | 8,794 | 758 | 01/19/2024 | 3Z |
| BASOMP-TE-6 | ZAYO GROUP INCREMENTAL REFI TLB-2 | | 02/23/2017 | Various | | 1,363,228 | 1,350,000 | 1,346,625 | | | 28 | | 28 | | 1,346,403 | | 16,825 | 16,825 | 2,953 | 01/19/2024 | 3FE |
| 989194-AP-0 | ZAYO GROUP LLC | | 01/12/2017 | MORGAN STANLEY | | 1,481,900 | 1,460,000 | 1,460,000 | | | | | | | 1,460,000 | | 21,900 | 21,900 | | 01/15/2027 | 1Z |
| 98920U-AG-9 | ZEBRA TECHNOLOGIES NEW TL | | 03/31/2017 | SCHEDULED REDEMPTION | | 338,371 | 338,371 | 337,680 | 337,689 | | 682 | | 682 | | 338,371 | | | | 2,922 | 10/27/2021 | 3FE |
| N9833R-AD-1 | ZIGGO SECURED FIN PRTSHIP TL-D | D | 02/17/2017 | SCHEDULED REDEMPTION | | 6,932,340 | 6,932,340 | 6,890,624 | 6,890,405 | | 41,936 | | 41,936 | | 6,932,340 | | | | 22,459 | 08/31/2024 | 3FE |
| 40450#-AA-5 | HD SUPP / HUGHES SUPP / MIAMI ABS | | 03/10/2017 | SCHEDULED REDEMPTION | | 44,493 | 44,493 | 44,493 | 44,493 | | | | | | 44,493 | | | | 580 | 02/10/2024 | 1 |
| 544445-BJ-7 | LOS ANGELES CALIF DEPT ARPTS R | | 02/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 445,859 | 400,000 | 440,272 | | | (764) | | (764) | | 439,508 | | 6,351 | 6,351 | 1,299 | 05/15/2020 | 1FE |
| 544445-BK-4 | LOS ANGELES CALIF DEPT ARPTS R | | 03/17/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 170,297 | 150,000 | 168,143 | | | (704) | | (704) | | 167,439 | | 2,858 | 2,858 | 1,313 | 05/15/2021 | 1FE |
| 603827-YG-5 | MINNEAPOLIS & ST PAUL MINN MET | | 02/08/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 219,224 | 200,000 | 215,414 | 215,302 | | (431) | | (431) | | 214,871 | | 4,353 | 4,353 | 1,178 | 01/01/2021 | 1FE |
| 603827-YJ-9 | MINNEAPOLIS & ST PAUL MINN MET | | 02/06/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 293,315 | 250,000 | 288,108 | 287,928 | | (626) | | (626) | | 287,302 | | 6,013 | 6,013 | 1,701 | 01/01/2023 | 1FE |
| 678657-MJ-3 | OKLAHOMA CITY OKLA WTR UTILS T | | 03/02/2017 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 604,090 | 500,000 | 623,550 | 621,687 | | (2,816) | | (2,816) | | 618,870 | | (14,780) | (14,780) | 7,639 | 07/01/2024 | 1FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 3,871,238,491 | 3,859,475,089 | 3,852,900,228 | 2,944,592,803 | 7,445,956 | 3,510,034 | | 10,955,991 | | 3,851,379,799 | 12,994 | 19,845,711 | 19,858,704 | 41,025,534 | XXX | XXX |
| 29250N-AN-5 | ENBRIDGE INC | A | 02/07/2017 | Various | | 17,223,550 | 17,000,000 | 16,957,500 | 16,957,500 | | 7 | | 7 | | 16,957,507 | | 266,043 | 266,043 | 132,373 | 01/15/2077 | 2AM |
| 55608X-AC-1 | MACQUARIE BANK LTD | D | 03/21/2017 | Various | | 10,239,313 | 10,200,000 | 10,200,000 | | | | | | | 10,200,000 | | 39,313 | 39,313 | 16,342 | 12/31/2049 | 1AM |
| 693475-AQ-8 | PNC FINANCIAL SERVICES GROUP INC | | 02/23/2017 | WELLS FARGO | | 4,260,625 | 4,250,000 | 4,101,250 | 4,101,250 | | 275 | | 275 | | 4,101,525 | | 159,100 | 159,100 | 69,063 | 12/31/2049 | 1AM |
| 89356B-AC-2 | TRANSCANADA TRUST | A | 03/08/2017 | Various | | 17,126,820 | 17,000,000 | 17,000,000 | | | | | | | 17,000,000 | | 126,820 | 126,820 | 7,608 | 03/15/2077 | 2FE |
| 902973-AZ-9 | US BANCORP | | 02/16/2017 | Various | | 8,585,000 | 8,500,000 | 8,500,000 | | | | | | | 8,500,000 | | 85,000 | 85,000 | 11,263 | 12/31/2049 | 1FE |
| 92553P-BC-5 | VIACOM INC | | 02/28/2017 | Various | | 8,596,688 | 8,500,000 | 8,500,000 | | | | | | | 8,500,000 | | 96,688 | 96,688 | 7,378 | 02/28/2057 | 1AM |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 66,031,995 | 65,450,000 | 65,258,750 | 21,058,750 | | 282 | | 282 | | 65,259,032 | | 772,963 | 772,963 | 244,027 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 5,478,543,183 | 5,464,688,829 | 5,473,026,981 | 3,906,421,169 | 7,445,956 | 2,819,983 | | 10,265,939 | | 5,462,995,351 | 12,994 | 15,534,851 | 15,547,845 | 49,488,758 | XXX | XXX |

# 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) |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 5,478,543,183 | 5,464,688,829 | 5,473,026,981 | 3,906,421,169 | 7,445,956 | 2,819,983 | | 10,265,939 | | 5,462,995,351 | 12,994 | 15,534,851 | 15,547,845 | 49,488,758 | XXX | XXX |
| S50767-05-2 | HENKEL VORZUG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 4,358.000 | 564,387 | 1.00 | 438,193 | 520,565 | (194,677) | | | (194,677) | 112,305 | 438,193 | (66,243) | 192,437 | 126,195 | | | P2LZ |
| SBZC0L-D2-8 | ROLLS-ROYCE PREF C SHARE | B | 01/06/2017 | TENDER OFFER | 5,688,912.000 | 7,008 | 1.00 | 8,952 | 7,030 | | | | | 1,922 | 8,952 | (1,944) | | (1,944) | | | RP1LFE |
| S54971-68-4 | VOLKSWAGEN AG_PFD NON VTG PRF NPV | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 1,399.000 | 205,463 | 1.00 | 152,650 | 125,560 | | | | | 27,089 | 152,650 | (23,078) | 75,891 | 52,813 | | | P3SU |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 776,859 | XXX | 599,794 | 653,155 | (194,677) | | | (194,677) | 141,316 | 599,794 | (91,264) | 268,328 | 177,065 | | XXX | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 776,859 | XXX | 599,794 | 653,155 | (194,677) | | | (194,677) | 141,316 | 599,794 | (91,264) | 268,328 | 177,065 | | 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 | | | | | | 776,859 | XXX | 599,794 | 653,155 | (194,677) | | | (194,677) | 141,316 | 599,794 | (91,264) | 268,328 | 177,065 | | XXX | XXX |
| 88579Y-10-1 | 3M COMPANY | | 03/27/2017 | Various | 54,254.000 | 9,959,957 | | 9,116,037 | 9,302,247 | (567,324) | | | (567,324) | | 9,116,037 | | 843,920 | 843,920 | 29,931 | | L |
| H0010V-10-1 | ABB LTD-REG CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 15,924.000 | 371,264 | | 281,235 | 336,545 | (62,359) | | | (62,359) | 7,049 | 281,235 | 4,040 | 85,989 | 90,029 | | | U |
| 002824-10-0 | ABBOTT LABS | | 03/27/2017 | Various | 97,846.440 | 4,243,684 | | 3,783,038 | 464,338 | (21,369) | | | (21,369) | | 3,783,038 | | 460,646 | 460,646 | 25,929 | | L |
| 00287Y-10-9 | ABBVIE INC | | 03/27/2017 | Various | 111,305.000 | 7,158,937 | | 6,714,953 | 6,550,365 | (242,892) | | | (242,892) | | 6,714,953 | | 443,983 | 443,983 | 50,755 | | L |
| G1151C-10-1 | ACCENTURE PLC | | 03/27/2017 | Various | 60,536.000 | 6,977,662 | | 6,861,273 | 7,090,582 | (229,309) | | | (229,309) | | 6,861,273 | | 116,389 | 116,389 | | | L |
| SB1YD5-Q2-4 | ACTELION LTD REG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 2,010.000 | 557,937 | | 386,747 | 436,075 | (48,343) | | | (48,343) | (985) | 386,747 | 13,883 | 157,307 | 171,190 | | | U |
| 00507V-10-9 | ACTIVISION BLIZZARD INC | | 03/27/2017 | CREDIT SUISSE | 8,521.000 | 420,051 | | 311,954 | 307,693 | 4,261 | | | 4,261 | | 311,954 | | 108,097 | 108,097 | | | L |
| D0066B-18-5 | ADIDAS SALOMON AG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 2,176.000 | 416,906 | | 157,886 | 344,615 | (206,287) | | | (206,287) | 19,558 | 157,886 | (3,680) | 262,700 | 259,021 | | | U |
| G0084W-10-1 | ADIENT PLC | D | 03/27/2017 | CREDIT SUISSE | 4,186.000 | 294,508 | | 194,624 | 245,300 | (50,675) | | | (50,675) | | 194,624 | | 99,884 | 99,884 | | | L |
| 00724F-10-1 | ADOBE SYS INC | | 03/27/2017 | CREDIT SUISSE | 6,002.000 | 769,722 | | 461,494 | 617,906 | (156,412) | | | (156,412) | | 461,494 | | 308,228 | 308,228 | | | L |
| 00773T-10-1 | ADVANSIX INC | | 03/27/2017 | Various | 10,393.000 | 267,888 | | 156,920 | 222,861 | (72,912) | | | (72,912) | | 156,920 | | 110,968 | 110,968 | | | L |
| SBVRZ8-L1-3 | AENA SA | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 931.000 | 144,684 | | 123,549 | 127,313 | (4,494) | | | (4,494) | 730 | 123,549 | 3,220 | 17,915 | 21,135 | | | U |
| 00817Y-10-8 | AETNA INC. | | 03/27/2017 | CREDIT SUISSE | 2,788.000 | 351,997 | | 198,477 | 345,740 | (147,263) | | | (147,263) | | 198,477 | | 153,520 | 153,520 | 697 | | L |
| 008252-10-8 | AFFILIATED MANAGERS GR | | 03/09/2017 | Various | 22,923.000 | 3,641,373 | | 3,357,752 | | | | | | | 3,357,752 | | 283,621 | 283,621 | 1,202 | | L |
| 001055-10-2 | AFLAC INC. | | 03/27/2017 | CREDIT SUISSE | 8,099.000 | 581,795 | | 469,604 | 563,690 | (94,086) | | | (94,086) | | 469,604 | | 112,191 | 112,191 | 3,483 | | L |
| S22135-38-8 | AGRIUM INC COM | B | 03/27/2017 | MORGAN STANLEY | 3,238.000 | 307,483 | | 302,154 | 325,864 | (92,392) | | | (92,392) | 68,682 | 302,154 | (52,054) | 57,383 | 5,329 | 2,426 | | U |
| Y002A1-10-5 | AIA GROUP LTD COMMON STOCK | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 61,000.000 | 386,702 | | 327,313 | 344,215 | (17,042) | | | (17,042) | 140 | 327,313 | (727) | 60,116 | 59,389 | | | U |
| 009158-10-6 | AIR PRODUCTS & CHEM | | 03/27/2017 | Various | 22,932.000 | 3,183,337 | | 3,105,560 | 2,103,368 | (183,581) | | | (183,581) | | 3,105,560 | | 77,777 | 77,777 | 12,578 | | L |
| N01803-10-0 | AKZO N.V. | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 17,579.000 | 1,498,722 | | 1,197,542 | 1,101,177 | (120,235) | | | (120,235) | 216,600 | 1,197,542 | (163,474) | 464,655 | 301,180 | | | U |
| 015351-10-9 | ALEXION PHARMACEUTICAL INC | | 03/09/2017 | Various | 22,934.000 | 2,993,614 | | 2,762,602 | 2,805,975 | (43,373) | | | (43,373) | | 2,762,602 | | 231,012 | 231,012 | | | L |
| 01626P-40-3 | ALIMENTATION COUCHE CLASS 'B'VTG COM NPV | B | 03/27/2017 | MORGAN STANLEY | 22,693.000 | 1,009,914 | | 803,684 | 771,753 | (376,215) | | | (376,215) | 157,927 | 803,684 | (92,562) | 298,791 | 206,230 | | | U |
| 018581-10-8 | ALLIANCE DATA SYSTEMS CORP | | 03/09/2017 | Various | 11,368.000 | 2,676,538 | | 2,596,527 | 2,102,200 | | | | | | 2,596,527 | | 80,011 | 80,011 | 1,202 | | L |
| D03080-11-2 | ALLIANZ SE-REG COM STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 6,338.000 | 1,169,826 | | 1,125,063 | 1,049,546 | (150,910) | | | (150,910) | 226,427 | 1,125,063 | (170,080) | 214,843 | 44,764 | | | U |
| 02079K-30-5 | ALPHABET INC CLASS A | | 03/27/2017 | Various | 10,560.000 | 8,768,488 | | 7,449,313 | 8,227,216 | (921,296) | | | (921,296) | | 7,449,313 | | 1,319,175 | 1,319,175 | | | L |
| 02079K-10-7 | ALPHABET INC CLASS C | | 03/27/2017 | Various | 7,228.000 | 5,847,168 | | 4,568,966 | 5,578,715 | (1,009,749) | | | (1,009,749) | | 4,568,966 | | 1,278,202 | 1,278,202 | | | L |
| 02209S-10-3 | ALTRIA GROUP INC. | | 03/27/2017 | Various | 74,473.000 | 5,421,379 | | 4,962,005 | 4,410,582 | (72,034) | | | (72,034) | | 4,962,005 | | 459,374 | 459,374 | 31,362 | | L |
| E04908-11-2 | AMADEUS IT HOLDING CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 6,088.000 | 308,383 | | 222,943 | 277,208 | (110,127) | | | (110,127) | 55,861 | 222,943 | (30,960) | 116,400 | 85,441 | 2,122 | | U |
| 023135-10-6 | AMAZON COM INC | | 03/27/2017 | Various | 19,889.000 | 16,412,068 | | 13,129,193 | 11,581,742 | (1,781,706) | | | (1,781,706) | | 13,129,193 | | 3,282,875 | 3,282,875 | | | L |
| 03080-10-0 | AMCOR LTD ORD | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 17,108.000 | 194,202 | | 169,625 | 185,199 | (56,624) | | | (56,624) | 41,050 | 169,625 | (23,614) | 48,191 | 24,577 | 3,336 | | U |
| 023608-10-2 | AMEREN CORP | | 03/09/2017 | Various | 41,804.000 | 2,195,715 | | 2,098,850 | 1,379,698 | (86,264) | | | (86,264) | | 2,098,850 | | 96,865 | 96,865 | | | L |
| 025537-10-1 | AMERICAN ELEC PWR INC | | 03/09/2017 | Various | 53,085.000 | 3,372,880 | | 3,336,011 | | | | | | | 3,336,011 | | 36,869 | 36,869 | 8,210 | | L |
| 025816-10-9 | AMERICAN EXPRESS CO | | 03/27/2017 | CREDIT SUISSE | 4,265.000 | 330,944 | | 251,848 | 315,951 | (64,103) | | | (64,103) | | 251,848 | | 79,096 | 79,096 | 1,365 | | L |
| 026874-78-4 | AMERICAN INTL GROUP INC | | 03/27/2017 | Various | 167,825.000 | 10,835,469 | | 10,473,791 | 10,564,219 | (484,525) | | | (484,525) | | 10,473,791 | | 361,678 | 361,678 | 13,898 | | L |
| 03027X-10-0 | AMERICAN TOWER CORP | | 03/27/2017 | CREDIT SUISSE | 6,749.000 | 809,910 | | 493,824 | 713,234 | (219,410) | | | (219,410) | | 493,824 | | 316,085 | 316,085 | 3,914 | | L |
| 03076C-10-6 | AMERIPRISE FINL INC | | 03/27/2017 | Various | 72,644.000 | 8,977,421 | | 7,932,256 | 7,665,621 | (145,390) | | | (145,390) | | 7,932,256 | | 1,045,166 | 1,045,166 | 31,376 | | L |
| 03073E-10-5 | AMERISOURCEBERGEN CORP | | 03/21/2017 | Various | 70,070.000 | 6,191,718 | | 5,846,765 | 2,635,550 | (11,096) | | | (11,096) | | 5,846,765 | | 344,953 | 344,953 | 16,829 | | L |
| 031162-10-0 | AMGEN INC | | 03/27/2017 | Various | 88,629.000 | 14,904,078 | | 13,034,353 | 7,757,464 | (187,892) | | | (187,892) | | 13,034,353 | | 1,869,725 | 1,869,725 | 51,410 | | L |
| 032095-10-1 | AMPHENOL CORP. | | 03/27/2017 | Various | 41,476.000 | 2,826,864 | | 2,456,369 | 2,444,064 | (333,211) | | | (333,211) | | 2,456,369 | | 370,494 | 370,494 | 5,819 | | L |
| 032511-10-7 | ANADARKO PETE CORP | | 03/14/2017 | Various | 37,476.000 | 2,399,289 | | 2,546,570 | 152,290 | | | | | | 2,546,570 | | (147,281) | (147,281) | 1,088 | | L |
| 032654-10-5 | ANALOG DEVICES INC | | 03/17/2017 | DIRECT | 0.220 | 18 | | 18 | | | | | | | 18 | | | | | | L |
| G03764-13-4 | ANGLO AMERICAN PLC CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 10,460.000 | 158,226 | | 46,166 | 149,929 | (136,663) | | | (136,663) | 32,900 | 46,166 | (7,650) | 119,711 | 112,060 | | | U |
| 03674X-10-6 | ANTERO RESOURCES CORP | | 01/04/2017 | Various | 119,248.000 | 2,826,683 | | 2,820,215 | 2,820,215 | | | | | | 2,820,215 | | 6,468 | 6,468 | | | L |
| 036752-10-3 | ANTHEM INC | | 01/04/2017 | BANK OF AMERICA/MERRILL LYNCH | 23,498.000 | 3,361,969 | | 3,146,292 | 3,378,307 | (232,015) | | | (232,015) | | 3,146,292 | | 215,677 | 215,677 | | | 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) |
| 009504-13-7 | ANZ NATIONAL BANK | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 10,819.000 | 259,050 | | 205,744 | 238,311 | (85,390) | | | (85,390) | 52,823 | 205,744 | (28,643) | 81,949 | 53,306 | | | U |
| G0408V-10-2 | AON PLC | | 03/27/2017 | Various | 55,442.000 | 6,280,127 | | 5,998,225 | 2,555,375 | (242,281) | | | (242,281) | | 5,998,225 | | 281,901 | 281,901 | 18,296 | | L |
| 037411-10-5 | APACHE CORP | | 03/27/2017 | Various | 31,635.000 | 1,640,817 | | 1,709,679 | 236,807 | (90,701) | | | (90,701) | | 1,709,679 | | (68,862) | (68,862) | 1,632 | | L |
| 037833-10-0 | APPLE INC. | | 03/27/2017 | Various | 170,195.000 | 22,173,754 | | 18,484,777 | 17,398,249 | (1,624,638) | | | (1,624,638) | | 18,484,777 | | 3,688,977 | 3,688,977 | 43,831 | | L |
| 038222-10-5 | APPLIED MATERIALS INC | | 03/21/2017 | Various | 234,988.000 | 8,416,206 | | 7,278,727 | 7,163,908 | (342,138) | | | (342,138) | | 7,278,727 | | 1,137,480 | 1,137,480 | 12,530 | | L |
| 039483-10-2 | ARCHER DANIELS MIDLAND CO | | 03/27/2017 | CREDIT SUISSE | 16,055.000 | 728,030 | | 578,796 | 732,911 | (154,114) | | | (154,114) | | 578,796 | | 149,234 | 149,234 | 5,138 | | L |
| 03965L-10-0 | ARCONIC INC INC | | 03/27/2017 | CREDIT SUISSE | 21,772.000 | 578,186 | | 469,458 | 403,653 | 65,805 | | | 65,805 | | 469,458 | | 108,729 | 108,729 | 1,306 | | L |
| 04247X-10-2 | ARMSTRONG WORLD IND | | 02/06/2017 | Various | 56,892.000 | 2,225,261 | | 2,285,929 | 2,378,086 | (92,156) | | | (92,156) | | 2,285,929 | | (60,669) | (60,669) | | | L |
| 363576-10-9 | ARTHUR J GALLAGHER & CO | | 03/09/2017 | Various | 45,601.000 | 2,481,125 | | 2,329,472 | 2,029,142 | (42,567) | | | (42,567) | | 2,329,472 | | 151,653 | 151,653 | 3,924 | | L |
| N07059-20-2 | ASML HOLDING N.V. | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 1,125.000 | 149,429 | | 112,728 | 126,550 | (41,124) | | | (41,124) | 27,302 | 112,728 | (17,042) | 53,742 | 36,700 | | | U |
| S40567-19-0 | ASSICURAZIONI GENERALI S.P.A. | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 54,854.000 | 869,784 | | 669,464 | 816,944 | (298,871) | | | (298,871) | 151,391 | 669,464 | (84,802) | 285,121 | 200,320 | | | U |
| 00206R-10-2 | AT&T INC | | 03/27/2017 | Various | 126,145.000 | 5,284,534 | | 4,936,673 | 3,172,653 | (346,475) | | | (346,475) | | 4,936,673 | | 347,861 | 347,861 | 36,553 | | L |
| 053015-10-3 | AUTOMATIC DATA PROCESSING INC COM | | 03/27/2017 | Various | 56,157.000 | 5,503,898 | | 5,224,935 | 4,551,921 | (511,068) | | | (511,068) | | 5,224,935 | | 278,963 | 278,963 | 14,398 | | L |
| 053332-10-2 | AUTOZONE INC | | 03/27/2017 | Various | 14,147.000 | 10,525,205 | | 10,895,248 | 9,715,997 | (213,024) | | | (213,024) | | 10,895,248 | | (370,043) | (370,043) | | | L |
| 053484-10-1 | AVALONBAY CMNTYS INC | | 03/09/2017 | Various | 11,344.000 | 1,963,591 | | 2,008,764 | 843,588 | | | | | | 2,008,764 | | (45,174) | (45,174) | 6,429 | | U |
| 053611-10-9 | AVERY DENNISON CORP | | 03/21/2017 | Various | 90,146.000 | 6,875,604 | | 6,338,926 | 5,980,216 | (37,498) | | | (37,498) | | 6,338,926 | | 536,678 | 536,678 | 19,707 | | L |
| F06106-10-2 | AXA | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 10,847.000 | 279,829 | | 259,227 | 274,409 | (96,431) | | | (96,431) | 81,249 | 259,227 | (52,829) | 73,431 | 20,602 | | | U |
| G06940-10-3 | BAE SYSTEMS ORD GBP0.025 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 115,637.000 | 931,663 | | 835,270 | 845,176 | (237,061) | | | (237,061) | 227,155 | 835,270 | (166,170) | 262,563 | 96,393 | | | U |
| 057224-10-7 | BAKER HUGHES INC | | 03/27/2017 | CREDIT SUISSE | 2,329.000 | 135,235 | | 103,198 | 151,315 | (48,117) | | | (48,117) | | 103,198 | | 32,037 | 32,037 | 396 | | L |
| 058498-10-6 | BALL CORP COM | | 03/27/2017 | CREDIT SUISSE | 1,896.000 | 139,783 | | 142,314 | 142,333 | (19) | | | (19) | | 142,314 | | (2,530) | (2,530) | 246 | | L |
| E19790-10-9 | BANCO SANTANDER SA EUR 0.5 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 115,558.000 | 712,432 | | 500,276 | 604,427 | (213,937) | | | (213,937) | 109,785 | 500,276 | (62,245) | 274,401 | 212,156 | 5,539 | | U |
| 060505-10-4 | BANK AMER CORP COM | | 03/27/2017 | Various | 1,400,070.000 | 32,368,370 | | 30,318,645 | 27,110,291 | (905,227) | | | (905,227) | | 30,318,645 | | 2,049,725 | 2,049,725 | 20,089 | | L |
| 064058-10-0 | BANK NEW YORK MELLON CORP | | 03/27/2017 | CREDIT SUISSE | 18,249.000 | 843,943 | | 685,902 | 864,638 | (178,736) | | | (178,736) | | 685,902 | | 158,041 | 158,041 | 3,467 | | L |
| 064149-10-7 | BANK NOVA SCOTIA HALIFAX COM | B | 03/27/2017 | MORGAN STANLEY | 16,745.000 | 980,267 | | 745,481 | 933,490 | (216,663) | | | (216,663) | 28,654 | 745,481 | (16,519) | 251,305 | 234,786 | 8,025 | | U |
| 064057-10-2 | BANK OF NEW YORK CO., INC. | | 03/10/2017 | CANCELLED TRADE | 0.000 | 48,220 | | | | | | | | | | | 48,220 | 48,220 | | | L |
| G08036-12-4 | BARCLAYS ORD GBP0.25 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 93,007.000 | 262,092 | | 169,389 | 256,798 | (180,693) | | | (180,693) | 93,284 | 169,389 | (42,979) | 135,682 | 92,703 | | | U |
| 067383-10-9 | BARD (C.R.) INC. | | 03/27/2017 | Various | 10,180.000 | 2,447,515 | | 2,263,693 | 1,977,008 | (36,821) | | | (36,821) | | 2,263,693 | | 183,822 | 183,822 | 2,647 | | L |
| 068323-10-4 | BARRACUDA NETWORKS INC | | 01/18/2017 | DIRECT | 12,152.000 | 277,811 | | 285,528 | | | | | | | 285,528 | | (7,717) | (7,717) | | | L |
| 067901-95-9 | BARRICK GOLD CORP COM NPV | B | 03/27/2017 | MORGAN STANLEY | 11,160.000 | 218,439 | | 72,690 | 178,836 | (137,762) | | | (137,762) | 31,616 | 72,690 | (10,190) | 155,940 | 145,749 | 277 | | U |
| 071813-10-9 | BAXTER INTL INC | | 03/27/2017 | Various | 47,162.000 | 2,329,204 | | 2,010,182 | 949,186 | (150,404) | | | (150,404) | | 2,010,182 | | 319,022 | 319,022 | 4,182 | | L |
| 054937-10-7 | BB+T CORP | | 03/27/2017 | MORGAN STANLEY | 3,199.000 | 141,289 | | 114,748 | 150,417 | (35,669) | | | (35,669) | | 114,748 | | 26,541 | 26,541 | 960 | | L |
| S55019-06-1 | BBVA(BILB-VIZ-ARG) EURO.49 | | 03/27/2017 | GOLDMAN, SACHS & CO. | 54,409.000 | 425,798 | | 332,999 | 368,086 | (38,921) | | | (38,921) | 3,835 | 332,999 | 7,348 | 85,450 | 92,798 | 3,756 | | U |
| 05534B-76-0 | BCE INC COM NPV | B | 03/27/2017 | MORGAN STANLEY | 3,204.000 | 141,224 | | 136,540 | 138,644 | (2,718) | | | (2,718) | 614 | 136,540 | (306) | 4,990 | 4,685 | 1,413 | | U |
| 075887-10-9 | BECTON DICKINSON | | 03/27/2017 | Various | 13,318.000 | 2,289,633 | | 2,015,917 | 2,204,795 | (188,878) | | | (188,878) | | 2,015,917 | | 273,716 | 273,716 | 2,050 | | L |
| 081437-10-5 | BEMIS CO INC | | 03/09/2017 | Various | 41,623.000 | 2,032,236 | | 2,021,060 | 835,368 | | | | | | 2,021,060 | | 11,176 | 11,176 | 4,084 | | L |
| 084670-70-2 | BERKSHIRE HATHAWAY INC - CL B | | 03/27/2017 | CREDIT SUISSE | 4,229.000 | 708,076 | | 347,730 | 689,242 | (341,512) | | | (341,512) | | 347,730 | | 360,345 | 360,345 | | | L |
| G10877-10-1 | BHP BILLITON PLC ORD USD0.50 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 31,282.000 | 470,644 | | 350,410 | 505,009 | (276,009) | | | (276,009) | 121,409 | 350,410 | (62,755) | 182,989 | 120,234 | 12,918 | | U |
| 09062X-10-3 | BIOGEN INC | | 03/09/2017 | Various | 8,235.000 | 2,885,974 | | 2,785,053 | 2,335,281 | | | | | | 2,785,053 | | 100,922 | 100,922 | | | L |
| 09061G-10-1 | BIOMARIN PHARMACEUTICAL INC | | 03/09/2017 | Various | 38,896.000 | 3,469,497 | | 3,311,402 | 1,522,019 | (3,629) | | | (3,629) | | 3,311,402 | | 158,094 | 158,094 | | | L |
| 09075E-10-0 | BIOVERATIV INC | | 02/13/2017 | Various | 5,148.500 | 229,012 | | 230,384 | | | | | | | 230,384 | | (1,372) | (1,372) | | | L |
| 09247X-10-1 | BLACKROCK INC | | 03/09/2017 | Various | 8,698.000 | 3,269,891 | | 3,327,238 | | | | | | | 3,327,238 | | (57,346) | (57,346) | 5,700 | | L |
| F1058Q-23-8 | BNP PARIBAS S.A. | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 10,457.000 | 687,000 | | 513,777 | 667,837 | (298,139) | | | (298,139) | 144,078 | 513,777 | (77,669) | 250,893 | 173,223 | | | U |
| 097023-10-5 | BOEING CO | | 03/27/2017 | Various | 47,437.000 | 7,999,904 | | 6,892,412 | 7,071,141 | (511,478) | | | (511,478) | | 6,892,412 | | 1,107,492 | 1,107,492 | 33,066 | | L |
| 101137-10-7 | BOSTON SCI ENTIFIC CORP COM | | 03/27/2017 | Various | 166,465.000 | 4,024,617 | | 3,520,546 | 298,602 | (111,638) | | | (111,638) | | 3,520,546 | | 504,071 | 504,071 | | | L |
| 06634U-10-6 | BRAMBLES | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 84,350.000 | 599,160 | | 713,844 | 757,365 | (181,299) | | | (181,299) | 137,778 | 713,844 | (78,591) | (36,093) | (114,684) | | | U |
| J04578-12-6 | BRIDGESTONE | B | 03/27/2017 | MORGAN STANLEY | 3,800.000 | 154,000 | | 127,854 | 137,293 | (19,333) | | | (19,333) | 9,894 | 127,854 | (1,893) | 28,039 | 26,146 | 2,168 | | U |
| 110122-10-8 | BRISTOL MYERS SQUIBB CO | | 03/27/2017 | CREDIT SUISSE | 8,102.000 | 454,002 | | 330,721 | 473,481 | (142,760) | | | (142,760) | | 330,721 | | 123,281 | 123,281 | 3,160 | | L |
| G1510J-10-2 | BRIT AMER TOBACCO ORD GBP0.25 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 5,297.000 | 348,072 | | 290,765 | 302,488 | (15,089) | | | (15,089) | 3,366 | 290,765 | 1,792 | 55,515 | 57,307 | | | U |
| Y09827-10-9 | BROADCOM LTD | D | 03/27/2017 | Various | 9,047.000 | 1,985,444 | | 864,172 | 1,599,238 | (735,066) | | | (735,066) | | 864,172 | | 1,121,272 | 1,121,272 | 9,228 | | L |
| 112585-10-4 | BROOKFIELD ASSET MANAGEMENT, CL A | B | 03/27/2017 | MORGAN STANLEY | 5,337.000 | 191,702 | | 163,348 | 176,302 | (49,891) | | | (49,891) | 36,938 | 163,348 | (28,003) | 56,357 | 28,354 | 1,222 | | L |
| 115637-20-9 | BROWN FORM AN CORP CLASS B | | 01/18/2017 | Various | 112,074.000 | 4,990,243 | | 5,026,859 | 5,034,364 | (7,505) | | | (7,505) | | 5,026,859 | | (36,616) | (36,616) | 8,023 | | L |
| G16962-10-5 | BUNGE LTD | | 03/27/2017 | CREDIT SUISSE | 14,888.000 | 1,190,374 | | 965,029 | 1,075,509 | (110,480) | | | (110,480) | | 965,029 | | 225,345 | 225,345 | 6,253 | | L |
| G1700D-10-5 | BURBERRY GROUP | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 42,917.000 | 937,526 | | 809,156 | 793,865 | (166,351) | | | (166,351) | 181,643 | 809,156 | (138,830) | 267,200 | 128,370 | 5,655 | | U |
| 12673P-10-5 | CA INC | | 03/09/2017 | Various | 62,871.000 | 1,971,889 | | 2,022,465 | 838,251 | | | | | | 2,022,465 | | (50,577) | (50,577) | 5,243 | | L |
| 131347-30-4 | CALPINE CORP | | 01/04/2017 | Various | 300,067.000 | 3,485,007 | | 3,429,766 | 3,429,766 | | | | | | 3,429,766 | | 55,241 | 55,241 | | | 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) |
| 136069-10-1 | CANADIAN IMP BANK COM NPV | B | 03/27/2017 | MORGAN STANLEY | 13,469.000 | 1,170,455 | | 954,259 | 1,100,379 | (241,207) | | | (241,207) | 95,086 | 954,259 | (63,311) | 279,507 | 216,196 | 10,816 | | U |
| S27931-15-3 | CANADIAN PACIFIC RAILWAY LTD | B | 03/27/2017 | MORGAN STANLEY | 1,819.000 | 264,829 | | 231,425 | 259,832 | (46,965) | | | (46,965) | 18,558 | 231,425 | (13,997) | 47,401 | 33,404 | 590 | | U |
| J05124-14-4 | CANON | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 9,800.000 | 307,097 | | 280,467 | 276,855 | (2,924) | | | (2,924) | 6,536 | 280,467 | 8,927 | 17,703 | 26,630 | 5,936 | | U |
| G1846J-11-5 | CAPITA GROUP PLC CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 64,513.000 | 462,195 | | 423,289 | 423,289 | (136,094) | | | (136,094) | 136,094 | 423,289 | (97,423) | 136,329 | 38,906 | | | U |
| 14040H-10-5 | CAPITAL ONE FINL CORP | | 03/27/2017 | Various | 178,693.000 | 15,750,192 | | 14,281,667 | 15,051,953 | (1,312,975) | | | (1,312,975) | | 14,281,667 | | 1,468,526 | 1,468,526 | 21,071 | | L |
| 14149Y-10-8 | CARDINAL HEALTH INC | | 03/27/2017 | CREDIT SUISSE | 2,120.000 | 174,360 | | 150,076 | 152,576 | (2,501) | | | (2,501) | | 150,076 | | 24,284 | 24,284 | 952 | | L |
| 143658-30-0 | CARNIVAL CORP | | 03/27/2017 | CREDIT SUISSE | 2,419.000 | 142,396 | | 97,727 | 125,933 | (28,206) | | | (28,206) | | 97,727 | | 44,669 | 44,669 | 847 | | L |
| 149123-10-1 | CATERPILLAR INC | | 03/27/2017 | CREDIT SUISSE | 3,036.000 | 277,809 | | 206,327 | 281,559 | (75,232) | | | (75,232) | | 206,327 | | 71,483 | 71,483 | 2,338 | | L |
| 12504L-10-9 | CBRE GROUP INC | | 03/09/2017 | Various | 209,849.000 | 6,654,682 | | 6,313,573 | 5,754,262 | (274,142) | | | (274,142) | | 6,313,573 | | 341,109 | 341,109 | | | L |
| 124857-20-2 | CBS CORP C LASS B | | 03/27/2017 | Various | 92,793.000 | 6,088,518 | | 5,574,706 | 5,585,709 | (334,212) | | | (334,212) | | 5,574,706 | | 513,812 | 513,812 | 9,231 | | L |
| 136385-10-1 | CDN NAT RES COM NPV | B | 03/27/2017 | MORGAN STANLEY | 38,701.000 | 1,225,894 | | 904,418 | 1,234,865 | (361,220) | | | (361,220) | 30,774 | 904,418 | (15,417) | 336,892 | 321,476 | 6,132 | | U |
| S21806-32-8 | CDN NATL RAILWAYS COM NPV | B | 03/27/2017 | MORGAN STANLEY | 3,601.000 | 261,382 | | 192,321 | 242,636 | (53,133) | | | (53,133) | 2,819 | 192,321 | (1,797) | 70,857 | 69,061 | 947 | | U |
| 151020-10-4 | CELGENE CORP. | | 03/27/2017 | Various | 21,438.000 | 2,602,135 | | 2,195,477 | 2,481,449 | (285,971) | | | (285,971) | | 2,195,477 | | 406,658 | 406,658 | | | L |
| 15135B-10-1 | CENTENE CORP | | 03/09/2017 | CITIGROUP GLOBAL MARKETS | 9,248.000 | 643,184 | | 654,406 | | | | | | | 654,406 | | (11,222) | (11,222) | | | L |
| 808513-10-5 | CHARLES SCHWAB | | 03/27/2017 | Various | 64,986.000 | 2,689,568 | | 2,473,209 | 2,564,997 | (91,788) | | | (91,788) | | 2,473,209 | | 216,358 | 216,358 | 1,852 | | L |
| 16119P-10-8 | CHARTER COMMUNICATIONS INC CLASS A | | 03/27/2017 | CREDIT SUISSE | 1,859.000 | 600,699 | | 418,100 | 535,243 | (117,143) | | | (117,143) | | 418,100 | | 182,598 | 182,598 | | | L |
| 166764-10-0 | CHEVRON CORP | | 03/27/2017 | Various | 12,638.000 | 1,343,104 | | 1,071,995 | 1,487,493 | (415,497) | | | (415,497) | | 1,071,995 | | 271,108 | 271,108 | 13,649 | | L |
| H1467J-10-4 | CHUBB LTD | | 03/27/2017 | Various | 18,398.000 | 2,426,080 | | 2,260,384 | 2,112,863 | (163,790) | | | (163,790) | | 2,260,384 | | 165,696 | 165,696 | 11,034 | | L |
| 171340-10-2 | CHURCH & DWIGHT CO. | | 01/10/2017 | Various | 41,384.000 | 1,826,926 | | 1,828,759 | 1,828,759 | | | | | | 1,828,759 | | (1,833) | (1,833) | | | L |
| 125509-10-9 | CIGNA CORP | | 03/27/2017 | Various | 42,563.000 | 6,085,855 | | 5,804,057 | 3,345,955 | (101,011) | | | (101,011) | | 5,804,057 | | 281,798 | 281,798 | | | L |
| 172908-10-5 | CINTAS COR P COM | | 03/21/2017 | Various | 64,636.000 | 7,618,393 | | 7,274,522 | 6,965,263 | (195,556) | | | (195,556) | | 7,274,522 | | 343,871 | 343,871 | | | L |
| 17275R-10-2 | CISCO SYS INC | | 03/27/2017 | Various | 317,649.000 | 10,157,464 | | 9,196,638 | 9,224,020 | (410,064) | | | (410,064) | | 9,196,638 | | 960,826 | 960,826 | 79,360 | | L |
| 125581-80-1 | CIT GROUP INC | | 03/14/2017 | Various | 70,417.000 | 2,887,434 | | 2,649,391 | 3,005,398 | (356,006) | | | (356,006) | | 2,649,391 | | 238,042 | 238,042 | 4,433 | | L |
| 172967-42-4 | CITIGROUP INC | | 03/27/2017 | Various | 460,018.000 | 27,032,120 | | 26,486,359 | 22,756,817 | (862,933) | | | (862,933) | | 26,486,359 | | 545,761 | 545,761 | 6,156 | | L |
| G21765-10-5 | CK HUTCHISON HOLDINGS LTD | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 14,500.000 | 180,579 | | 176,655 | 164,391 | 12,338 | | | 12,338 | (74) | 176,655 | (241) | 4,165 | 3,924 | | | U |
| 189054-10-9 | CLOROX CO | | 03/27/2017 | CREDIT SUISSE | 2,232.000 | 305,614 | | 199,821 | 267,885 | (68,064) | | | (68,064) | | 199,821 | | 105,794 | 105,794 | 1,786 | | L |
| Y1660Q-10-4 | CLP HOLDINGS LTD | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 15,500.000 | 161,243 | | 127,837 | 142,442 | (14,636) | | | (14,636) | 31 | 127,837 | (260) | 33,665 | 33,405 | 2,175 | | U |
| 12572Q-10-5 | CME GROUP INC. | | 03/09/2017 | Various | 19,070.000 | 2,321,365 | | 2,220,195 | 1,173,225 | | | | | | 2,220,195 | | 101,170 | 101,170 | 32,811 | | L |
| BASOH0-A6-4 | CMIA PEARL LIMITED | D | 02/28/2017 | DISTRIBUTION | 0.000 | 269,490 | | 269,490 | | | | | | | 269,490 | | | | | | U |
| 191216-10-0 | COCA COLA CO. | | 03/27/2017 | CREDIT SUISSE | 25,949.000 | 1,098,060 | | 988,146 | 1,075,846 | (87,700) | | | (87,700) | | 988,146 | | 109,914 | 109,914 | | | L |
| G25839-10-4 | COCA-COLA EUROPEAN PARTNERS PLC | D | 01/05/2017 | Various | 108,056.000 | 3,412,252 | | 3,392,958 | 3,392,958 | | | | | | 3,392,958 | | 19,294 | 19,294 | 19,450 | | L |
| 192446-10-2 | COGNIZANT TECHNOLOGY SOLUTIONSCL A | | 03/27/2017 | Various | 133,202.000 | 7,481,247 | | 6,992,551 | 7,463,308 | (470,757) | | | (470,757) | | 6,992,551 | | 488,697 | 488,697 | | | L |
| 194162-10-3 | COLGATE PALMOLIVE CO | | 03/27/2017 | Various | 62,524.000 | 4,204,566 | | 3,978,154 | 4,091,571 | (113,415) | | | (113,415) | | 3,978,156 | | 226,410 | 226,410 | 3,747 | | L |
| 20030N-10-1 | COMCAST CORP NEW CL A | | 03/27/2017 | Various | 122,677.000 | 7,189,506 | | 6,634,186 | 6,924,990 | (290,804) | | | (290,804) | | 6,634,186 | | 555,320 | 555,320 | 30,678 | | L |
| D172W1-27-9 | COMMERZBANK AG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 36,946.000 | 342,611 | | 257,611 | 282,368 | (26,376) | | | (26,376) | 1,620 | 257,611 | 6,715 | 78,285 | 85,000 | | | U |
| Q26915-10-0 | COMMONWEALTH BANK OF AUSTRALIA | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 5,996.000 | 380,718 | | 303,808 | 357,800 | (44,054) | | | (44,054) | (9,938) | 303,808 | 24,830 | 52,080 | 76,910 | | | U |
| SBLNN3-L4-1 | COMPASS GROUP PLC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 13,569.000 | 257,189 | | 219,104 | 251,666 | (113,470) | | | (113,470) | 80,908 | 219,104 | (50,425) | 88,510 | 38,084 | 3,571 | | U |
| 20605P-10-1 | CONCHO RESOURCES INC | | 03/27/2017 | Various | 47,286.000 | 6,342,793 | | 6,283,869 | 1,491,220 | (57,941) | | | (57,941) | | 6,283,869 | | 58,923 | 58,923 | | | U |
| 20825C-10-4 | CONOCOPHILLIPS | | 03/09/2017 | Various | 65,918.000 | 3,161,391 | | 3,314,342 | | | | | | | 3,314,342 | | (152,951) | (152,951) | 3,705 | | L |
| 209115-10-4 | CONSOLIDATED EDISON INC | | 03/27/2017 | CREDIT SUISSE | 3,631.000 | 285,198 | | 220,970 | 267,532 | (46,562) | | | (46,562) | | 220,970 | | 64,228 | 64,228 | 2,505 | | L |
| 21036P-10-8 | CONSTELLAT ION BRANDS INC CL A | | 03/27/2017 | Various | 72,072.000 | 10,946,913 | | 10,713,156 | 11,049,358 | (336,202) | | | (336,202) | | 10,713,156 | | 233,757 | 233,757 | 3,142 | | L |
| 212015-10-1 | CONTINENTAL RESOURCES INC OK | | 03/14/2017 | Various | 115,795.000 | 5,336,532 | | 5,814,162 | 153,795 | | | | | | 5,814,162 | | (477,629) | (477,629) | | | L |
| 219350-10-5 | CORNING IN C COM | | 03/21/2017 | Various | 265,984.000 | 6,924,361 | | 6,416,687 | 6,098,614 | (69,430) | | | (69,430) | | 6,416,687 | | 507,673 | 507,673 | 21,984 | | L |
| 22160K-10-5 | COSTCO WHS L CORP NEW COM | | 03/09/2017 | Various | 34,920.000 | 5,708,032 | | 5,573,901 | 1,914,755 | (1,025) | | | (1,025) | | 5,573,901 | | 134,131 | 134,131 | 4,527 | | L |
| F22797-10-8 | CREDIT AGRICOLE SA PAR EUR 3 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 11,080.000 | 147,653 | | 119,379 | 137,668 | (47,985) | | | (47,985) | 29,696 | 119,379 | (18,044) | 46,318 | 28,274 | | | U |
| H3698D-41-9 | CREDIT SUISSE GROUP AG CHF0.5 | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 22,268.000 | 332,187 | | 294,362 | 320,102 | (29,830) | | | (29,830) | 4,089 | 294,362 | 6,303 | 31,523 | 37,826 | | | U |
| 22822V-10-1 | CROWN CASTLE INTERNATIONAL REIT CO | | 03/27/2017 | CREDIT SUISSE | 1,665.000 | 156,435 | | 120,529 | 144,472 | (23,943) | | | (23,943) | | 120,529 | | 35,906 | 35,906 | 1,582 | | L |
| 228368-10-6 | CROWN HOLDINGS INC | | 03/09/2017 | Various | 62,916.000 | 3,376,983 | | 3,352,454 | | | | | | | 3,352,454 | | 24,529 | 24,529 | | | L |
| Q3018U-10-9 | CSL LIMITED COMMON STOCK | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 7,334.000 | 685,671 | | 475,403 | 533,232 | (176,022) | | | (176,022) | 118,193 | 475,403 | (66,183) | 276,451 | 210,267 | | | U |
| 126408-10-3 | CSX CORP | | 03/27/2017 | Various | 72,974.000 | 3,427,420 | | 2,433,667 | 2,621,956 | (188,289) | | | (188,289) | | 2,433,667 | | 993,753 | 993,753 | 6,125 | | L |
| 231021-10-6 | CUMMINS IN C COM | | 03/27/2017 | CREDIT SUISSE | 929.000 | 139,028 | | 91,130 | 126,966 | (35,836) | | | (35,836) | | 91,130 | | 47,898 | 47,898 | 952 | | 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) |
| 126650-10-0 | CVS HEALTH CORPORATION | | 03/09/2017 | Various | 29,827.000 | 2,348,802 | | 2,354,638 | 2,029,723 | (31) | | | (31) | | 2,354,638 | | (5,835) | (5,835) | 12,861 | | L |
| 23331A-10-9 | D R HORTON INC COM | | 03/09/2017 | Various | 82,850.000 | 2,538,822 | | 2,285,103 | 1,639,773 | | | | | | 2,285,103 | | 253,720 | 253,720 | 8,285 | | L |
| J0748-10-4 | DAI-ICHI LIFE HOLDINGS INC | B | 03/27/2017 | JPMORGAN CHASE & CO. | 26,000.000 | 476,348 | | 380,788 | 433,798 | (84,270) | | | (84,270) | 31,260 | 380,788 | (5,638) | 101,198 | 95,560 | | | U |
| J10038-11-5 | DAIKIN INDUSTRIES JPY50 | B | 03/27/2017 | JPMORGAN CHASE & CO. | 4,100.000 | 412,426 | | 239,128 | 377,361 | (138,761) | | | (138,761) | 528 | 239,128 | 13,034 | 160,263 | 173,298 | | | U |
| 235851-10-2 | DANAHER CO RP COM | | 03/27/2017 | MORGAN STANLEY | 7,304.000 | 628,404 | | 419,165 | 568,543 | (149,378) | | | (149,378) | | 419,165 | | 209,239 | 209,239 | 913 | | L |
| K22272-11-4 | DANSKE BANK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 16,850.000 | 581,423 | | 479,805 | 511,986 | (141,947) | | | (141,947) | 109,766 | 479,805 | (72,334) | 173,952 | 101,618 | 16,094 | | U |
| 23311P-10-0 | DCP MIDSTREAM LP | | 03/09/2017 | Various | 12,880.000 | 507,865 | | 476,176 | | | | | | | 476,176 | | 31,689 | 31,689 | 6,582 | | L |
| 244199-10-5 | DEERE & CO. | | 02/03/2017 | Various | 63,788.000 | 6,795,000 | | 6,201,170 | 6,291,828 | (382,749) | | | (382,749) | | 6,201,170 | | 593,830 | 593,830 | 36,637 | | L |
| G27823-10-6 | DELPHI AUTOMOTIVE PLC | | 03/27/2017 | Various | 53,538.000 | 3,753,058 | | 3,549,365 | 3,605,784 | (56,419) | | | (56,419) | | 3,549,365 | | 203,693 | 203,693 | 1,750 | | L |
| 247361-70-2 | DELTA AIR LINES, INC. | | 03/21/2017 | Various | 207,158.000 | 9,986,924 | | 9,588,004 | 9,504,000 | (599,576) | | | (599,576) | | 9,588,004 | | 398,920 | 398,920 | 16,393 | | L |
| J12075-10-7 | DENSO CORP | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 5,900.000 | 268,593 | | 247,924 | 256,113 | (26,645) | | | (26,645) | 18,456 | 247,924 | (3,671) | 24,340 | 20,669 | | | U |
| D18190-89-8 | DEUTSCHE BANK AG NPV(REGD) | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 20,709.000 | 349,441 | | 288,934 | 376,789 | (108,235) | | | (108,235) | 20,380 | 288,934 | (6,068) | 66,576 | 60,508 | | | U |
| SBD5M-F2-3 | DEUTSCHE BOERSE AG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 1,643.000 | 146,513 | | 101,758 | 134,373 | (40,457) | | | (40,457) | 7,841 | 101,758 | (2,539) | 47,294 | 44,756 | | | U |
| D2035M-13-6 | DEUTSCHE TELEKOM A COMMON STOCK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 74,227.000 | 1,307,429 | | 1,234,336 | 1,280,448 | (435,311) | | | (435,311) | 389,199 | 1,234,336 | (257,738) | 330,831 | 73,093 | | | U |
| 25179M-10-3 | DEVON ENERGY CORP. | | 03/14/2017 | Various | 57,332.000 | 2,409,188 | | 2,601,711 | 152,857 | | | | | | 2,601,711 | | (192,524) | (192,524) | 958 | | L |
| G42089-11-3 | DIAGEO | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 7,762.000 | 224,146 | | 211,300 | 202,372 | (27,079) | | | (27,079) | 36,007 | 211,300 | (28,802) | 41,649 | 12,846 | | | U |
| G5821P-11-1 | DIALOG SEMICONDUCTOR PLC | B | 03/24/2017 | Various | 24,852.000 | 1,247,168 | | 737,541 | 1,052,831 | (446,354) | | | (446,354) | 131,063 | 737,541 | (74,046) | 583,673 | 509,627 | | | U |
| 25278X-10-9 | DIAMONDBACK ENERGY INC | | 03/14/2017 | Various | 42,118.000 | 4,316,318 | | 4,318,997 | 208,790 | | | | | | 4,318,997 | | (2,679) | (2,679) | | | L |
| 254709-10-8 | DISCOVER FINL SVCS | | 03/21/2017 | Various | 109,499.000 | 7,792,236 | | 7,421,986 | 7,360,966 | (449,662) | | | (449,662) | | 7,421,986 | | 370,250 | 370,250 | 16,684 | | L |
| 25470F-10-4 | DISCOVERY COMMUNICATIONS INC | | 03/21/2017 | Various | 138,256.000 | 3,839,644 | | 3,880,478 | | | | | | | 3,880,478 | | (40,834) | (40,834) | | | U |
| 254687-10-6 | DISNEY WALT CO | | 03/27/2017 | Various | 49,198.000 | 5,323,265 | | 4,687,105 | 5,127,416 | (440,310) | | | (440,310) | | 4,687,105 | | 636,160 | 636,160 | 27,337 | | L |
| R1812S-10-5 | DNB ASA | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 8,694.000 | 137,865 | | 107,469 | 129,687 | (68,035) | | | (68,035) | 45,817 | 107,469 | (26,805) | 57,201 | 30,396 | | | U |
| 256746-10-8 | DOLLAR TREE INC | | 03/09/2017 | Various | 43,369.000 | 3,302,676 | | 3,380,584 | | | | | | | 3,380,584 | | (77,908) | (77,908) | | | L |
| 25746U-10-9 | DOMINION RES INC VA | | 03/27/2017 | Various | 34,071.000 | 2,486,983 | | 2,524,141 | 1,456,052 | (61,650) | | | (61,650) | | 2,524,141 | | (37,157) | (37,157) | 8,401 | | L |
| 260543-10-3 | DOW CHEM CO | | 03/27/2017 | Various | 45,996.000 | 2,839,474 | | 2,553,728 | 408,436 | (108,069) | | | (108,069) | | 2,553,728 | | 285,746 | 285,746 | 3,283 | | L |
| 26138E-10-9 | DR PEPPER SNAPPLE GROUP INC | | 03/09/2017 | Various | 19,891.000 | 1,823,533 | | 1,803,595 | 756,913 | | | | | | 1,803,595 | | 19,939 | 19,939 | 4,424 | | L |
| 263534-10-9 | DU PONT (E.I.) DE NEMOURS | | 03/27/2017 | CREDIT SUISSE | 2,182.000 | 175,815 | | 106,216 | 160,159 | (53,943) | | | (53,943) | | 106,216 | | 69,599 | 69,599 | 829 | | L |
| 26441C-20-4 | DUKE ENERGY HLDG CORP | | 03/27/2017 | Various | 39,266.000 | 3,123,074 | | 2,924,554 | 2,721,435 | (122,212) | | | (122,212) | | 2,924,554 | | 198,520 | 198,520 | 16,727 | | L |
| N3114C-80-8 | EADS(EURO AERO DEF EUR1 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 5,460.000 | 411,962 | | 344,047 | 361,891 | (95,898) | | | (95,898) | 78,053 | 344,047 | (51,997) | 119,913 | 67,915 | | | U |
| J1257M-10-9 | EAST JAPAN RAILWAY COMPANY | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 2,100.000 | 185,650 | | 157,329 | 181,849 | (37,624) | | | (37,624) | 13,104 | 157,329 | (2,329) | 30,650 | 28,320 | | | U |
| G29183-10-3 | EATON CORP PLC | | 03/27/2017 | CREDIT SUISSE | 5,647.000 | 410,398 | | 317,156 | 378,857 | (61,701) | | | (61,701) | | 317,156 | | 93,242 | 93,242 | 3,388 | | L |
| 278642-10-3 | EBAY INC | | 03/27/2017 | Various | 371,463.000 | 11,525,138 | | 10,800,514 | 10,659,185 | (263,926) | | | (263,926) | | 10,800,514 | | 724,624 | 724,624 | | | L |
| 278865-10-0 | ECOLAB INC | | 01/12/2017 | CITIGROUP GLOBAL MARKETS | 15,290.000 | 1,807,344 | | 1,720,793 | 1,792,294 | (71,501) | | | (71,501) | | 1,720,793 | | 86,551 | 86,551 | 5,657 | | L |
| 28035Q-10-2 | EDGEWELL PERSONAL CARE | | 03/09/2017 | Various | 44,691.000 | 3,440,627 | | 3,390,360 | | | | | | | 3,390,360 | | 50,267 | 50,267 | | | L |
| 281020-10-7 | EDISON INTL | | 03/27/2017 | CREDIT SUISSE | 1,766.000 | 142,155 | | 102,006 | 127,134 | (25,129) | | | (25,129) | | 102,006 | | 40,149 | 40,149 | 958 | | L |
| 28176E-10-8 | EDWARDS LIFESCIENCES CORP | | 03/27/2017 | CREDIT SUISSE | 1,509.000 | 144,660 | | 125,021 | 141,393 | (16,373) | | | (16,373) | | 125,021 | | 19,639 | 19,639 | | | L |
| 285661-10-4 | ELECTRONIC DATA SYS CORP NEW COM | | 01/04/2017 | CANCELLED TRADE | 0.000 | 1,345 | | | | | | | | | | | 1,345 | 1,345 | | | L |
| 532457-10-8 | ELI LILLY & CO | | 03/27/2017 | CREDIT SUISSE | 3,090.000 | 260,287 | | 153,964 | 227,270 | (73,306) | | | (73,306) | | 153,964 | | 106,323 | 106,323 | 1,607 | | L |
| 291011-10-4 | EMERSON ELEC CO | | 03/27/2017 | CREDIT SUISSE | 2,486.000 | 145,246 | | 113,069 | 138,595 | (25,525) | | | (25,525) | | 113,069 | | 32,177 | 32,177 | 1,193 | | L |
| 292480-10-0 | ENABLE MIDSTREAM PARTNERS LP UNITS | | 03/09/2017 | Various | 43,502.000 | 700,090 | | 692,828 | 156,734 | (340) | | | (340) | | 692,828 | | 7,263 | 7,263 | 9,063 | | L |
| 29250N-10-5 | ENBRIDGE INC | B | 03/07/2017 | DIRECT | 0.440 | 17 | | 18 | | | | | | | 18 | | (1) | (1) | | | U |
| T3643A-14-5 | ENI SPA | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 22,348.000 | 364,086 | | 323,749 | 364,652 | (69,736) | | | (69,736) | 28,833 | 323,749 | (14,137) | 54,474 | 40,337 | | | U |
| 29364G-10-3 | ENTERGY CORP | | 03/27/2017 | CREDIT SUISSE | 4,363.000 | 333,662 | | 286,157 | 320,550 | (34,393) | | | (34,393) | | 286,157 | | 47,505 | 47,505 | 3,796 | | L |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS | | 03/14/2017 | Various | 109,180.000 | 3,058,862 | | 3,005,642 | 286,218 | (242) | | | (242) | | 3,005,642 | | 53,220 | 53,220 | 44,764 | | L |
| 26875P-10-1 | EOG RESOUR CES INC COM | | 03/27/2017 | Various | 95,660.000 | 9,430,651 | | 9,758,802 | 1,967,204 | (47,829) | | | (47,829) | | 9,758,802 | | (328,151) | (328,151) | 12,495 | | L |
| 26884L-10-9 | EQT CORPORATION | | 03/09/2017 | Various | 74,230.000 | 4,450,919 | | 4,757,570 | | | | | | | 4,757,570 | | (306,651) | (306,651) | 842 | | L |
| 294429-10-5 | EQUIFAX IN C COM | | 03/27/2017 | CREDIT SUISSE | 6,654.000 | 901,910 | | 761,550 | 786,702 | (25,152) | | | (25,152) | | 761,550 | | 140,360 | 140,360 | 2,595 | | L |
| 29444U-70-0 | EQUINIX REIT INC | | 03/27/2017 | CREDIT SUISSE | 750.000 | 287,991 | | 254,070 | 268,058 | (13,988) | | | (13,988) | | 254,070 | | 33,921 | 33,921 | 1,500 | | L |
| W26049-11-9 | ERICSSON NAMN-AKTIER B | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 25,892.000 | 174,591 | | 152,480 | 152,480 | (41,076) | | | (41,076) | 41,076 | 152,480 | (28,060) | 50,170 | 22,110 | | | U |
| F31668-10-0 | ESSILOR INTERNAT EURO.35 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 3,994.000 | 492,906 | | 448,469 | 452,230 | (101,324) | | | (101,324) | 97,563 | 448,469 | (67,797) | 112,234 | 44,437 | | | U |
| 518439-10-4 | ESTEE LAUDER COS. | | 03/27/2017 | Various | 44,821.000 | 3,624,717 | | 3,461,596 | 124,832 | (1,274) | | | (1,274) | | 3,461,596 | | 163,121 | 163,121 | 4,404 | | L |
| 30040W-10-8 | EVERSOURCE ENERGY | | 03/27/2017 | CREDIT SUISSE | 2,362.000 | 140,647 | | 119,635 | 130,453 | (10,818) | | | (10,818) | | 119,635 | | 21,012 | 21,012 | 1,122 | | L |
| 30161N-10-1 | EXELON CORP COM | | 03/27/2017 | CREDIT SUISSE | 6,529.000 | 233,975 | | 179,628 | 231,714 | (52,086) | | | (52,086) | | 179,628 | | 54,347 | 54,347 | 2,138 | | L |
| G32655-10-5 | EXPERIAN PLC COMMON STOCK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 9,645.000 | 197,845 | | 163,473 | 187,587 | (84,421) | | | (84,421) | 60,308 | 163,473 | (37,622) | 71,994 | 34,371 | 1,277 | | U |
| 30231G-10-2 | EXXON MOBIL CORP | | 03/27/2017 | Various | 25,100.000 | 2,039,260 | | 1,843,749 | 2,265,526 | (421,777) | | | (421,777) | | 1,843,749 | | 195,511 | 195,511 | 18,825 | | 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) |
| 315616-10-2 | F5 NETWORKS INC | | 03/21/2017 | Various | 50,690.000 | 7,130,186 | | 7,130,552 | 6,840,770 | (174,675) | | | (174,675) | | 7,130,552 | | 208,634 | 208,634 | | | L |
| 30303M-10-2 | FACEBOOK INC | | 03/27/2017 | Various | 57,915.000 | 7,926,867 | | 6,566,617 | 3,327,476 | (489,151) | | | (489,151) | | 6,566,617 | | 1,360,250 | 1,360,250 | | | L |
| J13440-10-2 | FANUC LTD JPY50 | B | 03/27/2017 | JPMORGAN CHASE & CO. | 6,000.000 | 1,235,348 | | 998,080 | 1,019,334 | (94,710) | | | (94,710) | 73,455 | 998,080 | (14,777) | 252,046 | 237,269 | | | U |
| J1346E-10-0 | FAST RETAILING CO | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 2,000.000 | 629,988 | | 658,370 | 717,280 | (110,205) | | | (110,205) | 51,295 | 658,370 | (9,349) | (19,033) | (28,382) | | | U |
| 31428X-10-6 | FEDEX CORP | | 03/27/2017 | CREDIT SUISSE | 2,284.000 | 427,183 | | 324,282 | 425,281 | (100,998) | | | (100,998) | | 324,282 | | 102,901 | 102,901 | 914 | | L |
| 31620M-10-6 | FIDELITY N ATL INFORMATION SVC COM | | 03/09/2017 | Various | 78,918.000 | 6,299,838 | | 6,075,812 | 1,942,586 | (2,943) | | | (2,943) | | 6,075,812 | | 224,027 | 224,027 | | | L |
| 316773-10-0 | FIFTH THIRD BANCORP | | 03/21/2017 | Various | 293,640.000 | 7,849,307 | | 7,496,475 | 7,384,844 | (412,813) | | | (412,813) | | 7,496,475 | | 352,832 | 352,832 | 38,334 | | L |
| 337738-10-8 | FISERV INC COM | | 03/27/2017 | Various | 28,937.000 | 3,173,483 | | 3,047,301 | 2,358,672 | (43,293) | | | (43,293) | | 3,047,301 | | 126,182 | 126,182 | | | L |
| 339041-10-5 | FLEETCOR TECHNOLOGIES I | | 03/27/2017 | Various | 25,926.000 | 3,911,923 | | 3,769,413 | 1,762,915 | 22,170 | | | 22,170 | | 3,769,413 | | 142,510 | 142,510 | | | L |
| 344849-10-4 | FOOT LOCKER INC | | 01/04/2017 | GOLDMAN, SACHS & CO. | 54,159.000 | 3,923,583 | | 3,614,403 | 3,839,332 | (224,928) | | | (224,928) | | 3,614,403 | | 309,180 | 309,180 | | | U |
| 349553-10-7 | FORTIS INC COM | B | 03/27/2017 | MORGAN STANLEY | 5,951.000 | 195,929 | | 177,211 | 183,982 | (6,285) | | | (6,285) | (486) | 177,211 | 854 | 17,863 | 18,718 | 1,515 | | U |
| 34959J-10-8 | FORTIVE CORP | | 03/09/2017 | Various | 62,870.000 | 3,541,564 | | 2,866,849 | 3,371,718 | (504,869) | | | (504,869) | | 2,866,849 | | 674,715 | 674,715 | 1,847 | | L |
| 34964C-10-6 | FORTUNE BRANDS HOME AND SECURITY INC | | 02/07/2017 | Various | 74,745.000 | 4,189,899 | | 3,723,003 | 3,995,868 | (272,864) | | | (272,864) | | 3,723,003 | | 466,896 | 466,896 | | | L |
| F6866T-10-0 | FRANCE TELECOM | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 11,934.000 | 191,957 | | 177,216 | 181,699 | (43,682) | | | (43,682) | 39,199 | 177,216 | (26,790) | 41,531 | 14,741 | | | U |
| 351858-10-5 | FRANCO NEVADA CORP | B | 03/27/2017 | MORGAN STANLEY | 6,049.000 | 401,383 | | 351,036 | 362,115 | (10,122) | | | (10,122) | (956) | 351,036 | 1,692 | 48,655 | 50,347 | 1,133 | | U |
| D2734Z-10-7 | FRESENIUS MEDICAL COM STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 6,222.000 | 523,558 | | 432,769 | 527,966 | (209,099) | | | (209,099) | 113,902 | 432,769 | (65,423) | 156,213 | 90,789 | | | U |
| D27348-12-3 | FRESENIUS SE & CO KGAA | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 2,405.000 | 191,562 | | 119,033 | 188,373 | (109,980) | | | (109,980) | 40,639 | 119,033 | (17,995) | 90,524 | 72,529 | | | U |
| J14208-10-2 | FUJI FILM HLDGS CO NPV | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 3,500.000 | 139,783 | | 111,192 | 133,086 | (30,526) | | | (30,526) | 8,632 | 111,192 | (742) | 29,332 | 28,590 | | | U |
| 369550-10-8 | GENERAL DYNAMICS CORP | | 03/21/2017 | Various | 79,552.000 | 14,429,292 | | 13,109,322 | 12,994,392 | (654,122) | | | (654,122) | | 13,109,322 | | 1,319,970 | 1,319,970 | 27,547 | | L |
| 369604-10-3 | GENERAL EL EC CO COM | | 03/27/2017 | Various | 318,127.000 | 9,426,558 | | 9,567,743 | 6,847,467 | (446,776) | | | (446,776) | | 9,567,743 | | (141,185) | (141,185) | 52,006 | | L |
| 370023-10-3 | GENERAL GROWTH PROPERTIES | | 01/27/2017 | EXCHANGE | 61,671.000 | 1,517,904 | | 1,517,904 | 1,540,542 | (22,638) | | | (22,638) | | 1,517,904 | | | | 29,602 | | L |
| 370334-10-4 | GENERAL MLS INC | | 03/27/2017 | Various | 70,783.000 | 4,315,990 | | 4,340,057 | 3,115,741 | (29,358) | | | (29,358) | | 4,340,057 | | (24,067) | (24,067) | 24,212 | | L |
| 37045V-10-0 | GENERAL MOTORS CO | | 03/27/2017 | CREDIT SUISSE | 14,606.000 | 506,919 | | 426,272 | 508,873 | (82,601) | | | (82,601) | | 426,272 | | 80,648 | 80,648 | 5,550 | | L |
| 372460-10-5 | GENUINE PARTS CO | | 03/27/2017 | CREDIT SUISSE | 1,509.000 | 139,967 | | 124,166 | 144,170 | (20,004) | | | (20,004) | | 124,166 | | 15,801 | 15,801 | 992 | | L |
| 375558-10-3 | GILEAD SCIENCES INC | | 02/14/2017 | Various | 71,817.000 | 5,084,857 | | 5,138,815 | 4,799,947 | | | | | | 5,138,815 | | (53,958) | (53,958) | | | L |
| H3238Q-10-2 | GIVAUDAN SA REG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 205.000 | 374,358 | | 324,732 | 376,376 | (81,524) | | | (81,524) | 29,879 | 324,732 | (13,787) | 63,413 | 49,626 | 7,484 | | U |
| G39420-10-7 | GLENCORE INTERNATIONAL PLC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 87,441.000 | 336,035 | | 123,824 | 299,666 | (241,601) | | | (241,601) | 65,759 | 123,824 | (20,520) | 232,730 | 212,211 | | | U |
| 37940X-10-2 | GLOBAL PAYMENTS INC. | | 03/09/2017 | Various | 47,227.000 | 3,670,724 | | 3,441,378 | | | | | | | 3,441,378 | | 229,346 | 229,346 | 124 | | L |
| 38141G-10-4 | GOLDMAN SA CHS GROUP INC | | 03/27/2017 | Various | 40,887.000 | 9,922,303 | | 8,865,625 | 9,273,420 | (914,030) | | | (914,030) | | 8,865,625 | | 1,056,678 | 1,056,678 | 14,724 | | L |
| 39138C-10-6 | GREAT-WEST LIFECO INC | B | 03/27/2017 | MORGAN STANLEY | 20,676.000 | 571,213 | | 558,051 | 508,490 | (65,287) | | | (65,287) | 80,421 | 558,051 | (70,232) | 83,393 | 13,162 | 4,836 | | U |
| B4746J-11-5 | GROUPE BRUXELLES LAMBERT SA | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 3,482.000 | 320,168 | | 261,733 | 292,783 | (86,088) | | | (86,088) | 55,038 | 261,733 | (33,746) | 92,181 | 58,435 | | | U |
| 405217-10-0 | HAIN CELESTIAL GROUP INC | | 03/31/2017 | Various | 176,001.000 | 6,563,945 | | 6,307,470 | 6,869,319 | (561,849) | | | (561,849) | | 6,307,470 | | 256,475 | 256,475 | | | L |
| 406216-10-1 | HALLIBURTON CO | | 03/27/2017 | CREDIT SUISSE | 3,650.000 | 174,382 | | 124,246 | 197,429 | (73,183) | | | (73,183) | | 124,246 | | 50,136 | 50,136 | 657 | | L |
| Y30327-10-3 | HANG SENG BANK | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 6,900.000 | 139,565 | | 114,866 | 128,421 | (13,583) | | | (13,583) | 28 | 114,866 | (234) | 24,933 | 24,699 | 2,487 | | U |
| 413086-10-9 | HARMAN INTERNATIONAL | | 03/13/2017 | MERGER | 21,039.000 | 2,356,368 | | 1,510,023 | 2,338,695 | (828,673) | | | (828,673) | | 1,510,023 | | 846,345 | 846,345 | 7,364 | | U |
| 416515-10-4 | HARTFORD FINANCIAL SVCS GRP | | 03/21/2017 | Various | 130,995.000 | 6,384,105 | | 6,193,709 | 5,820,590 | (54,082) | | | (54,082) | | 6,193,709 | | 190,395 | 190,395 | 10,797 | | L |
| 40412C-10-1 | HCA HOLDINGS INC | | 03/27/2017 | Various | 96,825.000 | 7,988,835 | | 7,044,859 | 6,790,447 | (164,657) | | | (164,657) | | 7,044,859 | | 943,976 | 943,976 | | | L |
| 421924-30-9 | HEALTHSOUTH CORP | | 03/10/2017 | CANCELLED TRADE | 0.000 | 412 | | | | | | | | | | | 412 | 412 | | | L |
| S77925-59-2 | HEINEKEN NV | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 4,555.000 | 392,953 | | 341,715 | 342,361 | (2,609) | | | (2,609) | 1,964 | 341,715 | 8,907 | 42,331 | 51,238 | | | U |
| 428264C-10-9 | HEWLETT PACKARD ENTERPRISE | | 03/27/2017 | Various | 179,064.000 | 4,043,575 | | 4,094,368 | 225,175 | (91,958) | | | (91,958) | | 4,094,368 | | (50,792) | (50,792) | 633 | | L |
| J20454-12-0 | HITACHI | B | 03/27/2017 | JPMORGAN CHASE & CO. | 44,000.000 | 241,699 | | 203,608 | 238,419 | (51,991) | | | (51,991) | 17,181 | 203,608 | (3,015) | 41,105 | 38,090 | | | U |
| 436440-10-1 | HOLOGIC, INC. | | 01/06/2017 | Various | 85,715.000 | 3,434,512 | | 3,306,992 | 3,438,886 | (131,894) | | | (131,894) | | 3,306,992 | | 127,520 | 127,520 | | | L |
| 437076-10-2 | HOME DEPOT INC | | 03/27/2017 | Various | 115,773.000 | 15,995,246 | | 14,433,806 | 14,510,674 | (1,093,461) | | | (1,093,461) | | 14,433,806 | | 1,561,440 | 1,561,440 | 12,857 | | L |
| 438516-10-6 | HONEYWELL INTERNATIONAL INC | | 03/27/2017 | Various | 54,247.000 | 6,555,594 | | 6,050,164 | 5,241,981 | (240,631) | | | (240,631) | | 6,050,164 | | 505,430 | 505,430 | 13,845 | | L |
| Y33370-10-0 | HONG KONG AND CHINA GAS | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 72,000.000 | 143,133 | | 121,838 | 127,597 | (5,780) | | | (5,780) | 21 | 121,838 | (241) | 21,537 | 21,295 | | | U |
| J22848-10-5 | HOYA CORPORATION | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 2,900.000 | 141,814 | | 94,039 | 122,107 | (36,867) | | | (36,867) | 8,799 | 94,039 | (1,392) | 49,168 | 47,776 | | | U |
| 40434L-10-5 | HP INC | | 03/27/2017 | CREDIT SUISSE | 12,739.000 | 219,068 | | 144,715 | 189,047 | (44,332) | | | (44,332) | | 144,715 | | 74,353 | 74,353 | 1,690 | | L |
| G4634U-16-9 | HSBC HOLDINGS PLC CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 26,449.000 | 214,888 | | 156,010 | 214,686 | (97,803) | | | (97,803) | 39,127 | 156,010 | (21,759) | 80,638 | 58,879 | | | U |
| 445658-10-7 | HUNT TRANSPORT SVC | | 03/09/2017 | Various | 20,247.000 | 1,977,914 | | 1,969,155 | 1,684,456 | (46) | | | (46) | | 1,969,155 | | 8,759 | 8,759 | 1,346 | | L |
| 446150-10-4 | HUNTINGTON BANCSHARES INC | | 01/04/2017 | Various | 354,111.000 | 4,731,265 | | 4,024,629 | 4,681,347 | (656,719) | | | (656,719) | | 4,024,629 | | 706,636 | 706,636 | 23,678 | | L |
| E6165F-16-6 | IBERDROLA | B | 03/27/2017 | Various | 51,485.840 | 403,053 | | 368,368 | 296,566 | (60,802) | | | (60,802) | 63,981 | 368,368 | (48,904) | 83,589 | 34,685 | | | U |
| 452308-10-9 | ILLINOIS TOOL WKS INC | | 03/27/2017 | Various | 75,379.000 | 9,697,152 | | 8,826,251 | 8,547,096 | (417,311) | | | (417,311) | | 8,826,251 | | 870,901 | 870,901 | 45,367 | | L |
| 453038-40-8 | IMPERIAL OIL LTD | | 03/27/2017 | MORGAN STANLEY | 5,033.000 | 154,274 | | 158,427 | 175,304 | (17,856) | | | (17,856) | 979 | 158,427 | (539) | (3,614) | (4,153) | 478 | | 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) |
| G4721W-10-2 | IMPERIAL TOBACCO GROUP | B | 03/27/2017 | Various | 9,097.000 | 436,785 | | 390,188 | 398,202 | (12,446) | | | (12,446) | 4,431 | 390,188 | 2,405 | 44,193 | 46,598 | 6,154 | | U |
| 45337C-10-2 | INCYTE CORPORATION | | 03/27/2017 | MORGAN STANLEY | 1,294.000 | 181,010 | | 132,363 | 129,749 | 2,614 | | | 2,614 | | 132,363 | | 48,647 | 48,647 | | | L |
| E6282J-12-5 | INDITEX SA | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 5,698.000 | 201,875 | | 164,999 | 194,903 | (71,952) | | | (71,952) | 42,048 | 164,999 | (24,944) | 61,820 | 36,876 | | | U |
| D35415-10-4 | INFINEON TECHNOLOGIES AG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 9,622.000 | 195,712 | | 161,067 | 167,557 | (7,451) | | | (7,451) | 961 | 161,067 | 4,198 | 30,447 | 34,646 | 2,230 | | U |
| SBZ573-90-5 | ING GROEP NV | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 17,315.000 | 258,630 | | 176,812 | 244,176 | (77,481) | | | (77,481) | 10,117 | 176,812 | (1,610) | 83,427 | 81,818 | | | U |
| 458140-10-0 | INTEL CORP | | 03/27/2017 | Various | 26,694.000 | 944,613 | | 691,114 | 968,191 | (277,077) | | | (277,077) | | 691,114 | | 253,499 | 253,499 | 6,940 | | L |
| 45866F-10-4 | INTERCONTINENTALEXCHANGE GROUP INC | | 03/09/2017 | Various | 59,498.000 | 3,497,706 | | 3,390,595 | | | | | | | 3,390,595 | | 107,111 | 107,111 | | | L |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHINES CORP | | 03/27/2017 | Various | 17,184.000 | 3,009,602 | | 2,648,141 | 1,586,698 | (236,912) | | | (236,912) | | 2,648,141 | | 361,461 | 361,461 | 8,039 | | L |
| 460146-10-3 | INTERNATIONAL PAPER CO | | 03/27/2017 | CREDIT SUISSE | 11,723.000 | 589,267 | | 459,497 | 622,022 | (162,525) | | | (162,525) | | 459,497 | | 129,770 | 129,770 | 5,422 | | L |
| 461202-10-3 | INTUIT INC. | | 03/27/2017 | CREDIT SUISSE | 1,165.000 | 137,988 | | 72,126 | 133,521 | (61,394) | | | (61,394) | | 72,126 | | 65,862 | 65,862 | 396 | | L |
| 46120E-60-2 | INTUITIVE SURGICAL INC | | 03/27/2017 | CREDIT SUISSE | 521.000 | 399,763 | | 239,942 | 330,403 | (90,460) | | | (90,460) | | 239,942 | | 159,821 | 159,821 | | | L |
| G491BT-10-8 | INVESCO LTD | | 03/27/2017 | CREDIT SUISSE | 12,375.000 | 371,205 | | 360,431 | 375,458 | (15,026) | | | (15,026) | | 360,431 | | 10,774 | 10,774 | 3,465 | | L |
| W48102-12-8 | INVESTOR B | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 15,212.000 | 632,618 | | 545,371 | 570,161 | (178,393) | | | (178,393) | 153,603 | 545,371 | (100,367) | 187,614 | 87,247 | | | U |
| 464287-23-4 | ISHARES MSCI EMERGING MKT INDEX TRADED | C | 03/31/2017 | Various | 206,666.000 | 8,049,174 | | 7,978,343 | | | | | | | 7,978,343 | | 70,831 | 70,831 | | | U |
| G50871-10-5 | JAZZ PHARMACEUTICALS PLC | | 03/09/2017 | Various | 35,218.000 | 4,361,818 | | 3,723,501 | 3,839,819 | (116,317) | | | (116,317) | | 3,723,501 | | 638,317 | 638,317 | | | L |
| 47580P-10-3 | JELD WEN HOLDING INC | | 01/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 4,370.000 | 111,428 | | 100,510 | | | | | | | 100,510 | | 10,918 | 10,918 | | | L |
| 478160-10-4 | JOHNSON & JOHNSON | | 03/27/2017 | Various | 47,384.000 | 5,634,919 | | 4,719,101 | 4,307,702 | (728,091) | | | (728,091) | | 4,719,101 | | 915,818 | 915,818 | 16,603 | | L |
| G51502-10-5 | JOHNSON CONTROLS INTERNATIONAL PLC | | 03/27/2017 | Various | 83,237.000 | 3,497,068 | | 3,494,322 | 174,852 | (28,339) | | | (28,339) | | 3,494,322 | | 2,746 | 2,746 | 1,061 | | L |
| 48020Q-10-7 | JONES LANG LASALLE INC. | | 01/04/2017 | BANK OF AMERICA/MERRILL LYNCH | 32,637.000 | 3,355,174 | | 3,237,700 | 3,297,642 | (59,943) | | | (59,943) | | 3,237,700 | | 117,474 | 117,474 | | | L |
| 46625H-10-0 | JP MORGAN CHASE & CO | | 03/27/2017 | Various | 366,980.000 | 32,097,523 | | 30,583,753 | 24,472,707 | (1,307,814) | | | (1,307,814) | | 30,583,753 | | 1,513,770 | 1,513,770 | 136,133 | | U |
| 48203R-10-4 | JUNIPER NETWORKS INC | | 02/03/2017 | Various | 395,177.000 | 11,084,137 | | 10,509,628 | 10,878,433 | (643,232) | | | (643,232) | | 10,509,628 | | 574,509 | 574,509 | | | L |
| 48273J-10-7 | K2M GROUP HOLDINGS INC | | 03/08/2017 | DIRECT | 22,617.000 | 439,398 | | 453,245 | | | | | | | 453,245 | | (13,847) | (13,847) | | | L |
| J30642-16-9 | KAO CORP | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 4,500.000 | 249,514 | | 172,955 | 213,782 | (56,233) | | | (56,233) | 15,406 | 172,955 | (2,561) | 79,120 | 76,559 | 1,750 | | U |
| J31843-10-5 | KDDI CORP JPY5000 | B | 03/27/2017 | JPMORGAN CHASE & CO. | 35,500.000 | 955,267 | | 717,536 | 900,778 | (248,154) | | | (248,154) | 64,912 | 717,536 | (10,624) | 248,355 | 237,732 | | | U |
| 487836-10-8 | KELLOGG CO. | | 03/27/2017 | CREDIT SUISSE | 1,939.000 | 140,685 | | 127,239 | 142,924 | (15,685) | | | (15,685) | | 127,239 | | 13,446 | 13,446 | 1,008 | | L |
| Y4722Z-12-0 | KEPPEL CORP | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 91,900.000 | 446,953 | | 349,661 | 368,312 | (21,814) | | | (21,814) | 3,163 | 349,661 | 9,813 | 87,479 | 97,291 | | | U |
| G52416-10-7 | KERRY A | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 1,760.000 | 141,737 | | 123,736 | 126,047 | (29,504) | | | (29,504) | 27,193 | 123,736 | (18,706) | 36,707 | 18,002 | | | U |
| J32491-10-2 | KEYENCE CORP JPY50 | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 400.000 | 159,172 | | 85,565 | 137,523 | (61,869) | | | (61,869) | 9,910 | 85,565 | (1,267) | 74,874 | 73,607 | | | U |
| 494368-10-3 | KIMBERLY-CLARK CORP | | 03/27/2017 | Various | 32,370.000 | 3,757,894 | | 3,678,654 | 3,694,064 | (15,410) | | | (15,410) | | 3,678,654 | | 79,240 | 79,240 | 1,732 | | L |
| 49456B-10-1 | KINDER MORGAN INC DEL | | 03/27/2017 | CREDIT SUISSE | 6,723.000 | 141,361 | | 100,307 | 139,233 | (38,926) | | | (38,926) | | 100,307 | | 41,054 | 41,054 | 840 | | L |
| S64937-45-1 | KIRIN HOLDINGS CO | B | 03/27/2017 | JPMORGAN CHASE & CO. | 7,600.000 | 142,818 | | 124,293 | 123,903 | (2,535) | | | (2,535) | 2,925 | 124,293 | 3,956 | 14,569 | 18,525 | 1,228 | | U |
| X4551T-10-5 | KONE B | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 7,670.000 | 341,983 | | 316,769 | 344,388 | (101,918) | | | (101,918) | 74,298 | 316,769 | (47,887) | 73,102 | 25,215 | 8,805 | | U |
| SBD003-98-2 | KONINKLIJKE AHOLD DELHAIZE NV | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 7,752.000 | 168,644 | | 102,727 | 163,774 | (67,670) | | | (67,670) | 6,622 | 102,727 | (838) | 66,755 | 65,917 | | | U |
| 500754-10-6 | KRAFT HEINZ ORD | | 03/27/2017 | CREDIT SUISSE | 1,688.000 | 154,022 | | 119,593 | 147,396 | (27,803) | | | (27,803) | | 119,593 | | 34,429 | 34,429 | 1,013 | | L |
| 501044-10-1 | KROGER CO | | 03/27/2017 | Various | 115,636.000 | 3,572,345 | | 3,928,156 | 2,857,946 | (18,547) | | | (18,547) | | 3,928,156 | | (355,811) | (355,811) | 7,152 | | L |
| J36662-13-8 | KUBOTA CORP | B | 03/27/2017 | JPMORGAN CHASE & CO. | 22,400.000 | 340,219 | | 307,880 | 320,439 | (35,651) | | | (35,651) | 23,092 | 307,880 | (4,558) | 36,898 | 32,339 | 2,921 | | U |
| 502424-10-4 | L-3 COMMUNICATIONS | | 01/03/2017 | EXCHANGE | 43,522.000 | 6,526,671 | | 6,526,671 | 6,620,131 | (93,460) | | | (93,460) | | 6,526,671 | | | | | | L |
| 502413-10-7 | L3 TECHNOLOGIES INC | | 02/03/2017 | Various | 45,750.000 | 7,091,662 | | 6,877,826 | | | | | | | 6,877,826 | | 213,836 | 213,836 | | | L |
| 513272-10-4 | LAMB WESTON HOLDINGS INC | | 03/27/2017 | CREDIT SUISSE | 6,437.000 | 276,508 | | 174,961 | 243,640 | (68,679) | | | (68,679) | | 174,961 | | 101,547 | 101,547 | 1,207 | | L |
| 516806-10-6 | LAREDO PETROLEUM HOLDINGS INC | | 03/03/2017 | STOCK DIV. | 18,700.000 | 257,901 | | 260,753 | | | | | | | 260,753 | | (2,852) | (2,852) | | | L |
| 517834-10-7 | LAS VEGAS SANDS CORP | | 03/27/2017 | Various | 67,550.000 | 3,551,393 | | 3,603,501 | 257,329 | (42,931) | | | (42,931) | | 3,603,501 | | (52,107) | (52,107) | 3,517 | | L |
| 524660-10-7 | LEGGETT & PLATT INC | | 03/09/2017 | Various | 40,149.000 | 1,950,130 | | 1,869,507 | 823,628 | (55,605) | | | (55,605) | | 1,869,507 | | 80,623 | 80,623 | 5,729 | | L |
| G5480U-12-0 | LIBERTY GLOBAL PLC SERIES C | C | 03/27/2017 | CREDIT SUISSE | 11,132.000 | 388,242 | | 338,977 | 330,620 | 8,357 | | | 8,357 | | 338,977 | | 49,265 | 49,265 | | | L |
| 534187-10-9 | LINCOLN NA TL CORP IN COM | | 03/21/2017 | Various | 51,339.000 | 3,513,995 | | 3,538,470 | | | | | | | 3,538,470 | | (24,475) | (24,475) | | | L |
| 535678-10-6 | LINEAR TEC HNOLOGY CORP COM | | 03/10/2017 | Various | 20,742.000 | 1,349,861 | | 1,296,997 | 1,293,264 | 3,734 | | | 3,734 | | 1,296,997 | | 52,864 | 52,864 | 6,845 | | L |
| 539830-10-9 | LOCKHEED MARTIN CORP | | 03/27/2017 | Various | 41,077.000 | 10,751,672 | | 10,042,779 | 8,750,649 | (244,017) | | | (244,017) | | 10,042,779 | | 708,893 | 708,893 | 37,175 | | L |
| 548661-10-7 | LOWES COS INC USD0.50 | | 03/27/2017 | Various | 52,163.000 | 3,929,561 | | 3,591,422 | 366,410 | (108,778) | | | (108,778) | | 3,591,422 | | 338,139 | 338,139 | 18,257 | | L |
| F58485-11-5 | LVMH MOET HENNESSY EURO.30 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 1,774.000 | 389,117 | | 271,892 | 339,422 | (140,757) | | | (140,757) | 73,226 | 271,892 | (41,103) | 158,328 | 117,225 | | | U |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES CLASS A | | 03/27/2017 | Various | 126,881.000 | 11,247,785 | | 10,640,910 | 10,433,765 | (285,775) | | | (285,775) | | 10,640,910 | | 606,875 | 606,875 | 38,020 | | L |
| 55261F-10-4 | M & T BANK CORP | | 03/09/2017 | Various | 15,276.000 | 2,502,328 | | 2,353,567 | 1,730,429 | (28,608) | | | (28,608) | | 2,353,567 | | 148,761 | 148,761 | 3,312 | | L |
| 565849-10-6 | MARATHON OIL CORP | | 03/09/2017 | Various | 83,965.000 | 1,359,138 | | 1,485,180 | 149,662 | | | | | | 1,485,180 | | (126,043) | (126,043) | 2,750 | | L |
| 56585A-10-2 | MARATHON PETROLEUM CORP | | 03/27/2017 | CREDIT SUISSE | 3,119.000 | 152,288 | | 115,590 | 157,042 | (41,452) | | | (41,452) | | 115,590 | | 36,698 | 36,698 | 1,123 | | L |
| G5824M-10-7 | MARKS & SPENCER GP ORD GBP0.25 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 40,608.000 | 170,781 | | 175,620 | 175,620 | (56,475) | | | (56,475) | 56,476 | 175,620 | (40,427) | 35,587 | (4,840) | 3,363 | | 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) |
| 571903-20-2 | MARRIOTT I NTL INC NEW CL A | | 03/27/2017 | Various | 94,981.000 | 8,087,291 | | 7,497,925 | 7,427,062 | (367,682) | | | (367,682) | | 7,497,925 | | 589,366 | 589,366 | 15,440 | | L |
| 571748-10-2 | MARSH + MCLENNAN COS INC | | 03/09/2017 | Various | 81,002.000 | 5,593,207 | | 5,470,364 | 1,837,772 | (25,337) | | | (25,337) | | 5,470,364 | | 122,843 | 122,843 | 27,541 | | L |
| 574599-10-6 | MASCO CORP | | 02/06/2017 | Various | 130,811.000 | 4,340,702 | | 3,556,999 | 4,136,244 | (579,245) | | | (579,245) | | 3,556,999 | | 783,703 | 783,703 | 13,081 | | L |
| 57636Q-10-4 | MASTERCARD INC CLASS A | | 03/27/2017 | Various | 60,594.000 | 6,498,676 | | 5,695,213 | 5,933,984 | (571,069) | | | (571,069) | | 5,695,213 | | 803,463 | 803,463 | 12,603 | | L |
| 577081-10-2 | MATTEL INC COM | | 03/09/2017 | CITIGROUP GLOBAL MARKETS | 28,707.000 | 723,114 | | 746,148 | | | | | | | 746,148 | | (23,034) | (23,034) | | | L |
| J41551-10-2 | MAZDA MOTOR CORP | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 18,300.000 | 258,229 | | 276,763 | 299,992 | (35,195) | | | (35,195) | 11,966 | 276,763 | 4,867 | (23,401) | (18,534) | | | U |
| 580135-10-1 | MCDONALDS CORP | | 03/27/2017 | Various | 61,336.000 | 7,685,605 | | 7,197,075 | 7,092,016 | (273,447) | | | (273,447) | | 7,197,075 | | 488,530 | 488,530 | 33,276 | | L |
| 58502B-10-6 | MEDNAX INC | | 01/03/2017 | Various | 39,755.000 | 2,659,045 | | 2,589,258 | 2,650,068 | (60,811) | | | (60,811) | | 2,589,258 | | 69,787 | 69,787 | | | L |
| G5960L-10-3 | MEDTRONIC PLC | | 03/27/2017 | Various | 36,049.000 | 2,847,228 | | 2,466,936 | 1,555,450 | (157,011) | | | (157,011) | | 2,466,936 | | 380,292 | 380,292 | 9,390 | | L |
| 58933Y-10-5 | MERCK & CO. INC. | | 03/27/2017 | Various | 133,710.000 | 8,447,760 | | 7,545,318 | 6,831,687 | (388,801) | | | (388,801) | | 7,545,318 | | 902,442 | 902,442 | 44,286 | | L |
| 59156R-10-8 | METLIFE INC COM | | 03/27/2017 | Various | 82,234.000 | 4,472,132 | | 3,993,962 | 4,431,590 | (437,628) | | | (437,628) | | 3,993,962 | | 478,169 | 478,169 | 1,090 | | L |
| 552953-10-1 | MGM RESORTS INTERNATIONAL | | 02/06/2017 | Various | 209,679.000 | 6,038,472 | | 4,940,750 | 6,045,046 | (1,104,295) | | | (1,104,295) | | 4,940,750 | | 1,097,722 | 1,097,722 | | | L |
| G60754-10-1 | MICHAEL KORS HOLDINGS LTD. | D | 02/13/2017 | Various | 131,717.000 | 5,173,926 | | 5,651,965 | 5,419,262 | | | | | | 5,651,965 | | (478,039) | (478,039) | | | L |
| F61824-14-4 | MICHELIN (CGDE) CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 3,923.000 | 474,111 | | 386,191 | 437,364 | (142,586) | | | (142,586) | 91,414 | 386,191 | (56,611) | 144,531 | 87,920 | | | U |
| 595112-10-3 | MICRON TEC HNOLOGY INC COM | | 03/27/2017 | CREDIT SUISSE | 9,163.000 | 263,495 | | 129,748 | 200,853 | (71,105) | | | (71,105) | | 129,748 | | 133,747 | 133,747 | | | L |
| 594918-10-4 | MICROSOFT CORP | | 03/27/2017 | Various | 195,137.000 | 12,430,198 | | 10,318,686 | 11,839,348 | (1,814,781) | | | (1,814,781) | | 10,318,686 | | 2,111,513 | 2,111,513 | 35,488 | | L |
| J43830-11-6 | MITSUBISHI CORPORATION | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 11,500.000 | 252,237 | | 190,133 | 245,509 | (42,511) | | | (42,511) | (12,865) | 190,133 | 21,789 | 40,316 | 62,105 | | | U |
| J44497-10-5 | MITSUBISHI UFJ FINANCIAL GROUP | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 231,800.000 | 1,478,781 | | 1,301,549 | 1,431,323 | (232,918) | | | (232,918) | 103,144 | 1,301,549 | (19,270) | 196,502 | 177,232 | | | U |
| J44690-13-9 | MITSUI & CO NPV | B | 03/27/2017 | JPMORGAN CHASE & CO. | 11,600.000 | 170,881 | | 137,212 | 159,825 | (15,852) | | | (15,852) | (6,761) | 137,212 | 14,154 | 19,514 | 33,669 | | | U |
| 608190-10-4 | MOHAWK INDUSTRIES INC | | 02/07/2017 | Various | 18,076.000 | 3,884,478 | | 3,412,058 | 3,609,416 | (197,358) | | | (197,358) | | 3,412,058 | | 472,420 | 472,420 | | | L |
| 60855R-10-0 | MOLINA HEALTHCARE INC | | 03/09/2017 | CITIGROUP GLOBAL MARKETS | 15,901.000 | 745,582 | | 766,353 | | | | | | | 766,353 | | (20,772) | (20,772) | | | L |
| 60871R-20-9 | MOLSON COORS BREWING CO. CL B | | 03/27/2017 | Various | 36,094.000 | 3,483,151 | | 3,542,027 | 186,251 | (918) | | | (918) | | 3,542,027 | | (58,875) | (58,875) | 4,458 | | L |
| 609207-10-5 | MONDELEZ INTERNATIONAL INC | | 03/27/2017 | CREDIT SUISSE | 8,154.000 | 354,911 | | 256,199 | 361,467 | (105,268) | | | (105,268) | | 256,199 | | 98,713 | 98,713 | 1,549 | | L |
| 61166W-10-1 | MONSANTO CO | | 03/27/2017 | Various | 120,954.000 | 13,613,990 | | 12,456,516 | 12,725,570 | (269,054) | | | (269,054) | | 12,456,516 | | 1,157,474 | 1,157,474 | 65,315 | | L |
| 615369-10-5 | MOODYS CORP | | 03/27/2017 | CREDIT SUISSE | 2,844.000 | 316,835 | | 268,379 | 268,104 | 275 | | | 275 | | 268,379 | | 48,456 | 48,456 | 1,081 | | L |
| 617446-44-8 | MORGAN STANLEY | | 03/15/2017 | Various | 229,818.000 | 10,004,519 | | 9,713,473 | 9,146,914 | (58,512) | | | (58,512) | | 9,713,473 | | 291,045 | 291,045 | 10,617 | | L |
| 620076-30-7 | MOTOROLA SOLUTIONS INC | | 03/21/2017 | Various | 43,480.000 | 3,603,289 | | 3,538,282 | | | | | | | 3,538,282 | | 65,006 | 65,006 | | | L |
| 55336V-10-0 | MPLX COMMON UNITS | | 03/09/2017 | Various | 43,090.000 | 1,615,476 | | 1,534,333 | 153,609 | (3,166) | | | (3,166) | | 1,534,333 | | 81,143 | 81,143 | 14,680 | | L |
| J46840-10-4 | MURATA MANUFACTURING CO LTD | B | 03/27/2017 | JPMORGAN CHASE & CO. | 1,500.000 | 211,731 | | 161,593 | 201,269 | (54,180) | | | (54,180) | 14,504 | 161,593 | (2,393) | 52,531 | 50,138 | | | U |
| 626717-10-2 | MURPHY OIL CORP | | 03/09/2017 | Various | 24,774.000 | 690,514 | | 785,577 | | | | | | | 785,577 | | (95,063) | (95,063) | 4,058 | | L |
| N59465-10-9 | MYLAN NV | | 03/09/2017 | Various | 85,525.000 | 3,407,922 | | 3,317,409 | | | | | | | 3,317,409 | | 90,512 | 90,512 | | | L |
| 637071-10-1 | NATIONAL OILWELL VARCO INC | | 03/21/2017 | Various | 183,496.000 | 6,989,631 | | 6,821,762 | 6,406,358 | (67,299) | | | (67,299) | | 6,821,762 | | 167,869 | 167,869 | 2,072 | | L |
| Q65336-11-9 | NATL AUSTRALIA BK COMMON STOCK | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 8,310.000 | 203,783 | | 169,082 | 184,550 | (49,316) | | | (49,316) | 33,848 | 169,082 | (18,422) | 53,123 | 34,701 | | | U |
| 633067-10-3 | NATL BK OF CANADA COMMON STOCK | B | 03/27/2017 | MORGAN STANLEY | 7,625.000 | 318,888 | | 221,268 | 310,049 | (153,972) | | | (153,972) | 65,191 | 221,268 | (38,045) | 135,664 | 97,619 | 2,775 | | U |
| H57312-64-9 | NESTLE SA PAR CHF1 | B | 03/27/2017 | Various | 16,179.000 | 1,271,538 | | 1,207,938 | 1,162,863 | (46,494) | | | (46,494) | 91,568 | 1,207,938 | (51,339) | 114,939 | 63,600 | | | U |
| 64110D-10-4 | NETAPP INC | | 03/21/2017 | Various | 100,474.000 | 4,223,626 | | 3,859,697 | | | | | | | 3,859,697 | | 363,929 | 363,929 | | | L |
| 64110L-10-6 | NETFLIX INC | | 03/27/2017 | Various | 60,217.000 | 8,462,870 | | 6,608,805 | 6,291,268 | (1,038,400) | | | (1,038,400) | | 6,608,805 | | 1,854,065 | 1,854,065 | | | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | | 03/27/2017 | Various | 172,585.000 | 8,064,716 | | 8,033,282 | 372,202 | 19,673 | | | 19,673 | | 8,033,282 | | 31,434 | 31,434 | 5,273 | | L |
| 651290-10-8 | NEWFIELD EXPLORATION CORP | | 03/14/2017 | Various | 65,092.000 | 2,360,810 | | 2,577,139 | 149,364 | | | | | | 2,577,139 | | (216,329) | (216,329) | | | L |
| 651639-10-6 | NEWMONT MINING CORP | | 03/27/2017 | CREDIT SUISSE | 10,484.000 | 355,473 | | 203,237 | 357,190 | (153,953) | | | (153,953) | | 203,237 | | 152,236 | 152,236 | 524 | | L |
| 65249B-10-9 | NEWS CORP CLASS A | | 01/06/2017 | Various | 297,612.000 | 3,505,529 | | 3,410,634 | 3,410,634 | | | | | | 3,410,634 | | 94,895 | 94,895 | | | L |
| 65339F-10-1 | NEXTERA ENERGY INC | | 03/27/2017 | CREDIT SUISSE | 3,786.000 | 496,322 | | 353,972 | 452,276 | (98,303) | | | (98,303) | | 353,972 | | 142,350 | 142,350 | 3,720 | | L |
| 654106-10-3 | NIKE INC CL B | | 03/27/2017 | CREDIT SUISSE | 7,286.000 | 407,475 | | 295,326 | 370,347 | (75,022) | | | (75,022) | | 295,326 | | 112,150 | 112,150 | 1,311 | | L |
| 654111-10-3 | NIKON CORP | B | 02/14/2017 | Various | 17,200.000 | 264,852 | | 199,037 | 267,950 | (64,082) | | | (64,082) | (4,831) | 199,037 | 6,876 | 58,939 | 65,815 | | | U |
| J51699-10-6 | NINTENDO CO LTD COM STK | B | 03/27/2017 | MORGAN STANLEY | 4,800.000 | 1,168,420 | | 1,027,821 | 63,120 | 8,517 | | | 8,517 | 1,490 | 1,027,821 | 45,597 | 95,003 | 140,600 | | | U |
| J55999-12-2 | NIPPON STEEL AND SUMITOMO METAL CORP | B | 03/27/2017 | MORGAN STANLEY | 6,100.000 | 141,031 | | 110,448 | 136,346 | (34,937) | | | (34,937) | 9,040 | 110,448 | (998) | 31,581 | 30,582 | | | U |
| J59396-10-1 | NIPPON TELEGRAPH & TELEPHONE CORP NTT | B | 03/27/2017 | MORGAN STANLEY | 3,200.000 | 142,838 | | 98,313 | 134,766 | (46,164) | | | (46,164) | 9,712 | 98,313 | (1,456) | 45,981 | 44,525 | | | U |
| J57160-12-9 | NISSAN MOTOR CO CMN STK | B | 03/27/2017 | JPMORGAN CHASE & CO. | 87,500.000 | 890,476 | | 836,729 | 881,864 | (85,796) | | | (85,796) | 40,661 | 836,729 | 7,821 | 45,926 | 53,747 | | | U |
| 655044-10-5 | NOBLE ENER GY INC COM | | 03/27/2017 | Various | 54,220.000 | 1,899,192 | | 1,963,933 | 304,137 | (62,969) | | | (62,969) | | 1,963,933 | | (64,741) | (64,741) | 1,641 | | L |
| 59029-41-3 | NOKIA OYJ EURO.06 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 77,998.000 | 425,694 | | 343,616 | 377,447 | (39,721) | | | (39,721) | 5,890 | 343,616 | 5,347 | 76,731 | 82,078 | | | U |
| J59009-15-9 | NOMURA HOLDINGS INC | B | 03/27/2017 | INSTINET, LLC | 149,700.000 | 943,905 | | 887,946 | 884,455 | (55,210) | | | (55,210) | 58,702 | 887,946 | (8,542) | 64,501 | 55,959 | | | U |
| 665859-10-4 | NORTHERN TRUST CORP | | 03/27/2017 | CREDIT SUISSE | 10,897.000 | 926,955 | | 723,682 | 970,378 | (246,696) | | | (246,696) | | 723,682 | | 203,273 | 203,273 | 4,141 | | 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) |
| 666807-10-2 | NORTHROP GRUMMAN CORP | | 03/27/2017 | Various | 66,532.000 | 15,346,265 | | 15,020,321 | 10,155,606 | (480,929) | | | (480,929) | | 15,020,321 | | 325,944 | 325,944 | 2,442 | | L |
| J59399-10-5 | NTT DOCOMO, INC | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 6,800.000 | 164,726 | | 118,140 | 155,257 | (48,305) | | | (48,305) | 11,188 | 118,140 | (1,749) | 48,335 | 46,586 | | | U |
| 670346-10-5 | NUCOR CORP. | | 03/27/2017 | CREDIT SUISSE | 2,269.000 | 134,996 | | 85,201 | 135,051 | (49,850) | | | (49,850) | | 85,201 | | 49,795 | 49,795 | 857 | | L |
| 67066G-10-4 | NVIDIA CORP | | 03/27/2017 | Various | 9,605.000 | 964,939 | | 982,092 | 204,087 | (27,800) | | | (27,800) | | 982,092 | | (17,154) | (17,154) | 268 | | L |
| N6596X-10-9 | NXP SEMICONDUCTORS N.V. | D | 03/27/2017 | CREDIT SUISSE | 2,012.000 | 207,668 | | 199,490 | 197,196 | 2,294 | | | 2,294 | | 199,490 | | 8,178 | 8,178 | | | L |
| 674215-10-8 | OASIS PETROLEUM INC | | 03/09/2017 | Various | 91,880.000 | 1,269,906 | | 1,388,182 | 107,433 | | | | | | 1,388,182 | | (118,276) | (118,276) | | | L |
| 681919-10-6 | OMNICOM GROUP | | 03/27/2017 | Various | 27,394.000 | 2,330,212 | | 2,241,217 | 2,017,022 | (89,627) | | | (89,627) | | 2,241,217 | | 88,995 | 88,995 | 13,034 | | L |
| 68268N-10-3 | ONEOK PARTNERS LP | | 03/09/2017 | Various | 31,397.000 | 1,635,586 | | 1,383,736 | | | | | | | 1,383,736 | | 251,850 | 251,850 | 24,804 | | L |
| 68389X-10-5 | ORACLE CORP COM | | 03/27/2017 | Various | 334,816.000 | 13,804,659 | | 12,865,921 | 8,017,786 | (47,393) | | | (47,393) | | 12,865,921 | | 938,738 | 938,738 | 31,279 | | L |
| 67103H-10-7 | OREILLY AUTOMOTIVE INC | | 03/27/2017 | CREDIT SUISSE | 1,324.000 | 357,203 | | 145,651 | 368,615 | (222,964) | | | (222,964) | | 145,651 | | 211,553 | 211,553 | | | L |
| J61933-12-3 | ORIX CORP COMMON STOCK | B | 03/27/2017 | JPMORGAN CHASE & CO. | 10,000.000 | 152,200 | | 140,866 | 156,385 | (26,789) | | | (26,789) | 11,269 | 140,866 | (2,086) | 13,420 | 11,335 | | | U |
| J63117-10-5 | OTSUKA HOLDINGS CO LTD | B | 03/27/2017 | INSTINET, LLC | 22,400.000 | 1,036,172 | | 775,671 | 978,122 | (272,936) | | | (272,936) | 70,486 | 775,671 | (11,484) | 271,985 | 260,501 | 9,046 | | U |
| 69331C-10-8 | P G & E CORP | | 03/27/2017 | CREDIT SUISSE | 2,090.000 | 140,418 | | 84,185 | 127,009 | (42,824) | | | (42,824) | | 84,185 | | 56,233 | 56,233 | 1,024 | | L |
| 693718-10-8 | PACCAR INC | | 03/27/2017 | Various | 62,045.000 | 4,078,221 | | 3,707,267 | 3,964,676 | (257,409) | | | (257,409) | | 3,707,267 | | 370,954 | 370,954 | 28,553 | | L |
| 69840W-10-8 | PANERA BREAD COMPANY | | 02/06/2017 | BANK OF AMERICA/MERRILL LYNCH | 30,281.000 | 6,427,475 | | 5,787,115 | 6,210,330 | (423,215) | | | (423,215) | | 5,787,115 | | 640,360 | 640,360 | | | L |
| 701877-10-2 | PARSLEY ENERGY INC | | 03/14/2017 | Various | 82,359.000 | 2,501,009 | | 2,514,272 | | | | | | | 2,514,272 | | (13,263) | (13,263) | | | L |
| 704326-10-7 | PAYCHEX INC | | 03/27/2017 | Various | 83,105.000 | 4,955,890 | | 4,963,628 | 1,866,946 | (68,228) | | | (68,228) | | 4,963,628 | | (7,738) | (7,738) | 33,166 | | L |
| 70450Y-10-3 | PAYPAL HOLDINGS INC | | 03/27/2017 | CREDIT SUISSE | 7,540.000 | 324,793 | | 220,705 | 297,604 | (76,899) | | | (76,899) | | 220,705 | | 104,089 | 104,089 | | | L |
| 713448-10-8 | PEPSICO INC. | | 03/27/2017 | CREDIT SUISSE | 7,609.000 | 850,873 | | 604,916 | 796,130 | (191,214) | | | (191,214) | | 604,916 | | 245,958 | 245,958 | 11,452 | | L |
| G97822-10-3 | PERRIGO PLC | | 03/27/2017 | CREDIT SUISSE | 2,060.000 | 142,502 | | 171,454 | 171,454 | | | | | | 171,454 | | (28,952) | (28,952) | 330 | | L |
| 717081-10-3 | PFIZER INC | | 03/27/2017 | Various | 343,862.000 | 11,444,991 | | 10,615,751 | 9,607,909 | (544,116) | | | (544,116) | | 10,615,751 | | 829,240 | 829,240 | 57,137 | | L |
| 718172-10-9 | PHILIP MORRIS INTL. | | 03/27/2017 | Various | 43,453.000 | 4,419,460 | | 3,929,597 | 629,726 | (22,094) | | | (22,094) | | 3,929,597 | | 489,863 | 489,863 | 7,158 | | L |
| N6817P-10-9 | PHILIPS ELECTRONICS ORD | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 9,552.000 | 305,778 | | 260,821 | 292,174 | (67,058) | | | (67,058) | 35,704 | 260,821 | (21,291) | 66,249 | 44,957 | | | U |
| 718546-10-4 | PHILLIPS 66 | | 03/27/2017 | CREDIT SUISSE | 10,590.000 | 818,028 | | 821,013 | 915,082 | (94,069) | | | (94,069) | | 821,013 | | (2,985) | (2,985) | 6,672 | | L |
| 72348P-10-4 | PINNACLE FOODS INC. | | 03/09/2017 | Various | 32,087.000 | 1,759,973 | | 1,698,380 | 1,715,050 | (16,670) | | | (16,670) | | 1,698,380 | | 61,593 | 61,593 | | | L |
| 723484-10-1 | PINNACLE WEST CAPITAL CORP | | 03/09/2017 | Various | 27,552.000 | 2,151,129 | | 2,108,396 | 1,324,247 | (34,621) | | | (34,621) | | 2,108,396 | | 42,734 | 42,734 | 18,019 | | L |
| 723787-10-7 | PIONEER NA T RES CO COM | | 03/27/2017 | Various | 45,662.000 | 8,472,852 | | 8,124,237 | 5,018,191 | (198,254) | | | (198,254) | | 8,124,237 | | 348,615 | 348,615 | | | L |
| 72651A-20-7 | PLAINS GP HOLDINGS CLASS A | | 03/14/2017 | Various | 100,354.000 | 3,169,038 | | 3,405,361 | | | | | | | 3,405,361 | | (236,323) | (236,323) | 55,195 | | L |
| 693475-10-5 | PNC FINL SVCS GROUP INC | | 01/04/2017 | Various | 35,617.000 | 4,219,342 | | 3,621,446 | 4,165,764 | (544,318) | | | (544,318) | | 3,621,446 | | 597,896 | 597,896 | | | L |
| 693506-10-7 | PPG INDUSTRIES INC | | 03/27/2017 | CREDIT SUISSE | 1,919.000 | 199,220 | | 184,090 | 181,844 | 2,245 | | | 2,245 | | 184,090 | | 15,131 | 15,131 | 768 | | L |
| 74005P-10-4 | PRAXAIR INC. | | 03/27/2017 | Various | 21,837.000 | 2,554,906 | | 2,423,100 | 2,559,078 | (135,978) | | | (135,978) | | 2,423,100 | | 131,806 | 131,806 | 4,902 | | L |
| 741503-40-3 | PRICELINE.COM | | 03/27/2017 | CREDIT SUISSE | 380.000 | 673,344 | | 444,316 | 557,103 | (112,787) | | | (112,787) | | 444,316 | | 229,029 | 229,029 | | | L |
| 742718-10-9 | PROCTER & GAMBLE CO | | 03/27/2017 | Various | 14,230.000 | 1,286,694 | | 1,112,670 | 709,972 | (119,206) | | | (119,206) | | 1,112,670 | | 174,024 | 174,024 | 5,653 | | L |
| 74340W-10-3 | PROLOGIS INC | | 03/27/2017 | CREDIT SUISSE | 9,106.000 | 454,079 | | 342,615 | 480,706 | (138,091) | | | (138,091) | | 342,615 | | 111,464 | 111,464 | 4,007 | | L |
| 744573-10-6 | PUBLIC SVC ENTERPRISE GROUP | | 03/27/2017 | CREDIT SUISSE | 7,808.000 | 349,299 | | 295,912 | 342,615 | (46,703) | | | (46,703) | | 295,912 | | 53,387 | 53,387 | 3,357 | | L |
| F7607Z-16-5 | PUBLICIS GROUPE | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 2,693.000 | 183,260 | | 190,318 | 186,191 | (36,027) | | | (36,027) | 40,154 | 190,318 | (28,761) | 21,703 | (7,058) | | | U |
| 078063-11-4 | QBE INS GROUP NPV | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 22,740.000 | 220,045 | | 199,878 | 204,508 | (49,961) | | | (49,961) | 45,330 | 199,878 | (27,826) | 47,994 | 20,168 | | | U |
| 747525-10-3 | QUALCOMM INC | | 03/27/2017 | Various | 84,178.000 | 4,981,252 | | 5,287,190 | 5,488,406 | (201,215) | | | (201,215) | | 5,287,190 | | (305,939) | (305,939) | 4,472 | | L |
| 747545-10-1 | QUALITY CARE PROPERTIES INC | | 03/27/2017 | CREDIT SUISSE | 7,788.000 | 141,715 | | 130,660 | 120,714 | 9,946 | | | 9,946 | | 130,660 | | 11,055 | 11,055 | | | L |
| 74834L-10-0 | QUEST DIAGNOSTICS INC | | 03/09/2017 | Various | 32,051.000 | 3,024,826 | | 2,831,072 | 2,613,177 | (115,202) | | | (115,202) | | 2,831,072 | | 193,754 | 193,754 | 12,796 | | U |
| 75281A-10-9 | RANGE RESOURCES CORP | | 02/28/2017 | Various | 63,640.000 | 1,866,018 | | 2,184,911 | 148,848 | | | | | | 2,184,911 | | (318,893) | (318,893) | | | L |
| 755111-50-7 | RAYTHEON COMPANY | | 03/09/2017 | Various | 38,059.000 | 5,615,014 | | 5,404,881 | 1,831,800 | (80,226) | | | (80,226) | | 5,404,881 | | 210,134 | 210,134 | 9,449 | | L |
| G74079-10-7 | RECKITT BENCKISER GROUP PLC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 6,256.000 | 578,025 | | 533,648 | 532,303 | (169,786) | | | (169,786) | 171,131 | 533,648 | (122,815) | 167,193 | 44,377 | | | U |
| SBQRRZ-00-3 | RECRUIT HOLDINGS LTD | B | 03/27/2017 | JPMORGAN CHASE & CO. | 2,800.000 | 143,237 | | 107,262 | 112,591 | (7,986) | | | (7,986) | 2,658 | 107,262 | 3,414 | 32,560 | 35,974 | | | U |
| 75886F-10-7 | REGENERON PHARMACEUTICALS INC | | 03/09/2017 | Various | 16,699.000 | 6,278,130 | | 6,103,990 | 4,985,816 | (3,102) | | | (3,102) | | 6,103,990 | | 174,140 | 174,140 | | | L |
| G74570-12-1 | RELX PLC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 58,978.000 | 1,157,170 | | 991,788 | 1,055,975 | (349,245) | | | (349,245) | 285,058 | 991,788 | (194,451) | 359,833 | 165,382 | | | U |
| F77098-10-5 | RENAULT SA COMMON STOCK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 2,591.000 | 227,272 | | 208,681 | 230,954 | (88,257) | | | (88,257) | 65,985 | 208,681 | (41,182) | 59,773 | 18,591 | | | U |
| E8471S-13-0 | REPSOL YPF SA EUR1 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 9,034.000 | 140,542 | | 88,340 | 127,874 | (44,057) | | | (44,057) | 4,523 | 88,340 | (261) | 52,463 | 52,202 | | | U |
| 760759-10-0 | REPUBLIC S VCS INC COM | | 03/09/2017 | Various | 35,904.000 | 2,098,585 | | 2,041,683 | 1,483,357 | (4,886) | | | (4,886) | | 2,041,683 | | 56,902 | 56,902 | 8,320 | | L |
| G75754-10-4 | RIO TINTO CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 5,887.000 | 231,749 | | 165,462 | 229,758 | (138,162) | | | (138,162) | 73,866 | 165,462 | (38,080) | 104,367 | 66,287 | | | L |
| 767754-10-4 | RITE AID CORP. | | 03/31/2017 | Various | 2,665,989.000 | 12,771,569 | | 19,229,431 | 20,682,416 | (2,361,611) | | | (2,361,611) | | 19,229,431 | | (6,457,862) | (6,457,862) | | | L |
| H69293-21-7 | ROCHE HOLDING AG-G COMMON STOCK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 12,879.000 | 3,311,751 | | 2,947,464 | 2,947,464 | (157,307) | | | (157,307) | 157,307 | 2,947,464 | (53,360) | 417,647 | 364,287 | 68,876 | | U |
| 775109-20-0 | ROGERS COMMUNICATIONS INC CL B | B | 03/27/2017 | MORGAN STANLEY | 8,710.000 | 377,148 | | 295,636 | 336,371 | (59,413) | | | (59,413) | 18,678 | 295,636 | (13,770) | 95,282 | 81,511 | 2,650 | | U |
| G76225-10-4 | ROLLS ROYCE HOLDINGS PLC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 29,720.000 | 277,549 | | 263,986 | 245,313 | (24,144) | | | (24,144) | 42,817 | 263,986 | (34,899) | 48,462 | 13,563 | | | U |
| 780087-10-2 | ROYAL BK OF CANADA COM NPV | B | 03/27/2017 | MORGAN STANLEY | 20,514.000 | 1,483,357 | | 1,109,358 | 1,390,036 | (465,079) | | | (465,079) | 184,401 | 1,109,358 | (118,952) | 492,952 | 373,999 | 11,050 | | 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) |
| G7690A-10-0 | ROYAL DUTCH SHELL 'A'ORD EUR0.07 | B | 03/27/2017 | Various | 5,373.000 | 208,578 | | 187,422 | 90,333 | (28,258) | | | (28,258) | 928 | 187,422 | (15,245) | 36,401 | 21,157 | | | U |
| G7690A-11-8 | ROYAL DUTCH SHELL 'B'SHS | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 34,105.000 | 931,176 | | 759,106 | 992,019 | (400,865) | | | (400,865) | 167,953 | 759,106 | (98,642) | 270,712 | 172,070 | 16,566 | | U |
| 78409V-10-4 | S&P GLOBAL INC | | 03/27/2017 | CREDIT SUISSE | 2,997.000 | 384,947 | | 256,710 | 322,297 | (65,588) | | | (65,588) | | 256,710 | | 128,238 | 128,238 | 1,229 | | L |
| 78573M-10-4 | SABRE CORPORATION | | 02/28/2017 | Various | 210,393.000 | 4,877,599 | | 5,223,675 | 3,783,393 | (5,431) | | | (5,431) | | 5,223,675 | | (346,076) | (346,076) | | | L |
| F03381-13-8 | SAFRAN | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 2,217.000 | 168,047 | | 144,242 | 159,992 | (50,267) | | | (50,267) | 34,516 | 144,242 | (21,806) | 45,611 | 23,805 | | | U |
| 79466L-30-2 | SALESFORCE.COM INC | | 03/27/2017 | Various | 52,981.000 | 4,237,994 | | 3,655,659 | 1,923,315 | (62,321) | | | (62,321) | | 3,655,659 | | 582,335 | 582,335 | | | L |
| D66992-10-4 | SAP AG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 1,443.000 | 140,394 | | 107,328 | 126,037 | (45,900) | | | (45,900) | 27,191 | 107,328 | (16,225) | 49,291 | 33,066 | | | U |
| 78388J-10-6 | SBA COMMUNICATIONS CORP CL A | | 01/17/2017 | EXCHANGE | 42,505.000 | 4,458,114 | | 4,458,114 | | | | | | | 4,458,114 | | | | | | L |
| 78410G-10-4 | SBA COMMUNICATIONS CORP CLASS A | | 03/09/2017 | Various | 28,939.000 | 3,101,817 | | 3,026,507 | | | | | | | 3,026,507 | | 75,310 | 75,310 | | | L |
| B06857-10-8 | SCHLUMBERGER LTD | | 03/27/2017 | CREDIT SUISSE | 11,820.000 | 910,321 | | 852,458 | 992,289 | (139,831) | | | (139,831) | | 852,458 | | 57,863 | 57,863 | 5,910 | | L |
| S48341-08-5 | SCHNEIDER ELECTRIC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 4,480.000 | 323,442 | | 241,270 | 312,388 | (159,080) | | | (159,080) | 87,961 | 241,270 | (46,855) | 129,028 | 82,172 | | | U |
| B1211K-10-0 | SEALED AIR CORP | | 03/21/2017 | Various | 203,769.000 | 9,480,896 | | 9,258,173 | 8,903,779 | (1,843) | | | (1,843) | | 9,258,173 | | 222,722 | 222,722 | 11,409 | | L |
| B16851-10-9 | SEMPRA ENERGY | | 03/27/2017 | Various | 35,019.000 | 3,629,077 | | 3,516,897 | 2,050,339 | (24,760) | | | (24,760) | | 3,516,897 | | 112,181 | 112,181 | 15,382 | | L |
| L8300G-13-5 | SES | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 6,747.000 | 144,137 | | 148,911 | 148,911 | (32,120) | | | (32,120) | 32,120 | 148,911 | (22,508) | 17,734 | (4,774) | | | U |
| 824348-10-6 | SHERWIN WILLIAMS CO | | 03/27/2017 | CREDIT SUISSE | 967.000 | 299,248 | | 170,772 | 259,872 | (89,099) | | | (89,099) | | 170,772 | | 128,476 | 128,476 | 822 | | L |
| J72208-10-1 | SHIMAMURA CO LTD JPY50 | B | 01/11/2017 | NOMURA SECURITIES INTERNATIONAL INC | 400.000 | 52,676 | | 33,972 | 50,036 | (16,415) | | | (16,415) | 350 | 33,972 | (245) | 18,949 | 18,704 | | | U |
| D69671-21-8 | SIEMANS AG | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 1,424.000 | 190,151 | | 134,877 | 175,429 | (51,232) | | | (51,232) | 10,680 | 134,877 | (3,584) | 58,859 | 55,274 | 4,054 | | U |
| G81276-10-0 | SIGNET JEWELERS LTD | C | 01/04/2017 | Various | 44,534.000 | 4,254,671 | | 3,856,252 | 4,197,775 | (341,523) | | | (341,523) | | 3,856,252 | | 398,419 | 398,419 | | | L |
| 828806-10-9 | SIMON PPTY GROUP INC | | 03/27/2017 | Various | 19,798.000 | 3,513,673 | | 3,577,785 | 242,520 | (15,547) | | | (15,547) | | 3,577,785 | | (64,111) | (64,111) | 9,231 | | L |
| Y79985-20-9 | SINGAPORE TELECOM SGD0.15 (POST RE-ORG) | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 71,200.000 | 198,166 | | 180,266 | 179,885 | (23,882) | | | (23,882) | 24,263 | 180,266 | (15,564) | 33,464 | 17,900 | 3,365 | | U |
| W25381-14-1 | SKAND ENSKILDA A | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 20,402.000 | 243,047 | | 215,236 | 214,584 | (57,162) | | | (57,162) | 57,813 | 215,236 | (39,613) | 67,424 | 27,811 | | | U |
| 83088M-10-2 | SKYWORKS SOLUTIONS INC | | 03/27/2017 | CREDIT SUISSE | 2,078.000 | 201,950 | | 159,694 | 155,143 | 4,551 | | | 4,551 | | 159,694 | | 42,256 | 42,256 | 582 | | L |
| J75734-10-3 | SMC CORP | B | 03/27/2017 | INSTINET, LLC | 4,200.000 | 1,244,638 | | 1,039,885 | 1,004,853 | (21,727) | | | (21,727) | 56,760 | 1,039,885 | (692) | 205,445 | 204,753 | | | U |
| 832696-40-5 | SMUCKER J M CO COM NEW | | 03/27/2017 | Various | 5,266.000 | 728,366 | | 693,314 | 135,231 | (26,074) | | | (26,074) | | 693,314 | | 35,052 | 35,052 | 792 | | L |
| 83304A-10-6 | SNAP INC CLASS A | | 03/02/2017 | CITIGROUP GLOBAL MARKETS | 1,734.000 | 43,022 | | 29,478 | | | | | | | 29,478 | | 13,544 | 13,544 | | | L |
| 833034-10-1 | SNAP ON IN C COM | | 03/09/2017 | Various | 13,727.000 | 2,424,915 | | 2,125,773 | 1,886,025 | (212,642) | | | (212,642) | | 2,125,773 | | 299,142 | 299,142 | 3,187 | | L |
| F43638-14-1 | SOCIETE GENERALE COMMON STOCK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 5,922.000 | 303,745 | | 220,048 | 291,980 | (157,152) | | | (157,152) | 85,220 | 220,048 | (44,273) | 127,969 | 83,697 | | | U |
| J75963-10-8 | SOFTBANK GROUP CORP | B | 03/27/2017 | BANK OF AMERICA/MERRILL LYNCH | 12,900.000 | 918,270 | | 653,675 | 858,820 | (209,083) | | | (209,083) | 3,938 | 653,675 | 36,993 | 227,602 | 264,595 | | | U |
| J76379-10-6 | SONY CORP NPV | B | 03/27/2017 | JPMORGAN CHASE & CO. | 11,200.000 | 362,731 | | 193,542 | 314,485 | (143,606) | | | (143,606) | 22,662 | 193,542 | (2,866) | 172,055 | 169,189 | | | U |
| 842587-10-7 | SOUTHERN CO | | 03/27/2017 | CREDIT SUISSE | 17,898.000 | 900,196 | | 754,789 | 880,403 | (125,614) | | | (125,614) | | 754,789 | | 145,407 | 145,407 | 10,023 | | L |
| 847560-10-9 | SPECTRA ENERGY CORP | | 02/27/2017 | MERGER | 52,910.000 | 2,154,390 | | 1,686,319 | 2,174,072 | (487,753) | | | (487,753) | | 1,686,319 | | 468,071 | 468,071 | 23,280 | | L |
| G8842P-10-2 | SSE PLC | B | 03/28/2017 | Various | 0.270 | 27,871 | | 35,737 | | | | | | | 35,737 | (7,866) | | (7,866) | | | U |
| 790849-10-3 | ST JUDE MEDICAL INC | | 01/05/2017 | Various | 19,896.000 | 1,612,067 | | 1,259,694 | 1,595,460 | (335,766) | | | (335,766) | | 1,259,694 | | 352,373 | 352,373 | | | L |
| G84228-15-7 | STANDARD CHARTERED ORD USD0.50 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 23,986.000 | 217,971 | | 144,441 | 196,680 | (107,147) | | | (107,147) | 54,908 | 144,441 | (29,113) | 102,643 | 73,530 | | | U |
| 854502-10-1 | STANLEY BLACK & DECKER INC | | 03/27/2017 | Various | 19,474.000 | 2,434,338 | | 2,151,178 | 1,134,858 | (125,104) | | | (125,104) | | 2,151,178 | | 283,160 | 283,160 | 4,564 | | L |
| 855244-10-9 | STARBUCKS CORP | | 03/27/2017 | Various | 205,671.000 | 11,344,641 | | 11,125,861 | 8,069,443 | (272,205) | | | (272,205) | | 11,125,861 | | 218,781 | 218,781 | 5,342 | | L |
| 857477-10-3 | STATE STREET CORPORATION | | 03/27/2017 | MORGAN STANLEY | 4,569.000 | 356,865 | | 260,387 | 355,103 | (94,715) | | | (94,715) | | 260,387 | | 96,478 | 96,478 | 1,736 | | L |
| R8413J-10-3 | STATOIL ASA CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 11,487.000 | 192,861 | | 162,761 | 211,385 | (112,332) | | | (112,332) | 63,708 | 162,761 | (33,471) | 63,571 | 30,100 | | | U |
| 863667-10-1 | STRYKER CORP | | 03/27/2017 | Various | 22,015.000 | 2,781,908 | | 2,426,574 | 2,318,443 | (218,570) | | | (218,570) | | 2,426,574 | | 355,335 | 355,335 | 8,224 | | L |
| J14406-13-6 | SUBARU CORP | B | 03/27/2017 | MORGAN STANLEY | 4,300.000 | 160,170 | | 132,514 | 175,930 | (56,094) | | | (56,094) | 12,678 | 132,514 | (1,962) | 29,618 | 27,656 | | | U |
| J77282-11-9 | SUMITOMO CORP NPV | B | 03/27/2017 | JPMORGAN CHASE & CO. | 30,200.000 | 408,376 | | 290,489 | 356,155 | (88,316) | | | (88,316) | 22,650 | 290,489 | (1,859) | 119,746 | 117,887 | | | U |
| Y82594-12-1 | SUN HUNG KAI PROP HKD0.50 | B | 03/27/2017 | UNION BANK OF SWITZERLAND | 12,000.000 | 176,525 | | 147,486 | 151,680 | (4,217) | | | (4,217) | 23 | 147,486 | (291) | 29,329 | 29,039 | 1,699 | | U |
| 866796-10-5 | SUN LIFE FINANCIAL COM NPV | B | 03/27/2017 | MORGAN STANLEY | 10,589.000 | 382,882 | | 326,707 | 407,041 | (153,479) | | | (153,479) | 73,144 | 326,707 | (47,927) | 104,102 | 56,176 | 2,835 | | U |
| 867224-10-7 | SUNCOR ENERGY INC | B | 03/27/2017 | MORGAN STANLEY | 21,551.000 | 651,577 | | 457,633 | 705,484 | (222,004) | | | (222,004) | (25,847) | 457,633 | 18,433 | 175,511 | 193,944 | 4,383 | | U |
| 86764L-10-8 | SUNOCO LOGISTICS PARTNERS LP | | 03/14/2017 | Various | 84,020.000 | 2,126,531 | | 2,029,435 | 280,602 | | | | | | 2,029,435 | | 97,097 | 97,097 | 30,397 | | L |
| W90152-12-0 | SVENSKA CELLULOSA AB - B SHS | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 7,975.000 | 261,105 | | 207,685 | 225,873 | (108,202) | | | (108,202) | 90,013 | 207,685 | (53,866) | 107,286 | 53,420 | | | U |
| W94232-10-0 | SWEDBANK AB | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 10,854.000 | 268,256 | | 269,536 | 263,208 | (64,572) | | | (64,572) | 70,900 | 269,536 | (49,598) | 48,318 | (1,280) | | | U |
| 871503-10-8 | SYMANTEC CORP. | | 03/27/2017 | CREDIT SUISSE | 4,600.000 | 140,145 | | 90,390 | 109,894 | (19,504) | | | (19,504) | | 90,390 | | 49,755 | 49,755 | 345 | | L |
| H84140-11-2 | SYNGENTA CHF8.3 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 462.000 | 203,544 | | 153,140 | 182,964 | (44,348) | | | (44,348) | 14,525 | 153,140 | (6,502) | 56,905 | 50,404 | | | U |
| 871829-10-7 | SYSCO CORP | | 03/27/2017 | CREDIT SUISSE | 2,795.000 | 145,440 | | 104,673 | 154,759 | (50,086) | | | (50,086) | | 104,673 | | 40,767 | 40,767 | 922 | | L |
| 87612E-10-6 | TARGET CORP | | 03/27/2017 | CREDIT SUISSE | 2,689.000 | 143,393 | | 155,828 | 194,226 | (38,399) | | | (38,399) | | 155,828 | | (12,434) | (12,434) | 1,613 | | L |
| E9055J-10-8 | TECNICAS REUNIDAS SA | B | 02/13/2017 | BANK OF AMERICA/MERRILL LYNCH | 1,344.000 | 52,892 | | 37,868 | 55,236 | (27,209) | | | (27,209) | 9,840 | 37,868 | (5,490) | 20,514 | 15,024 | 771 | | 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) |
| 87621-10-1 | TESCO | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 154,486.000 | 368,835 | | 385,563 | 394,857 | (97,667) | | | (97,667) | 88,373 | 385,563 | (65,017) | 48,289 | (16,729) | | | U |
| 88160R-10-1 | TESLA INC | | 03/27/2017 | CREDIT SUISSE | 725.000 | 195,903 | | 137,315 | 154,925 | (17,610) | | | (17,610) | | 137,315 | | 58,588 | 58,588 | | | L |
| 881609-10-1 | TESORO CORP | | 03/09/2017 | Various | 71,172.000 | 6,037,266 | | 5,946,402 | 5,312,500 | (224,132) | | | (224,132) | | 5,946,402 | | 90,864 | 90,864 | 3,552 | | L |
| 88160T-10-7 | TESORO LOGISTICS UNITS | | 03/09/2017 | Various | 5,449.000 | 304,220 | | 281,983 | 147,400 | | | | | | 281,983 | | 22,237 | 22,237 | 4,959 | | L |
| 882508-10-4 | TEXAS INST RS INC COM | | 03/27/2017 | Various | 125,315.000 | 9,650,596 | | 8,474,649 | 8,758,005 | (685,341) | | | (685,341) | | 8,474,649 | | 1,175,948 | 1,175,948 | 24,020 | | L |
| 20364@-10-6 | THE COMMUNITY DEVELOPMENT TRUST, INC. | | 01/26/2017 | DIRECT | 0.420 | 11 | | 11 | | | | | | | 11 | | | | | | A |
| H83949-14-1 | THE SWATCH GROUP | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 463.000 | 165,193 | | 135,857 | 144,273 | (8,091) | | | (8,091) | (326) | 135,857 | 4,877 | 24,459 | 29,336 | | | U |
| 883556-10-2 | THERMO FIS HER SCIENTIFIC INC COM | | 03/27/2017 | Various | 39,362.000 | 5,974,963 | | 5,534,990 | 2,275,379 | (77,836) | | | (77,836) | | 5,534,990 | | 439,973 | 439,973 | 2,419 | | L |
| 887317-30-3 | TIME WARNER INC | | 03/27/2017 | CREDIT SUISSE | 3,394.000 | 330,422 | | 208,517 | 327,623 | (119,106) | | | (119,106) | | 208,517 | | 121,906 | 121,906 | 1,366 | | L |
| 872540-10-9 | TJX COMPANIES INC | | 03/27/2017 | Various | 68,771.000 | 5,196,840 | | 5,066,511 | 2,959,746 | (121,811) | | | (121,811) | | 5,066,511 | | 130,329 | 130,329 | 2,211 | | L |
| J86957-11-5 | TOKYO ELECTRON | B | 03/27/2017 | INSTINET, LLC | 8,000.000 | 843,847 | | 735,443 | 757,577 | (40,019) | | | (40,019) | 17,885 | 735,443 | 23,409 | 84,995 | 108,404 | | | U |
| 891160-50-9 | TORONTO-DOMINION COM NPV | B | 03/27/2017 | MORGAN STANLEY | 2,908.000 | 141,495 | | 112,117 | 143,595 | (33,146) | | | (33,146) | 1,668 | 112,117 | (1,047) | 30,425 | 29,378 | 1,043 | | U |
| J89752-11-7 | TOSHIBA CORP NPV | B | 03/27/2017 | MORGAN STANLEY | 361,000.000 | 713,851 | | 907,297 | | | | | | | 907,297 | 41,121 | (234,567) | (193,446) | | | U |
| F92124-10-0 | TOTAL SA EUR 2.5 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 2,934.000 | 147,279 | | 130,493 | 150,771 | (33,085) | | | (33,085) | 12,807 | 130,493 | (5,862) | 22,648 | 16,786 | 1,621 | | U |
| 892356-10-6 | TRACTOR SUPPLY CO | | 03/09/2017 | CITIGROUP GLOBAL MARKETS | 9,347.000 | 672,595 | | 667,158 | | | | | | | 667,158 | | 5,438 | 5,438 | | | L |
| Q9194A-10-6 | TRANSURBAN GROUP | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 46,280.000 | 401,675 | | 310,660 | 345,837 | (111,834) | | | (111,834) | 76,656 | 310,660 | (43,249) | 134,264 | 91,015 | 8,341 | | U |
| 89417E-10-9 | TRAVELERS COS INC | | 03/27/2017 | Various | 81,983.000 | 9,802,189 | | 9,446,804 | 8,690,351 | (528,338) | | | (528,338) | | 9,446,804 | | 355,385 | 355,385 | 25,967 | | L |
| 90130A-20-0 | TWENTY FIRST CENTURY FOX INC CL B | | 03/27/2017 | CREDIT SUISSE | 18,641.000 | 582,463 | | 524,849 | 507,967 | 16,882 | | | 16,882 | | 524,849 | | 57,614 | 57,614 | | | L |
| 902494-10-3 | TYSON FOODS INC CLASS A | | 03/27/2017 | CREDIT SUISSE | 3,696.000 | 228,545 | | 163,326 | 227,969 | (64,643) | | | (64,643) | | 163,326 | | 65,218 | 65,218 | 832 | | L |
| T960AS-10-1 | Unicredit | B | 01/24/2017 | EXCHANGE | 58,519.100 | 1,771,209 | | 1,953,158 | 1,687,509 | 40,740 | | | 40,740 | 224,909 | 1,953,158 | (181,949) | | (181,949) | | | U |
| SBYMXP-S7-5 | UNICREDIT | B | 03/27/2017 | Various | 102,028.100 | 1,580,041 | | 874,314 | | | | | | | 874,314 | 24,102 | 681,625 | 705,727 | 47 | | U |
| G92087-16-5 | UNILEVER PLC ORD GBP0.031111 | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 6,388.000 | 322,570 | | 271,436 | 259,888 | (72,004) | | | (72,004) | 83,552 | 271,436 | (62,469) | 113,603 | 51,134 | 2,161 | | U |
| 907818-10-8 | UNION PACIFIC CORP | | 03/27/2017 | CREDIT SUISSE | 2,366.000 | 246,099 | | 185,021 | 245,307 | (60,286) | | | (60,286) | | 185,021 | | 61,078 | 61,078 | 1,431 | | L |
| 911312-10-6 | UNITED PARCEL SERVICE INC CLASS B | | 03/27/2017 | Various | 20,868.000 | 2,201,725 | | 2,177,417 | 1,949,339 | (181,885) | | | (181,885) | | 2,177,417 | | 24,308 | 24,308 | 6,404 | | L |
| 911363-10-9 | UNITED RENTALS INC | | 03/21/2017 | Various | 46,298.000 | 5,790,901 | | 5,530,400 | 1,421,107 | (122) | | | (122) | | 5,530,400 | | 260,501 | 260,501 | | | L |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | 03/27/2017 | Various | 93,341.000 | 10,384,820 | | 9,886,634 | 8,583,246 | (352,097) | | | (352,097) | | 9,886,634 | | 498,186 | 498,186 | 32,223 | | L |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 03/27/2017 | Various | 59,324.000 | 9,780,020 | | 7,324,285 | 8,658,164 | (2,174,183) | | | (2,174,183) | | 7,324,285 | | 2,455,735 | 2,455,735 | 22,652 | | L |
| 902973-30-4 | US BANCORP | | 03/27/2017 | CREDIT SUISSE | 21,230.000 | 1,108,118 | | 833,432 | 1,090,585 | (257,153) | | | (257,153) | | 833,432 | | 274,686 | 274,686 | 5,944 | | L |
| 91913Y-10-0 | VALERO ENERGY CORP | | 03/27/2017 | Various | 134,376.000 | 9,108,950 | | 8,350,480 | 5,168,066 | (655,531) | | | (655,531) | | 8,350,480 | | 758,470 | 758,470 | 46,931 | | L |
| 92047W-10-1 | VALVOLINE INC | | 03/15/2017 | Various | 135,907.000 | 3,076,782 | | 2,909,877 | 2,922,001 | (12,123) | | | (12,123) | | 2,909,877 | | 166,905 | 166,905 | 2,795 | | L |
| 92214X-10-6 | VAREX IMAGING CORP | | 02/17/2017 | Various | 115.200 | 3,631 | | 2,945 | | | | | | | 2,945 | | 686 | 686 | | | L |
| 92220P-10-5 | VARIAN MEDICAL SYST | | 01/30/2017 | DISTRIBUTION | 0.000 | 2,945 | | 2,945 | | | | | | | 2,945 | | | | | | L |
| 92343V-10-4 | VERIZON COMMUNICATIONS | | 03/27/2017 | Various | 128,322.000 | 6,641,652 | | 6,311,830 | 5,633,832 | (488,584) | | | (488,584) | | 6,311,830 | | 329,822 | 329,822 | 22,790 | | L |
| K9773J-12-8 | VESTAS WIND SYSTEM A/S-CMN STK | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 12,755.000 | 1,022,411 | | 842,380 | 830,485 | 7,638 | | | 7,638 | 4,257 | 842,380 | 21,948 | 158,083 | 180,031 | | | U |
| 92553P-20-1 | VIACOM INC NEW CL B | | 03/27/2017 | CREDIT SUISSE | 3,313.000 | 146,786 | | 124,171 | 116,286 | 7,885 | | | 7,885 | | 124,171 | | 22,615 | 22,615 | 663 | | L |
| F5879X-10-8 | VINCI | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 6,721.000 | 543,824 | | 431,121 | 458,657 | (152,180) | | | (152,180) | 124,644 | 431,121 | (81,297) | 193,999 | 112,703 | | | U |
| 92826C-83-9 | VISA INC | | 03/27/2017 | Various | 201,102.000 | 16,957,514 | | 14,658,322 | 12,418,990 | (1,089,440) | | | (1,089,440) | | 14,658,322 | | 2,299,192 | 2,299,192 | 5,024 | | L |
| 928856-30-1 | VOLVO AB-B SHS NPV | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 17,140.000 | 251,863 | | 194,740 | 200,746 | (60,083) | | | (60,083) | 54,077 | 194,740 | (35,836) | 92,959 | 57,123 | | | U |
| 929042-10-9 | VORNADO RLTY TR | | 03/27/2017 | CREDIT SUISSE | 1,390.000 | 139,326 | | 118,039 | 145,074 | (27,036) | | | (27,036) | | 118,039 | | 21,288 | 21,288 | 987 | | L |
| 929089-10-0 | VOYA FINANCIAL INC | | 03/09/2017 | Various | 102,535.000 | 4,175,694 | | 3,481,022 | 3,000,369 | (554,182) | | | (554,182) | | 3,481,022 | | 694,672 | 694,672 | 221 | | L |
| 929160-10-9 | VULCAN MAT LS CO COM | | 03/09/2017 | Various | 17,014.000 | 2,126,845 | | 2,109,203 | 1,359,254 | (1,405) | | | (1,405) | | 2,109,203 | | 17,642 | 17,642 | 1,230 | | L |
| 931427-10-8 | WALGREENS BOOTS ALLIANCE | | 03/27/2017 | Various | 94,222.000 | 7,807,884 | | 7,571,814 | 7,797,813 | (225,999) | | | (225,999) | | 7,571,814 | | 236,070 | 236,070 | 9,739 | | L |
| 931142-10-3 | WAL-MART STORES | | 03/27/2017 | Various | 40,445.000 | 2,757,794 | | 2,600,578 | 1,630,956 | (173,875) | | | (173,875) | | 2,600,578 | | 157,216 | 157,216 | 11,798 | | L |
| 521CNT-99-8 | Warrant on LEAP WIRELESS NPV CVR CONTRA | | 02/21/2017 | DIRECT | 0.000 | 4,758 | | | | | | | | | | | 4,758 | 4,758 | | | U |
| 939322-10-3 | WASHINGTON MUT INC COM | | 01/19/2017 | CANCELLED TRADE | 0.000 | 1,250 | | | | | | | | | | | 1,250 | 1,250 | | | L |
| 94106B-10-1 | WASTE CONNECTIONS INC | A | 03/27/2017 | CREDIT SUISSE | 1,627.000 | 139,979 | | 124,368 | 127,866 | (3,498) | | | (3,498) | | 124,368 | | 15,611 | 15,611 | 249 | | L |
| 94106L-10-9 | WASTE MGMT INC DEL | | 03/09/2017 | Various | 32,507.000 | 2,285,117 | | 2,094,932 | 1,973,993 | (204,337) | | | (204,337) | | 2,094,932 | | 190,185 | 190,185 | 3,049 | | L |
| 92939U-10-6 | WEC ENERGY GROUP INC | | 03/27/2017 | MORGAN STANLEY | 2,317.000 | 141,282 | | 129,775 | 135,892 | (6,117) | | | (6,117) | | 129,775 | | 11,507 | 11,507 | 1,205 | | L |
| 949746-10-1 | WELLS FARGO CO | | 03/27/2017 | Various | 247,719.000 | 13,996,923 | | 12,833,586 | 9,544,721 | (934,891) | | | (934,891) | | 12,833,586 | | 1,163,336 | 1,163,336 | 48,846 | | L |
| 95040Q-10-4 | WELLTOWER INC | | 02/03/2017 | DISTRIBUTION | 0.000 | 360 | | 360 | | | | | | | 360 | | | | | | L |
| Q95870-10-3 | WESFARMERS | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 9,087.000 | 304,403 | | 240,306 | 277,277 | (31,851) | | | (31,851) | (5,120) | 240,306 | 17,129 | 46,968 | 64,097 | 7,147 | | U |
| 958102-10-5 | WESTERN DIGITAL CORP. | | 02/03/2017 | Various | 105,039.000 | 7,926,471 | | 6,828,348 | 6,832,373 | (359,374) | | | (359,374) | | 6,828,348 | | 1,098,123 | 1,098,123 | 50,275 | | L |
| 958254-10-4 | WESTERN GAS PARTNERS UNITS | | 03/09/2017 | Various | 18,126.000 | 1,149,271 | | 1,084,622 | 153,070 | | | | | | 1,084,622 | | 64,649 | 64,649 | 15,588 | | L |
| Q97417-10-1 | WESTPAC BANKING CORP | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 12,650.000 | 327,451 | | 252,366 | 298,612 | (35,519) | | | (35,519) | (10,727) | 252,366 | 23,098 | 51,987 | 75,084 | | | 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) |
| 962166-10-4 | WEYERHAEUSER CO | | 03/27/2017 | CREDIT SUISSE | 4,995.000 | 167,364 | | 136,713 | 150,300 | (13,586) | | | (13,586) | | 136,713 | | 30,651 | 30,651 | 1,548 | | L |
| 966244-10-5 | WHITEWAVE FOOD CO CLASS A | | 01/11/2017 | GOLDMAN, SACHS & CO. | 73,057.000 | 4,048,303 | | 2,834,676 | 4,061,969 | (1,227,293) | | | (1,227,293) | | 2,834,676 | | 1,213,627 | 1,213,627 | | | L |
| 966387-10-2 | WHITING PETROLEUM CORP | | 03/09/2017 | Various | 116,908.000 | 1,229,814 | | 1,443,227 | 144,697 | | | | | | 1,443,227 | | (213,412) | (213,412) | | | L |
| 966837-10-6 | WHOLE FOODS MKT INC | | 03/21/2017 | Various | 203,528.000 | 6,088,083 | | 6,208,021 | 5,837,910 | (42,165) | | | (42,165) | | 6,208,021 | | (119,938) | (119,938) | 19,377 | | L |
| 969457-10-0 | WILLIAMS COS INC | | 03/09/2017 | Various | 184,777.000 | 5,264,412 | | 5,442,601 | 2,341,323 | (115,658) | | | (115,658) | | 5,442,601 | | (178,190) | (178,190) | 21,020 | | L |
| 96949L-10-5 | WILLIAMS PARTNERS UNITS | | 03/09/2017 | Various | 38,593.000 | 1,558,182 | | 1,503,515 | 151,131 | (211) | | | (211) | | 1,503,515 | | 54,667 | 54,667 | 32,804 | | L |
| G96629-10-3 | WILLIS TOWERS WATSON PLC | | 03/27/2017 | Various | 28,323.000 | 3,544,871 | | 3,546,813 | 133,407 | 2,280 | | | 2,280 | | 3,546,813 | | (1,941) | (1,941) | 524 | | U |
| G9736L-12-4 | WOLSELEY PLC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 3,665.000 | 224,938 | | 199,762 | 224,712 | (76,652) | | | (76,652) | 51,702 | 199,762 | (34,546) | 59,721 | 25,176 | | | U |
| Q98418-10-8 | WOOL WORTHS LIMITED | B | 03/27/2017 | MACQUARIE CAPITAL (USA) INC. | 7,229.000 | 142,766 | | 122,259 | 126,152 | (6,463) | | | (6,463) | 2,570 | 122,259 | 3,740 | 16,767 | 20,507 | | | U |
| G9788D-10-3 | WPP PLC | B | 03/27/2017 | GOLDMAN, SACHS & CO. | 39,531.000 | 841,199 | | 821,181 | 887,052 | (334,275) | | | (334,275) | 268,404 | 821,181 | (179,573) | 199,592 | 20,018 | | | U |
| 98212B-10-3 | WPX ENERGY INC | | 03/14/2017 | Various | 179,527.000 | 2,269,223 | | 2,453,885 | | | | | | | 2,453,885 | | (184,662) | (184,662) | | | L |
| 98310W-10-8 | WYNDHAM WO RLDWIDE CORP COM | | 03/21/2017 | Various | 93,288.000 | 7,480,433 | | 6,913,143 | 6,643,503 | (234,965) | | | (234,965) | | 6,913,143 | | 567,290 | 567,290 | 12,217 | | L |
| 98389B-10-0 | XCEL ENERGY INC | | 03/27/2017 | CREDIT SUISSE | 5,293.000 | 236,947 | | 146,140 | 215,425 | (69,285) | | | (69,285) | | 146,140 | | 90,807 | 90,807 | 1,800 | | L |
| 984121-10-3 | XEROX CORP COM | | 03/27/2017 | Various | 33,080.000 | 629,775 | | 583,898 | 288,788 | | | | | | 583,898 | | 45,877 | 45,877 | 2,564 | | L |
| G98294-10-4 | XL GROUP LTD | D | 03/21/2017 | Various | 274,464.000 | 10,608,036 | | 10,154,411 | 6,545,949 | (107,370) | | | (107,370) | | 10,154,411 | | 453,624 | 453,624 | 39,928 | | L |
| 984332-10-6 | YAHOO INC COM | | 03/27/2017 | Various | 79,623.000 | 3,567,569 | | 2,630,299 | 3,079,021 | (448,723) | | | (448,723) | | 2,630,299 | | 937,270 | 937,270 | | | L |
| 988498-10-1 | YUM! BRANDS INC | | 03/27/2017 | CREDIT SUISSE | 6,710.000 | 426,123 | | 425,347 | 424,944 | 403 | | | 403 | | 425,347 | | 776 | 776 | 2,013 | | L |
| 98956P-10-2 | ZIMMER BIOMET HOLDINGS INC | | 03/27/2017 | CREDIT SUISSE | 2,452.000 | 294,937 | | 240,268 | 253,046 | (12,778) | | | (12,778) | | 240,268 | | 54,669 | 54,669 | 588 | | L |
| 98978V-10-3 | ZOETIS INC | | 03/27/2017 | CREDIT SUISSE | 6,133.000 | 330,972 | | 227,388 | 328,299 | (100,911) | | | (100,911) | | 227,388 | | 103,584 | 103,584 | 644 | | L |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,503,689,746 | XXX | 1,398,444,604 | 1,098,544,414 | (84,285,932) | | | (84,285,932) | 8,877,101 | 1,398,444,607 | (4,783,595) | 110,028,735 | 105,245,139 | 3,318,083 | XXX | XXX |
| 464288-27-3 | ISHARES MSCI EAFE SMALL-CAP ETF | C | 03/27/2017 | CREDIT SUISSE | 210,770.000 | 11,425,276 | | 10,007,948 | 10,504,777 | (496,829) | | | (496,829) | | 10,007,948 | | 1,417,328 | 1,417,328 | | | L |
| 46432F-33-9 | ISHARES MSCI USA QUALITY FACTOR ET | | 01/12/2017 | BANK OF AMERICA/MERRILL LYNCH | 287,643.000 | 19,978,814 | | 19,413,026 | 19,876,131 | (463,105) | | | (463,105) | | 19,413,026 | | 565,788 | 565,788 | | | U |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 03/27/2017 | Various | 395,590.000 | 53,383,860 | | 49,869,576 | 51,389,987 | (3,550,392) | | | (3,550,392) | | 49,869,576 | | 3,514,283 | 3,514,283 | 48,990 | | U |
| 464287-69-7 | ISHARES US UTILITIES ETF TRUST | | 02/13/2017 | BANK OF AMERICA/MERRILL LYNCH | 165,000.000 | 20,418,944 | | 20,068,115 | | | | | | | 20,068,115 | | 350,829 | 350,829 | | | L |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 03/14/2017 | Various | 1,603,583.000 | 374,328,153 | | 369,399,452 | | | | | | | 369,399,452 | | 4,928,701 | 4,928,701 | | | L |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 479,535,048 | XXX | 468,758,118 | 81,770,895 | (4,510,326) | | | (4,510,326) | | 468,758,118 | | 10,776,930 | 10,776,930 | 48,990 | XXX | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 1,983,224,794 | XXX | 1,867,202,722 | 1,180,315,309 | (88,796,258) | | | (88,796,258) | 8,877,101 | 1,867,202,724 | (4,783,595) | 120,805,665 | 116,022,070 | 3,367,073 | XXX | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 1,983,224,794 | XXX | 1,867,202,722 | 1,180,315,309 | (88,796,258) | | | (88,796,258) | 8,877,101 | 1,867,202,724 | (4,783,595) | 120,805,665 | 116,022,070 | 3,367,073 | XXX | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 1,984,001,653 | XXX | 1,867,802,516 | 1,180,968,464 | (88,990,935) | | | (88,990,935) | 9,018,418 | 1,867,802,519 | (4,874,859) | 121,073,993 | 116,199,134 | 3,367,073 | XXX | XXX |
| 9999999 - Totals | | | | | | 7,462,544,837 | XXX | 7,340,829,497 | 5,087,389,632 | (81,544,979) | 2,819,983 | | (78,724,996) | 9,018,418 | 7,330,797,870 | (4,861,865) | 136,608,845 | 131,746,980 | 52,855,831 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 186

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>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 (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 | | (62,500) | (473,483) | | (473,483) | 78,942 | | (63,161) | | | 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 | | (12,500) | (76,056) | | (76,056) | 10,124 | | (17,639) | | | 2FE | 0001 |
| CDS SINGLE SWAP SCDS (COP) | BOND PORTFOLIO | SCHEDULE D | Credit | MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54 | 01/26/2016 | 12/20/2018 | | 5,000,000 | credit event/(1.0000) | 204,444 | | (12,500) | (76,056) | | (76,056) | 10,127 | | (17,641) | | | 2FE | 0001 |
| CDS SINGLE SWAP SCDS (LB) | BOND PORTFOLIO | SCHEDULE D | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 01/26/2017 | 12/20/2021 | | 5,000,000 | credit event/(1.0000) | | 229,582 | (8,889) | 239,924 | | 239,924 | 18,677 | | (8,334) | | | 3FE | 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) | | (45,000) | (276,929) | | (276,929) | (538) | | 26,745 | | | 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) | | (62,500) | (292,678) | | (292,678) | (15,295) | | 18,439 | | | 2FE | 0001 |
| CDS SINGLE SWAP SCDS (COP) | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 02/04/2016 | 12/20/2020 | | 17,500,000 | credit event/(1.0000) | 1,667,717 | | (43,750) | (371,557) | | (371,557) | (123,575) | | (85,524) | | | 2FE | 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 | | (29,250) | (132,640) | | (132,640) | 35,049 | | (39,160) | | | 2FE | 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) | | (31,250) | (89,708) | | (89,708) | 2,194 | | 27,727 | | | 4FE | 0001 |
| CDS SINGLE SWAP SCDS (LB) | BOND PORTFOLIO | SCHEDULE D | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 02/23/2017 | 12/20/2021 | | 5,000,000 | credit event/(1.0000) | | 297,799 | (5,000) | 239,924 | | 239,924 | (51,527) | | (6,347) | | | 3FE | 0001 |
| CDS SINGLE SWAP SCDS (THC) | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 02/28/2017 | 12/21/2021 | | 4,500,000 | credit event/(5.0000) | | (34,881) | (19,375) | (17,094) | | (17,094) | 17,182 | | 605 | | | 5FE | 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) | | (37,500) | (169,713) | | (169,713) | 8,240 | | 13,284 | | | 4FE | 0001 |
| CDS CS4205460 ON DISHN-DDBS 500 06/20/2018 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/02/2013 | 06/20/2018 | | 3,000,000 | credit event/(5.0000) | (274,069) | | (37,500) | (169,713) | | (169,713) | 8,382 | | 13,141 | | | 4FE | 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) | | (37,500) | (25,628) | | (25,628) | 27,925 | | 4,349 | | | 5FE | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | (12,500) | (8,916) | | (8,916) | 21,866 | | (10,286) | | | 3FE | 0001 |
| CDS CS4213167 ON ANZ 100 06/20/2018 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 05/07/2013 | 06/20/2018 | | 10,000,000 | credit event/(1.0000) | 78,719 | | (25,000) | (102,591) | | (102,591) | 4,970 | | (3,846) | | | 1FE | 0001 |
| CDS CS4213142 ON CBA 100 06/20/2018 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 05/07/2013 | 06/20/2018 | | 10,000,000 | credit event/(1.0000) | 78,719 | | (25,000) | (104,048) | | (104,048) | 3,213 | | (3,846) | | | 1FE | 0001 |
| CDS CS4213126 ON NAB 100 06/20/2018 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 05/07/2013 | 06/20/2018 | | 10,000,000 | credit event/(1.0000) | 78,719 | | (25,000) | (104,977) | | (104,977) | 2,629 | | (3,846) | | | 1FE | 0001 |
| CDS CS4213159 ON WSTP 100 06/20/2018 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 05/07/2013 | 06/20/2018 | | 10,000,000 | credit event/(1.0000) | 78,719 | | (25,000) | (99,899) | | (99,899) | 9,624 | | (3,846) | | | 1FE | 0001 |
| CDS CS3739527 ON MMM 100 09/20/2017 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 06/25/2012 | 09/20/2017 | | 5,000,000 | credit event/(1.0000) | (174,272) | | (12,500) | (22,872) | | (22,872) | 3,351 | | 8,325 | | | 1FE | 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) | | (25,000) | (44,836) | | (44,836) | 15,206 | | 7,133 | | | 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 | | (25,000) | (101,046) | | (101,046) | 17,865 | | (20,529) | | | 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) | (82,368) | | (62,500) | (598,576) | | (598,576) | (123,783) | | 4,066 | | | 4FE | 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) | (101,153) | | (25,000) | (67,939) | | (67,939) | 7,182 | | 12,454 | | | 2FE | 0001 |
| CDS SINGLE SWAP SCDS (CHTR) | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 12/19/2013 | 12/20/2018 | | 1,000,000 | credit event/(5.0000) | (99,463) | | (12,500) | (78,692) | | (78,692) | 4,226 | | 4,973 | | | 4FE | 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) | | (12,500) | (81,370) | | (81,370) | 3,949 | | 5,483 | | | 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) | | (12,500) | (65,375) | | (65,375) | (10,621) | | 5,828 | | | 4FE | 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) | | (37,500) | (436,007) | | (436,007) | (52,596) | | 19,189 | | | 3FE | 0001 |
| CDS SINGLE SWAP SCDS (LPX) | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/21/2016 | 12/20/2021 | | 2,500,000 | credit event/(5.0000) | (430,673) | | (31,250) | (467,461) | | (467,461) | (31,582) | | 21,558 | | | 3FE | 0001 |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | 1,231,090 | 492,500 | (813,764) | (4,076,011) | XXX | (4,076,011) | (98,594) | | (90,707) | | | XXX | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 1,231,090 | 492,500 | (813,764) | (4,076,011) | XXX | (4,076,011) | (98,594) | | (90,707) | | | 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 | | 25,000 | 9,285 | | 87,201 | | | (2,395) | | 10,000,000 | 2FE | |
| 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 - (24702RAE1) | | Credit | CITIBANK N.A. E570DZWZ7FF32TWEFA76 | 06/25/2012 | 09/20/2017 | | 5,000,000 | 1.0000/(credit event) | 45,140 | | 12,500 | 4,049 | | 20,561 | | | (2,156) | | 5,000,000 | 2FE | |
| CDS CS4218240 ON HIG 100 09/20/2018 | 416515F*0 - CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (416415HU4) | | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 07/09/2013 | 09/20/2018 | | 10,000,000 | 1.0000/(credit event) | (19,550) | | 25,000 | (15,953) | | 130,433 | | | | | 10,000,000 | 2FE | |
| 0989999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | 74,199 | | 62,500 | (2,619) | XXX | 238,195 | | | (4,551) | | 25,000,000 | XXX | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | 74,199 | | 62,500 | (2,619) | XXX | 238,195 | | | (4,551) | | 25,000,000 | 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 | | | | | | | | | | 1,305,289 | 492,500 | (751,264) | (4,078,630) | XXX | (3,837,816) | (98,594) | | (95,258) | | 25,000,000 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | | | | | | | | 1,305,289 | 492,500 | (751,264) | (4,078,630) | XXX | (3,837,816) | (98,594) | | (95,258) | | 25,000,000 | XXX | XXX |
| BASOLXSE1 113.32 JPY / (1 USD) | EQUITY PORTFOLIO | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/13/2017 | 08/22/2017 | | 793,489 | 113.32000 JPY/(1 USD) | | | | 18,199 | | 18,199 | | 18,199 | | | 2,492 | | 0002 |
| BASOLXSF8 (31.3594 TWD) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/13/2017 | 07/17/2017 | | 6,000,000 | (31.35941 TWD) / 1 USD | | | | (215,873) | | (215,873) | | (215,873) | | | 16,319 | | 0002 |
| BASOLXSG6 (1172.0992 KRW) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/13/2017 | 10/17/2017 | | 4,000,000 | (1172.09922 KRW)/1 USD | | | | (202,582) | | (202,582) | | (202,582) | | | 14,805 | | 0002 |
| BASOLXSH4 (1171.5604 KRW) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/13/2017 | 10/17/2017 | | 3,414 | (1171.55932 KRW)/1 USD | | | | (171) | | (171) | | (171) | | | 13 | | 0002 |
| BASOLXSP6 (7.151 CNH) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/13/2017 | 01/17/2018 | | 15,470,216 | (7.15100 CNH) / 1 USD | | | | (295,906) | | (295,906) | | (295,906) | | | 69,185 | | 0002 |
| BASOLXT18 (1179.5 KRW) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/13/2017 | 01/17/2018 | | 1,027,387 | (1179.50000 KRW)/1 USD | | | | (60,763) | | (60,763) | | (60,763) | | | 4,595 | | 0002 |
| BASOM3121 1.3285 AUD / (1 USD) | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/25/2017 | 05/22/2017 | | 6,000,000 | 1.32854 AUD / (1 USD) | | | | 75,495 | | 75,495 | | 75,495 | | | 11,323 | | 0002 |
| BASOM3147 (1.3088 CAD) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 01/25/2017 | 06/08/2017 | | 6,000,000 | (1.30878 CAD) / 1 USD | | | | 106,470 | | 106,470 | | 106,470 | | | 13,044 | | 0002 |
| BASOM3R80 (0.9808 CHF) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/27/2017 | 11/14/2017 | | 778,486 | (0.98076 CHF) / 1 USD | | | | 4,509 | | 4,509 | | 4,509 | | | 3,076 | | 0002 |
| BASOM7UC8 (1.3191 CAD) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/06/2017 | 06/08/2017 | | 3,900,000 | (1.31141 CAD) / 1 USD | | | | 61,518 | | 61,518 | | 61,518 | | | 8,478 | | 0002 |
| BASOM8B94 (0.9312 EUR) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/07/2017 | 05/09/2017 | | 2,076,056 | (0.93115 EUR) / 1 USD | | | | 5,209 | | 5,209 | | 5,209 | | | 3,393 | | 0002 |
| BASOM8BH6 (6.9046 CNH) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/07/2017 | 05/09/2017 | | 2,822,816 | (6.90455 CNH) / 1 USD | | | | (5,776) | | (5,776) | | (5,776) | | | 4,614 | | 0002 |
| BASOM8BK9 (0.9919 CHF) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/07/2017 | 05/09/2017 | | 1,513,654 | (0.99193 CHF) / 1 USD | | | | 10,604 | | 10,604 | | 10,604 | | | 2,474 | | 0002 |
| BASOMBQQ3 (1147.1 KRW) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/13/2017 | 10/17/2017 | | 2,909,629 | (1147.10000 KRW)/1 USD | | | | (82,583) | | (82,583) | | (82,583) | | | 10,769 | | 0002 |
| BASOMGT63 (7.0789 CNH) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/21/2017 | 01/17/2018 | | 1,400,459 | (7.07889 CNH) / 1 USD | | | | (12,544) | | (12,544) | | (12,544) | | | 6,263 | | 0002 |
| BASOMGTD8 (3.2279 BRL) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/21/2017 | 08/15/2017 | | 2,000,000 | (3.22790 BRL) / 1 USD | | | | 26,074 | | 26,074 | | 26,074 | | | 6,127 | | 0002 |
| BASOMGTL0 (0.7939 GBP) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/21/2017 | 02/23/2018 | | 1,600,000 | (0.79386 GBP) / 1 USD | | | | (3,005) | | (3,005) | | (3,005) | | | 7,595 | | 0002 |
| BASOMHZP2 (0.7711 GBP) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/22/2017 | 02/24/2020 | | 16,572,608 | (0.77106 GBP) / 1 USD | | | | (22,457) | | (22,457) | | (22,457) | | | 141,211 | | 0002 |
| BASOMHZR8 (8.4337 SEK) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/22/2017 | 02/24/2020 | | 4,430,119 | (8.43370 SEK) / 1 USD | | | | 1,647 | | 1,647 | | 1,647 | | | 37,748 | | 0002 |
| BASOEZ251 (0.7064 GBP) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/01/2016 | 03/01/2019 | | 2,525,875 | (0.70641 GBP) / 1 USD | | | | 235,788 | | 235,788 | | (20,135) | | | 17,490 | | 0002 |
| BASOEZ277 (0.7064 GBP) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/01/2016 | 03/01/2019 | | 6,675,525 | (0.70641 GBP) / 1 USD | | | | 623,154 | | 623,154 | | (53,214) | | | 46,223 | | 0002 |
| BASOMRTG7 (0.9292 EUR) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 03/15/2017 | 05/09/2017 | | 559,830 | (0.92917 EUR) / 1 USD | | | | 2,592 | | 2,592 | | 2,592 | | | 915 | | 0002 |
| BASOMSCV0 (0.9265 EUR) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 03/16/2017 | 05/09/2017 | | 560,376 | (0.92650 EUR) / 1 USD | | | | 4,194 | | 4,194 | | 4,194 | | | 916 | | 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 | | | | 969,661 | | 969,661 | | (92,603) | | | 116,379 | | 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 | | | | 1,012,664 | | 1,012,664 | | (97,478) | | | 124,630 | | 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 | | | | (349,104) | | (349,104) | | (966,320) | | | 17,858 | | 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 | | | | 619,304 | | 619,304 | | (30,620) | | | 9,820 | | 0002 |
| 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 | | | | 13,646 | | 13,646 | | (3,208) | | | 3,914 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Receivable (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | | 284,257 | | 284,257 | | (65,499) | | | 56,946 | | 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 | | | | 110,722 | | 110,722 | | (25,920) | | | 7,693 | | 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 | | | | 150,738 | | 150,738 | | (34,525) | | | 10,257 | | 0002 |
| BASOGPM00 (0.9615 CHF) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 07/11/2016 | 07/05/2017 | | 4,500,000 | (0.96152 CHF) / 1 USD | | | | 152,697 | | 152,697 | | (39,033) | | | 11,539 | | 0002 |
| BASOH65G5 (0.955 CHF) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/04/2016 | 07/05/2017 | | 6,000,000 | (0.95504 CHF) / 1 USD | | | | 242,506 | | 242,506 | | (51,601) | | | 15,385 | | 0002 |
| BASOH8MW7 (98.7367 JPY) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 08/18/2016 | 08/22/2017 | | 10,000,000 | (98.73670 JPY) / 1 USD | | | | 1,080,966 | | 1,080,966 | | (343,025) | | | 31,405 | | 0002 |
| BASOH8MX5 (98.7367 JPY) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/18/2016 | 08/22/2017 | | 10,000,000 | (98.73450 JPY) / 1 USD | | | | 1,081,163 | | 1,081,163 | | (343,017) | | | 31,405 | | 0002 |
| BASOH8MZ0 (1.3121 AUD) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/18/2016 | 05/22/2017 | | 20,578,050 | (1.31207 AUD) / 1 USD | | | | (1,111) | | (1,111) | | (1,088,336) | | | 38,836 | | 0002 |
| BASOHFYZ1 (0.8495 EUR) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2016 | 04/29/2019 | | 272,158 | (0.84947 EUR) / 1 USD | | | | 13,110 | | 13,110 | | (1,558) | | | 1,962 | | 0002 |
| BASOHJCV6 0.8029 GBP / (1 USD) | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/10/2016 | 06/27/2017 | | 3,358,602 | 0.80292 GBP / (1 USD) | | | | 20,308 | | 20,308 | | 32,092 | | | 8,246 | | 0002 |
| BASOKKY03 (0.9665 CHF) / 1 USD | EQUITY PORTFOLIO | SCHEDULEBA | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/10/2016 | 11/14/2017 | | 10,355,541 | (0.96651 CHF) / 1 USD | | | | 208,329 | | 208,329 | | (87,157) | | | 40,923 | | 0002 |
| BASOKXJ93 107.785 JPY / (1 USD) | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/16/2016 | 08/22/2017 | | 6,000,000 | 107.78500 JPY/(1 USD) | | | | (160,780) | | (160,780) | | 225,866 | | | 18,843 | | 0002 |
| BASOKXJA0 (1.3439 AUD) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 11/16/2016 | 05/22/2017 | | 6,000,000 | (1.34392 AUD) / 1 USD | | | | (145,749) | | (145,749) | | (325,379) | | | 11,323 | | 0002 |
| BASOL1ZT0 (1.3625 AUD) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 11/21/2016 | 05/22/2017 | | 9,322,405 | (1.36252 AUD) / 1 USD | | | | (358,395) | | (358,395) | | (512,856) | | | 17,594 | | 0002 |
| BASOL2F86 (9.1584 SEK) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/22/2016 | 05/08/2017 | | 7,000,000 | (9.15842 SEK) / 1 USD | | | | (191,658) | | (191,658) | | (84,145) | | | 11,293 | | 0002 |
| BASOL6U31 (8.4321 NOK) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/01/2016 | 07/05/2017 | | 5,962,122 | (8.43209 NOK) / 1 USD | | | | 102,899 | | 102,899 | | (9,983) | | | 15,288 | | 0002 |
| BASOLD1G9 (1.3218 CAD) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/07/2016 | 06/08/2017 | | 13,000,000 | (1.32183 CAD) / 1 USD | | | | 103,579 | | 103,579 | | (57,383) | | | 28,261 | | 0002 |
| BASOLD1H7 (8.9882 SEK) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/07/2016 | 05/08/2017 | | 7,000,000 | (8.98821 SEK) / 1 USD | | | | (58,155) | | (58,155) | | (82,267) | | | 11,293 | | 0002 |
| BASOLD1K0 112.1811 JPY / (1 USD) | EQUITY PORTFOLIO | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/07/2016 | 08/22/2017 | | 8,000,000 | 112.18110 JPY/(1 USD) | | | | 101,621 | | 101,621 | | 314,144 | | | 25,124 | | 0002 |
| BASOLGYL5 114.727 JPY / (1 USD) | EQUITY PORTFOLIO | SCHEDULE D | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/14/2016 | 08/22/2017 | | 2,969,092 | 114.72700 JPY/(1 USD) | | | | 105,634 | | 105,634 | | 119,382 | | | 9,325 | | 0002 |
| BASOLNQU9 (7.2178 CNH) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/21/2016 | 12/27/2017 | | 10,000,000 | (7.21780 CNH) / 1 USD | | | | (301,455) | | (301,455) | | (442,612) | | | 43,083 | | 0002 |
| BASOLNQV7 (7.2183 CNH) / 1 USD | EQUITY PORTFOLIO | SCHEDULE D | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 12/21/2016 | 12/27/2017 | | 10,500,000 | (7.21830 CNH) / 1 USD | | | | (317,270) | | (317,270) | | (464,777) | | | 45,237 | | 0002 |
| 1229999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | 4,763,921 | XXX | 4,763,921 | | (5,216,315) | | | 1,192,931 | XXX | XXX |
| BASOM3139 8.3251 NOK / (1 USD) | 65527#AB9 - BASOM3139 8.3251 NOK / (1 USD) due 07/27/2017, FX FORWARD attached to Cash Security - (912828U99) | | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/25/2017 | 07/27/2017 | | 12,000,000 | 8.32511 NOK / (1 USD) | | | | (352,156) | | | | | | | 34,115 | | |
| BASOM3154 13.6077 ZAR / (1 USD) | 98914*AG4 - BASOM3154 13.6077 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security - (912828U99) | | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 01/25/2017 | 05/22/2017 | | 4,500,000 | 13.60773 ZAR / (1 USD) | | | | 28,960 | | | | | | | 8,493 | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BASOM7UD6 8.2494 NOK / (1 USD) | 65527#AC7 - BASOM7UD6 8.2494 NOK / (1 USD) due 07/27/2017, FX FORWARD attached to Cash Security - (912810RV2) | | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/06/2017 | 07/27/2017 | | 4,000,000 | 8.24936 NOK / (1 USD) | | | | | | (152,577) | | | | | 11,372 | | |
| BASOMBQS9 3.241 BRL / (1 USD) | 05581*AM8 - BASOMBQS9 3.241 BRL / (1 USD) due 08/15/2017, FX FORWARD attached to Cash Security - (912810RV2, 912810RV2) | | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 02/13/2017 | 08/15/2017 | | 5,343,058 | 3.24100 BRL / (1 USD) | | | | | | (48,354) | | | | | 16,367 | | |
| BASOMBQU4 3.2445 BRL / (1 USD) | 05581*AM8 - BASOMBQU4 3.2445 BRL / (1 USD) due 08/15/2017, FX FORWARD attached to Cash Security - (912810RV2, 912810RV2) | | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/13/2017 | 08/15/2017 | | 6,548,313 | 3.24450 BRL / (1 USD) | | | | | | (52,286) | | | | | 20,059 | | |
| BASOMGTC0 13.3549 ZAR / (1 USD) | 98914*AH2 - BASOMGTC0 13.3549 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security - (912810RV2) | | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 02/21/2017 | 05/22/2017 | | 3,400,000 | 13.35489 ZAR / (1 USD) | | | | | | (41,598) | | | | | 6,417 | | |
| BASOMJ274 8.3134 NOK / (1 USD) | 65527#AC7 - BASOMJ274 8.3134 NOK / (1 USD) due 07/27/2017, FX FORWARD attached to Cash Security - (912810RV2) | | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/23/2017 | 07/27/2017 | | 6,700,000 | 8.31339 NOK / (1 USD) | | | | | | (205,744) | | | | | 19,048 | | |
| BASOMRT44 20.0155 MXN / (1 USD) | APPLIED - BASOMRT44 20.0155 MXN / (1 USD) due 09/18/2017, FX FORWARD attached to Cash Security - (912828RT9, 912828W55, 912828U81, 912810RV2) | | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 03/15/2017 | 09/18/2017 | | 21,100,000 | 20.01547 MXN / (1 USD) | | | | | | 767,773 | | | | | 72,211 | | |
| BASOH8N30 14.0887 ZAR / (1 USD) | 98914*AF6 - BASOH8N30 14.0887 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security - (191241AG3, 771196BA9) | | Currency | JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | 08/18/2016 | 05/22/2017 | | 12,409,657 | 14.08870 ZAR / (1 USD) | | | | | | 520,600 | | | | | 23,420 | | |
| BASOH8NB2 14.055 ZAR / (1 USD) | 98914*AF6 - BASOH8NB2 14.055 ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash Security - (191241AG3, 771196BA9) | | Currency | HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN3OJCEQV1H4R804 | 08/18/2016 | 05/22/2017 | | 6,090,715 | 14.05500 ZAR / (1 USD) | | | | | | 240,356 | | | | | 11,495 | | |
| BASOJX6L2 8.849 SEK / (1 USD) | 81607#AD5 - BASOJX6L2 8.849 SEK / (1 USD) due 05/08/2017, FX FORWARD attached to Cash Security - (771196BA9, 771196BA9) | | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/03/2016 | 05/08/2017 | | 8,148,750 | 8.84900 SEK / (1 USD) | | | | | | (59,411) | | | | | 13,146 | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BASOJX6N8 8.8534 SEK / (1 USD) | 81607#AD5 - BASOJX6N8 8.8534 SEK / (1 USD) due 05/08/2017, FX FORWARD attached to Cash Security - (771196BA9, 771196BA9) | | Currency | BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573 | 11/03/2016 | 05/08/2017 | | 15,068,757 | 8.85340 SEK / (1 USD) | | | | | | (102,435) | | | | | 24,310 | | |
| BASOKKY37 8.3789 NOK / (1 USD) | 65527#AA1 - BASOKKY37 8.3789 NOK / (1 USD) due 07/05/2017, FX FORWARD attached to Cash Security - (771196BA9) | | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/10/2016 | 07/05/2017 | | 6,000,000 | 8.37886 NOK / (1 USD) | | | | | | (140,662) | | | | | 15,385 | | |
| 1239999. Subtotal - Forwards - Replication | | | | | | | | | | | | | | XXX | 402,466 | | | | | 275,838 | XXX | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | 4,763,921 | XXX | 5,166,387 | | (5,216,315) | | | 1,468,769 | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | 1,231,090 | 492,500 | (813,764) | 687,910 | XXX | 687,910 | (98,594) | (5,216,315) | (90,707) | | 1,192,931 | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | 74,199 | | 62,500 | (2,619) | XXX | 640,661 | | | (4,551) | | 25,275,838 | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | 1,305,289 | 492,500 | (751,264) | 685,291 | XXX | 1,328,571 | (98,594) | (5,216,315) | (95,258) | | 26,468,769 | 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 |
| ESM7 | 54 | 6,369,840 | FUTURE S&P500 EMINI JUN 17 | EMP. DEF. COMP. | STMT. INC. | Equity/Index | 06/16/2017 | CME | 03/15/2017 | 2,363.3000 | 2,359.2000 | (14,580) | | (11,070) | | | | (11,070) | 297,000 | 100/100 | 50 |
| FAM7 | 117 | 20,102,940 | FUTURE S&P MID 400 EMINI JUN 17 | EMP. DEF. COMP. | STMT. INC. | Equity/Index | 06/16/2017 | CME | 03/15/2017 | 1,706.7000 | 1,718.2000 | 2,340 | | 134,550 | | | | 134,550 | 926,640 | 100/100 | 100 |
| MFSM7 | 236 | 21,027,600 | FUTURE EMINI MSCI EAFE INDEX JUN 17 | EMP. DEF. COMP. | STMT. INC. | Equity/Index | 06/16/2017 | ICE | 03/15/2017 | 1,765.2000 | 1,782.0000 | (49,560) | | 198,240 | | | | 198,240 | 1,090,320 | 100/100 | 50 |
| RTAM7 | 571 | 39,524,620 | FUTURE RUSSELL 2000 EMINI ICE JUN 17 | EMP. DEF. COMP. | STMT. INC. | Equity/Index | 06/16/2017 | ICE | 03/15/2017 | 1,382.6000 | 1,384.4000 | 88,505 | | 51,390 | | | | 51,390 | 2,072,730 | 100/100 | 50 |
| SPM7 | 133 | 78,443,400 | FUTURE S&P 500 JUN 17 | EMP. DEF. COMP. | STMT. INC. | Equity/Index | 06/15/2017 | CME | 03/15/2017 | 2,363.3000 | 2,359.2000 | (179,550) | | (136,325) | | | | (136,325) | 2,455,430 | 100/100 | 250 |
| 1279999. Subtotal - Long Futures - Hedging Effective | | | | | | | | | | | | (152,845) | | 236,785 | | | | 236,785 | 6,842,120 | XXX | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | (152,845) | | 236,785 | | | | 236,785 | 6,842,120 | XXX | XXX |
| ESM7 | 7 | 825,720 | FUTURE S&P500 EMINI JUN 17 | EQUITY PORTFOLIO | SCHEDULE D | Equity/Index | 06/16/2017 | CME | 03/31/2017 | 2,359.9100 | 2,359.2000 | (47,810) | | | | | 248 | 248 | 38,500 | 0001 | 50 |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | (47,810) | | | | | 248 | 248 | 38,500 | XXX | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | (47,810) | | | | | 248 | 248 | 38,500 | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | (152,845) | | 236,785 | | | | 236,785 | 6,842,120 | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | (47,810) | | | | | 248 | 248 | 38,500 | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | | | (200,655) | | 236,785 | | | 248 | 237,033 | 6,880,620 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| JP MORGAN | 6,944,050 | 551,417 | 7,495,467 |
| Total Net Cash Deposits | 6,944,050 | 551,417 | 7,495,467 |

(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<br>Contracts With Book/Adjusted Carrying Value >0 | 6<br>Contracts With Book/Adjusted Carrying Value <0 | 7<br>Exposure Net of Collateral | 8<br>Contracts With Fair Value >0 | 9<br>Contracts With Fair Value <0 | 10<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | 7,879,647 | (147,395) | 7,879,647 | 90,845 | (291,500) | 90,845 | 6,880,620 | 6,733,225 |
| BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | | 1,614,943 | (2,249,447) | | 1,745,376 | (2,384,282) | | 10,228,802 | 9,594,299 |
| BNP PARIBAS | ROMUWSFPU8MPRO8K5P83 | Y | Y | | | (292,678) | | | (292,678) | | | |
| CITIBANK N.A. | E570DZWZ7FF32TWEFA76 | Y | Y | | 4,049 | (805,944) | | 20,561 | (805,944) | | 5,000,000 | 4,198,105 |
| CREDIT SUISSE INTERNATIONAL | E58DKGMJYYYJLN8C3868 | Y | Y | | 479,849 | (44,836) | 435,013 | 479,849 | (44,836) | 435,013 | | |
| GOLDMAN SACHS BANK USA | KD3XUN7C6T14HNAYLU02 | Y | Y | 3,211,875 | 5,753,013 | (2,232,944) | 308,194 | 5,830,929 | (3,195,779) | | 11,048,919 | 11,048,919 |
| GOLDMAN SACHS INTERNATIONAL | W22LROWP2IHZNBB6K528 | Y | Y | | | (762,490) | | | (762,490) | | | |
| HSBC | 1IE8VN30JCEQV1H4R804 | Y | Y | | | | | 240,356 | | 240,356 | 11,495 | 11,495 |
| JPMORGAN CHASE BANK, N.A. | 7H6GLXDRUGQFU57RNE97 | Y | Y | 1,350,000 | 190,587 | (760,115) | | 1,507,919 | (801,713) | | 179,554 | |
| MORGAN STANLEY CAPITAL SERVICES LLC | I7331LVCZKQKX5T7XV54 | Y | Y | | | (208,696) | | | (208,696) | | | |
| 0299999. Total NAIC 1 Designation | | | | 4,561,875 | 8,042,441 | (7,357,150) | 743,207 | 9,824,990 | (8,496,419) | 675,369 | 26,468,769 | 24,852,817 |
| 0899999. Aggregate Sum of Central Clearing houses | | | | | | | | | | | | |
| 0999999 - Gross Totals | | | | 4,561,875 | 15,922,089 | (7,504,545) | 8,622,854 | 9,915,835 | (8,787,919) | 766,214 | 33,349,389 | 31,586,042 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 15,922,089 | (7,504,545) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | Cash | | CASH | 500,000 | 500,000 | 500,000 | | V |
| BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | Cash | | CASH | 370,000 | 370,000 | 370,000 | | V |
| GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | Other | 313590-S3-8 | FANNIE MAE | 949,645 | 950,000 | 948,374 | 01/05/2022 | V |
| JPMORGAN CHASE BANK, N.A. (ICE, CME) | Cash | | CASH | 7,495,467 | 7,495,467 | 7,495,467 | | I |
| 0199999 - Total | | | | 9,315,112 | 9,315,467 | 9,313,841 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | Treasury | 912828-PX-2 | TREASURY NOTE | 3,211,875 | 3,000,000 | XXX | 02/15/2021 | V |
| JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97 | Cash | | CASH | 1,350,000 | 1,350,000 | XXX | | V |
| 0299999 - Total | | | | 4,561,875 | 4,350,000 | XXX | XXX | XXX |

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | XXX |
| 4899999. Total - Hybrid Securities | | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | XXX |
| 6199999. Total - Issuer Obligations | | | | | | XXX |
| 6299999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6399999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6499999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6599999. Total - SVO Identified Funds | | | | | | XXX |
| 6699999. Total Bonds | | | | | | XXX |
| 7099999. Total - Preferred Stocks | | | | | | XXX |
| 7599999. Total - Common Stocks | | | | | | XXX |
| 7699999. Total - Preferred and Common Stocks | | | | | | XXX |
| | BNY Mellon Repo | C | | 16,784,094 | 16,784,094 | 04/03/2017 |
| 9099999. Total - Cash (Schedule E Part 1 type) | | | | 16,784,094 | 16,784,094 | XXX |
| 9999999 - Totals | | | | 16,784,094 | 16,784,094 | XXX |

General Interrogatories:

1. Total activity for the year to date Fair Value $ 15,352,101 Book/Adjusted Carrying Value $ 15,352,101
2. Average balance for the year to date Fair Value $ 17,883,167 Book/Adjusted Carrying Value $ 17,883,167
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 16,784,094 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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>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 |
| 880591-EA-6 | TENN VALLEY AUTHORITY | | 1 | 10,022,318 | 10,003,105 | 07/18/2017 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | 10,022,318 | 10,003,105 | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | 10,022,318 | 10,003,105 | XXX |
| 281020-AF-4 | EDISON INTERNATIONAL | | 1FE | 7,069,671 | 7,083,652 | 09/15/2017 |
| 824348-AP-1 | SHERWIN-WILLIAMS CO | | 1FE | 8,366,070 | 8,388,596 | 12/15/2017 |
| 021441-AE-0 | ALTERA CORP | | 1FE | 10,146,960 | 10,074,675 | 11/15/2018 |
| 097014-AM-6 | BOEING CAPITAL CORP | | 1FE | 5,092,110 | 5,008,728 | 08/15/2018 |
| 191216-BF-6 | COCA-COLA CO | | 1FE | 29,133,458 | 28,986,493 | 11/01/2018 |
| 19416Q-DU-1 | COLGATE-PALMOLIVE CO | | 1FE | 20,021,280 | 19,998,684 | 05/01/2017 |
| 24422E-QZ-5 | JOHN DEERE CAPITAL CORP | | 1FE | 15,103,170 | 14,988,534 | 09/18/2017 |
| 369604-BC-6 | GENERAL ELECTRIC CO | | 1FE | 5,126,625 | 5,062,967 | 12/06/2017 |
| 437076-BB-7 | HOME DEPOT INC | | 1FE | 29,319,551 | 28,987,733 | 09/10/2018 |
| 459200-GJ-4 | IBM CORP | | 1FE | 24,987,129 | 24,784,660 | 09/14/2017 |
| 801060-AB-0 | SANOFI | | 1FE | 29,463,155 | 29,472,744 | 04/10/2018 |
| 89236T-AY-1 | TOYOTA MOTOR CREDIT CORP | | 1FE | 10,049,430 | 9,999,224 | 10/24/2018 |
| 91324P-CF-7 | UNITEDHEALTH GROUP INC | | 1FE | 12,000,096 | 11,996,068 | 12/15/2017 |
| 115637-AN-0 | BROWN-FORMAN CORPORATION | | 1FE | 4,486,357 | 4,502,473 | 01/15/2018 |
| 209111-EV-1 | CONSOLIDATED EDISON CO OF NEW YORK | | 1FE | 4,892,324 | 4,921,019 | 12/01/2018 |
| 263534-BT-5 | E.I. DU PONT DE NEMOURS | | 1FE | 10,578,190 | 10,575,600 | 07/15/2018 |
| 89236T-BB-0 | TOYOTA MOTOR CREDIT CORP | | 1FE | 10,085,200 | 10,127,139 | 01/17/2019 |
| 976656-CF-3 | WISC ELEC POWER | | 1FE | 5,005,380 | 5,030,429 | 06/15/2018 |
| 035242-AG-1 | ANHEUSER-BUSCH INBEV FINANCE INC | | 1FE | 5,007,250 | 5,010,393 | 02/01/2019 |
| 110122-BA-5 | BRISTOL-MYERS SQUIBB CO | | 1FE | 7,492,358 | 7,494,280 | 02/27/2019 |
| 58507L-AB-5 | MEDTRONIC GLOBAL HOLDINGS SCA | | 1FE | 14,995,995 | 14,988,946 | 02/28/2019 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | 268,421,757 | 267,483,034 | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 268,421,757 | 267,483,034 | XXX |
| 4899999. Total - Hybrid Securities | | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | XXX |
| 6199999. Total - Issuer Obligations | | | | 278,444,076 | 277,486,139 | XXX |
| 6299999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6399999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6499999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6599999. Total - SVO Identified Funds | | | | | | XXX |
| 6699999. Total Bonds | | | | 278,444,076 | 277,486,139 | XXX |
| 7099999. Total - Preferred Stocks | | | | | | XXX |
| 7599999. Total - Common Stocks | | | | | | XXX |
| 7699999. Total - Preferred and Common Stocks | | | | | | XXX |
| 14912L-3K-5 | CATERPILLAR FIN SERV CRP | | | 4,125,207 | 4,133,107 | 09/01/2017 |
| 68389X-AN-5 | ORACLE CORP | | | 3,299,142 | 3,302,042 | 10/15/2017 |
| 233851-AU-8 | DAIMLER FINANCE NA LLC | | | 1,388,279 | 1,390,507 | 01/11/2018 |
| 09248U-70-0 | BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES | | | 3,752,363 | 3,752,363 | 12/31/2018 |
| 09248U-61-9 | TREASURY TEMP FUND | | | 51,813,204 | 51,813,959 | 12/31/2018 |
| 4812A2-60-3 | JP MORGAN INSTITUTIONAL PRIME MONEY MARKET | | | 5,723,681 | 5,724,071 | 12/31/2018 |
| 85749P-10-1 | STATE STREET CL INST LIQUID RSV | | | 10,771 | 10,768 | 12/31/2018 |
| 8999999. Total - Short-Term Invested Assets (Schedule DA type) | | | | 70,112,647 | 70,126,817 | XXX |
| 03028T-R3-4 | AMERICAN TRANSMISSION CO | | | 2,499,823 | 2,499,882 | 04/03/2017 |
| 03040L-RC-5 | AMERICAN WATER CAPITAL CORP. | | | 2,998,899 | 2,998,973 | 04/12/2017 |
| 03209L-R7-3 | AMPHENOL CORPORATION | | | 7,998,256 | 7,998,347 | 04/07/2017 |
| 04056A-R3-8 | ARIZONA PUBLIC SERVICE COMPANY | | | 7,749,302 | 7,749,552 | 04/03/2017 |
| 04956L-RK-7 | ATMOS ENERGY CORP | | | 4,997,715 | 4,997,250 | 04/19/2017 |
| 06367J-RM-6 | BANK OF MONTREAL | | | 4,997,285 | 4,997,389 | 04/21/2017 |
| 06538B-RJ-4 | BANK OF TOKYO MITSUBISHI UFJ LTD ( | | | 5,977,219 | 5,977,233 | 04/18/2017 |
| 06538B-RK-1 | BANK OF TOKYO MITSUBISHI UFJ LTD ( | | | 18,011,134 | 18,011,366 | 04/19/2017 |
| 08465R-R5-2 | BERKSHIRE HATHAWAY ENERGY CO | | | 7,998,768 | 7,999,004 | 04/05/2017 |
| 08465R-RQ-6 | BERKSHIRE HATHAWAY ENERGY CO | | | 7,494,000 | 7,494,298 | 04/24/2017 |
| 45856W-RK-7 | INTERCONTINENTAL EXCHANGE INC | | | 15,118,421 | 15,122,798 | 04/19/2017 |
| 60819J-RC-9 | MOHAWK INDUSTRIES INC | | | 10,496,000 | 10,496,118 | 04/12/2017 |
| 60856R-R6-8 | MOLEX ELECTRONICS TECH | | | 1,999,628 | 1,999,667 | 04/06/2017 |
| 65475J-R3-3 | NISOURCE FINANCE CORP | | | 3,249,702 | 3,249,783 | 04/03/2017 |
| 65475J-RA-7 | NISOURCE FINANCE CORP | | | 4,698,520 | 4,698,619 | 04/10/2017 |
| 6935A2-R5-6 | PPL ELECTRIC UTILITIES CORPORATION | | | 2,599,600 | 2,599,656 | 04/05/2017 |
| 79744J-R7-0 | SAN DIEGO GAS AND ELECTRIC CO | | | 2,499,593 | 2,499,588 | 04/07/2017 |
| 80686D-RM-8 | SCHLUMBERGER HLDGS CORP | | | 5,996,082 | 5,996,000 | 04/21/2017 |
| 8085A2-R6-6 | CHARLES SCHWAB CORPORATION (THE) | | | 16,997,620 | 16,997,639 | 04/06/2017 |
| 03028T-RR-1 | AMERICAN TRANSMISSION CO | | | 6,995,730 | 6,995,380 | 04/25/2017 |
| 03040L-RD-3 | AMERICAN WATER CAPITAL CORP. | | | 5,337,875 | 5,338,006 | 04/13/2017 |
| 84757A-RB-4 | SPECTRA ENERGY PARTNERS LP | | | 1,499,478 | 1,499,500 | 04/11/2017 |
| 00856B-RD-4 | AGRIUM INC | | | 1,699,295 | 1,699,309 | 04/13/2017 |
| 12636C-R3-6 | CRH AMERICA FINANCE INC | | | 1,274,883 | 1,274,914 | 04/03/2017 |
| 14912D-RR-2 | CATERPILLAR FINANCIAL SERVICES COR | | | 8,199,275 | 8,197,546 | 04/25/2017 |
| 20279V-R4-7 | COMMONWEALTH EDISON COMPANY | | | 2,749,662 | 2,749,725 | 04/04/2017 |
| 34961D-R4-1 | FORTIVE CORP | | | 8,998,893 | 8,999,100 | 04/04/2017 |
| 60856R-RB-7 | MOLEX ELECTRONICS TECH | | | 1,749,391 | 1,749,383 | 04/11/2017 |
| 73754L-R5-9 | POTASH CORP OF SASKATCHEWAN INC | | | 5,249,192 | 5,249,265 | 04/05/2017 |
| 9292E0-RJ-9 | WGL HLDGS INC. | | | 4,997,215 | 4,997,214 | 04/18/2017 |
| 03028T-S2-5 | AMERICAN TRANSMISSION CO | | | 9,992,060 | 9,991,733 | 05/02/2017 |
| 1725E2-RD-5 | CINTAS CORPORATION NO. 2 | | | 2,748,906 | 2,748,891 | 04/13/2017 |
| 23102U-RB-0 | CUMMINS INC | | | 8,497,799 | 8,497,875 | 04/11/2017 |
| 25667L-RB-2 | DOLLAR GENERAL CORP | | | 1,184,564 | 1,184,612 | 04/11/2017 |
| 45856W-RH-4 | INTERCONTINENTAL EXCHANGE INC | | | 6,504,503 | 6,507,251 | 04/17/2017 |
| 58507A-RU-9 | MEDTRONIC GLOBAL HOLDINGS SCA | | | 7,493,370 | 7,493,588 | 04/28/2017 |
| 63743C-RJ-4 | NATIONAL RURAL UTILITIES COOP FINA | | | 7,496,768 | 7,496,671 | 04/18/2017 |
| 93884E-RC-1 | WASHINGTON GAS LIGHT CO | | | 3,998,924 | 3,998,863 | 04/12/2017 |
| 9199999. Total - Cash Equivalents (Schedule E Part 2 type) | | | | 231,045,344 | 231,051,986 | XXX |
| 9999999 - Totals | | | | 579,602,067 | 578,664,942 | XXX |

General Interrogatories:

1. Total activity for the year to date Fair Value $ 5,405,155 Book/Adjusted Carrying Value $ 5,781,161
2. Average balance for the year to date Fair Value $ 578,084,903 Book/Adjusted Carrying Value $ 576,927,673

# 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 | | | | | (788,891,009) | (750,865,483) | (758,269,716) | XXX |
| Bank of New York Mellon | New York, New York | | 0.010 | 829 | 328 | 50,889,279 | 38,332,697 | 38,447,090 | XXX |
| Bank of Oklahoma | Tulsa, Oklahoma | | | | | 151,820 | 392,553 | 313,510 | XXX |
| Citibank N.A. | New York, New York | | 0.080 | 159 | | 15,460,314 | 7,608,407 | 10,381,504 | XXX |
| Fifth Third Bank | Cincinnati, Ohio | | | | | 1,344,642 | 549,135 | 542,441 | XXX |
| First Hawaiian Bank | Honolulu, Hawaii | | | | | 192,512 | 155,926 | 249,076 | XXX |
| Manufactuers and Traders Trust Co. | Baltimore, Maryland | | | | | 725,940 | 481,724 | 292,537 | XXX |
| Branch Banking and Trust Co. | Richmond, Virginia | | | | | 3,457,876 | 3,811,852 | 2,955,580 | XXX |
| Capital One N.A. | New Orleans, Louisiana | | | | | 2,177,674 | 3,323,698 | 1,678,268 | XXX |
| Huntington National Bank | Columbus, Ohio | | | | | 219,151 | 275,729 | 865,016 | XXX |
| JP Morgan Chase Bank N.A. | New York, New York | | 0.080 | 22 | 7 | 18,929,209 | 83,736,424 | 23,291,163 | XXX |
| KeyBank National Assocation | Cleveland, Ohio | | | | | 925,092 | 2,857,740 | 2,733,185 | XXX |
| HSBC Bank USA | Buffalo, New York | | | | | 446,969 | 262,774 | 379,551 | XXX |
| Regions Bank | Birmingham, Alabama | | | | | 3,412,170 | 1,973,559 | 2,234,926 | XXX |
| U.S. Bank N.A. | St. Paul, Minnesota | | | | | 923,547 | 1,628,906 | 1,703,506 | XXX |
| Wells Fargo Bank N.A. | Charlotte, North Carolina | | | | | (70,516,143) | (87,521,070) | (66,860,730) | XXX |
| Northrim Bank | Anchorage, Alaska | | 0.200 | 134 | 133 | 266,709 | 266,709 | 266,708 | XXX |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | | XXX | XXX | | | | | | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 1,144 | 468 | (759,884,249) | (692,728,719) | (738,796,387) | XXX |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | | XXX | XXX | | | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | | | | | | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 1,144 | 468 | (759,884,249) | (692,728,719) | (738,796,387) | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | | | XXX |
| 0599999. Total - Cash | | XXX | XXX | 1,144 | 468 | (759,884,249) | (692,728,719) | (738,796,387) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | | |
| 1099999. Total - All Other Government Bonds | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | |
| AGRIUM INC | | 03/30/2017 | | 04/13/2017 | 1,699,309 | | 115 |
| AMERICAN TRANSMISSION CO | | 03/31/2017 | | 04/03/2017 | 2,499,882 | | 59 |
| AMERICAN TRANSMISSION CO | | 03/30/2017 | | 04/25/2017 | 6,995,380 | | 385 |
| AMERICAN TRANSMISSION CO | | 03/30/2017 | | 05/02/2017 | 9,991,733 | | 533 |
| AMERICAN WATER CAPITAL CORP. | | 03/21/2017 | | 04/12/2017 | 2,998,973 | | 1,027 |
| AMERICAN WATER CAPITAL CORP. | | 03/29/2017 | | 04/13/2017 | 5,338,006 | | 498 |
| AMPHENOL CORPORATION | | 03/24/2017 | | 04/07/2017 | 7,998,347 | | 2,204 |
| ARIZONA PUBLIC SERVICE COMPANY | | 03/31/2017 | | 04/03/2017 | 7,749,552 | | 224 |
| ATMOS ENERGY CORP | | 03/28/2017 | | 04/19/2017 | 4,997,250 | | 611 |
| BANK OF MONTREAL | | 03/17/2017 | | 04/21/2017 | 4,997,389 | | 1,958 |
| BANK OF TOKYO MITSUBISHI UFJ LTD ( | | 03/23/2017 | | 04/18/2017 | 5,977,233 | | 1,465 |
| BANK OF TOKYO MITSUBISHI UFJ LTD ( | | 03/24/2017 | | 04/19/2017 | 18,011,366 | | 5,438 |
| BERKSHIRE HATHAWAY ENERGY CO | | 03/23/2017 | | 04/05/2017 | 7,999,004 | | 2,240 |
| BERKSHIRE HATHAWAY ENERGY CO | | 03/27/2017 | | 04/24/2017 | 7,494,298 | | 1,240 |
| CRH AMERICA FINANCE INC | | 03/22/2017 | | 04/03/2017 | 1,274,914 | | 432 |
| CATERPILLAR FINANCIAL SERVICES COR | | 03/23/2017 | | 04/25/2017 | 8,197,546 | | 2,420 |
| CINTAS CORPORATION NO. 2 | | 03/30/2017 | | 04/13/2017 | 2,748,891 | | 185 |
| COMMONWEALTH EDISON COMPANY | | 03/21/2017 | | 04/04/2017 | 2,749,725 | | 1,008 |
| CUMMINS INC | | 03/21/2017 | | 04/11/2017 | 8,497,875 | | 2,338 |
| DOLLAR GENERAL CORP | | 03/30/2017 | | 04/11/2017 | 1,184,612 | | 78 |
| FORTIVE CORP | | 03/21/2017 | | 04/04/2017 | 8,999,100 | | 3,300 |
| INTERCONTINENTAL EXCHANGE INC | | 03/16/2017 | | 04/17/2017 | 6,507,251 | | 2,749 |
| INTERCONTINENTAL EXCHANGE INC | | 03/21/2017 | | 04/19/2017 | 15,122,798 | | 4,735 |
| MEDTRONIC GLOBAL HOLDINGS SCA | | 03/24/2017 | | 04/28/2017 | 7,493,588 | | 1,900 |
| MOHAWK INDUSTRIES INC | | 03/29/2017 | | 04/12/2017 | 10,496,118 | | 1,059 |
| MOLEX ELECTRONICS TECH | | 03/23/2017 | | 04/06/2017 | 1,999,667 | | 600 |
| MOLEX ELECTRONICS TECH | | 03/30/2017 | | 04/11/2017 | 1,749,383 | | 123 |
| NATIONAL RURAL UTILITIES COOP FINA | | 03/20/2017 | | 04/18/2017 | 7,496,671 | | 2,350 |
| NISOURCE FINANCE CORP | | 03/31/2017 | | 04/03/2017 | 3,249,783 | | 108 |
| NISOURCE FINANCE CORP | | 03/31/2017 | | 04/10/2017 | 4,698,619 | | 211 |
| PPL ELECTRIC UTILITIES CORPORATION | | 03/30/2017 | | 04/05/2017 | 2,599,656 | | 379 |
| POTASH CORP OF SASKATCHEWAN INC | | 03/27/2017 | | 04/05/2017 | 5,249,265 | | 919 |
| SAN DIEGO GAS AND ELECTRIC CO | | 03/24/2017 | | 04/07/2017 | 2,499,588 | | 550 |
| SCHLUMBERGER HLDGS CORP | | 03/17/2017 | | 04/21/2017 | 5,996,000 | | 3,000 |
| CHARLES SCHWAB CORPORATION (THE) | | 03/30/2017 | | 04/06/2017 | 16,997,639 | | 944 |
| SPECTRA ENERGY PARTNERS LP | | 03/30/2017 | | 04/11/2017 | 1,499,500 | | 100 |
| WGL HLDGS INC. | | 03/16/2017 | | 04/18/2017 | 4,997,214 | | 2,622 |
| WASHINGTON GAS LIGHT CO | | 03/16/2017 | | 04/12/2017 | 3,998,863 | | 1,653 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 231,051,986 | | 51,761 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 231,051,986 | | 51,761 |
| 4899999. Total - Hybrid Securities | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | 231,051,986 | | 51,761 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | |
| 8199999. Total - SVO Identified Funds | | | | | | | |
| 8399999. Total Bonds | | | | | 231,051,986 | | 51,761 |
| 8699999 - Total Cash Equivalents | | | | | 231,051,986 | | 51,761 |