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HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

Community Insurance Company

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 10345 Employer's ID Number 31-1440175

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 07/08/1995 Commenced Business 10/01/1995

Statutory Home Office 4361 Irwin Simpson Road (Street and Number), Mason , OH, US 45040-9498 (City or Town, State, Country and Zip Code)

Main Administrative Office 4361 Irwin Simpson Road (Street and Number)
Mason , OH, US 45040-9498 (City or Town, State, Country and Zip Code), 513-872-8100 (Area Code) (Telephone Number)

Mail Address N17 W24340 Riverwood Drive (Street and Number or P.O. Box), Waukesha , WI, US 53188 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records N17 W24340 Riverwood Drive (Street and Number)
Waukesha , WI, US 53188 (City or Town, State, Country and Zip Code), 262-523-3683 (Area Code) (Telephone Number)

Internet Website Address www.anthem.com

Statutory Statement Contact Jill M. Waddell (Name), 262-523-3683 (Area Code) (Telephone Number)
Jill.Waddell@anthem.com (E-mail Address), 262-523-4945 (FAX Number)

OFFICERS

President/Chairperson Erin Patricia Hoeflinger
Vice President/Treasurer Robert David Kretschmer
Vice President/Secretary Kathleen Susan Kiefer
Assistant Secretary Judy Lynne Pershern

OTHER

Eric (Rick) Kenneth Noble, Assistant Treasurer
Denise Marie Meridith, Valuation Actuary
Kristin Kim Cherie Howard #, Assistant Secretary

DIRECTORS OR TRUSTEES

Carter Allen Beck
Ronald William Penczek #
Erin Patricia Hoeflinger
Catherine Irene Kelaghan
Kathleen Susan Kiefer

State of Ohio
County of Warren
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.

Erin Patricia Hoeflinger President/Chairperson	Kathleen Susan Kiefer Vice President/Secretary	Robert David Kretschmer Vice President/Treasurer

Subscribed and sworn to before me this 3RD day of AUGUST, 2016

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

NOTARIAL SEAL STATE OF OHIO

Kathleen J. Fahey
Notary Public, State of Ohio
My Commission Expires 04-12-2019

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	1,121,500,406	0	1,121,500,406	1,130,911,801
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	261,455,801		261,455,801	250,218,151
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	12,126,592		12,126,592	12,439,300
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ (316,231,868)), cash equivalents ($ 0) and short-term investments ($ 67,552,425)	(248,679,443)		(248,679,443)	(138,504,389)
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	49,412,869		49,412,869	47,738,113
9.	Receivables for securities	14,612,971	0	14,612,971	6,542,098
10.	Securities lending reinvested collateral assets	159,381,297		159,381,297	140,667,893
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,369,810,493	0	1,369,810,493	1,450,012,967
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	10,170,391	18,455	10,151,937	10,608,549
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	39,645,790	4,020,638	35,625,152	19,089,703
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 115,880,731 earned but unbilled premiums)	115,880,731		115,880,731	115,606,873
	15.3 Accrued retrospective premiums ($ 2,458,235) and contracts subject to redetermination ($ 142,265,697)	144,723,932	0	144,723,932	47,978,618
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	14,621,927		14,621,927	15,187,021
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans	228,921,264	35,414,640	193,506,624	210,943,668
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	58,556,724	0	58,556,724	61,074,330
19.	Guaranty funds receivable or on deposit	10,255,433	0	10,255,433	288,865
20.	Electronic data processing equipment and software	298	0	298	298
21.	Furniture and equipment, including health care delivery assets ($ .....)	3,073,665	3,073,665	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	268,573,981		268,573,981	124,339,858
24.	Health care ($ 30,298,743) and other amounts receivable	76,821,380	46,522,637	30,298,743	29,305,274
25.	Aggregate write-ins for other than invested assets	10,821,807	3,290,517	7,531,290	6,952,072
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,351,877,817	92,340,552	2,259,537,264	2,091,388,096
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	2,351,877,817	92,340,552	2,259,537,264	2,091,388,096
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Bluecard receivables	7,194,614	5,061	7,189,553	6,609,547
2502.	Other miscellaneous accounts receivable	3,627,193	3,285,456	341,737	342,525
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,821,807	3,290,517	7,531,290	6,952,072

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ 1,137,954 reinsurance ceded)	483,631,921	8,207,542	491,839,463	513,192,647
2.	Accrued medical incentive pool and bonus amounts	20,659,013		20,659,013	11,308,578
3.	Unpaid claims adjustment expenses	15,861,955		15,861,955	17,675,483
4.	Aggregate health policy reserves, including the liability of $ 16,077,118 for medical loss ratio rebate per the Public Health Service Act	64,162,889		64,162,889	49,910,676
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves	102,154		102,154	102,688
8.	Premiums received in advance	49,527,847		49,527,847	54,712,251
9.	General expenses due or accrued	96,823,654		96,823,654	52,864,047
10.1	Current federal and foreign income tax payable and interest thereon (including $ on realized gains (losses))	14,388,331		14,388,331	1,162,656
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable	418,651		418,651	0
12.	Amounts withheld or retained for the account of others	2,233,139		2,233,139	1,794,168
13.	Remittances and items not allocated	29,872,088		29,872,088	32,492,015
14.	Borrowed money (including $ 150,016,875 current) and interest thereon $ 16,875 (including $ 16,875 current)	150,016,875		150,016,875	150,178,333
15.	Amounts due to parent, subsidiaries and affiliates	256,374,352		256,374,352	147,330,302
16.	Derivatives			0	0
17.	Payable for securities	11,901,754		11,901,754	20,146,393
18.	Payable for securities lending	159,381,297		159,381,297	140,667,893
19.	Funds held under reinsurance treaties (with $ authorized reinsurers, $ unauthorized reinsurers and $ certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	90,241,227		90,241,227	104,563,567
23.	Aggregate write-ins for other liabilities (including $ 26,453,854 current)	45,333,281	0	45,333,281	39,147,081
24.	Total liabilities (Lines 1 to 23)	1,490,930,427	8,207,542	1,499,137,969	1,337,248,778
25.	Aggregate write-ins for special surplus funds	XXX	XXX	5,207,156	89,471,519
26.	Common capital stock	XXX	XXX	1,142,307	1,142,307
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	195,393,523	195,393,523
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	558,656,309	468,131,969
32.	Less treasury stock, at cost:				
	32.1 shares common (value included in Line 26 $)	XXX	XXX		
	32.2 shares preferred (value included in Line 27 $)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	760,399,295	754,139,318
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,259,537,264	2,091,388,096
	DETAILS OF WRITE-INS				
2301.	Escheat liabilities	35,033,406		35,033,406	30,941,954
2302.	Other accrued expenses - non trade	10,299,875		10,299,875	8,205,127
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	45,333,281	0	45,333,281	39,147,081
2501.	Estimated ACA insurer fee	XXX	XXX	0	84,012,403
2502.	Deferred gain on sale-leaseback transaction.	XXX	XXX	5,207,156	5,459,116
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	5,207,156	89,471,519
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	10,877,111	12,235,591	22,435,066
2.	Net premium income (including $ non-health premium income)	XXX	2,654,359,865	2,656,235,361	5,271,222,286
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(12,679,141)	(5,534,252)	(16,521,076)
4.	Fee-for-service (net of $ medical expenses)	XXX			
5.	Risk revenue	XXX			
6.	Aggregate write-ins for other health care related revenues	XXX	0	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	700,000	700,000
8.	Total revenues (Lines 2 to 7)	XXX	2,641,680,724	2,651,401,109	5,255,401,210
	Hospital and Medical:				
9.	Hospital/medical benefits	27,384,042	1,538,726,241	1,514,386,996	3,150,109,207
10.	Other professional services	3,237,644	181,925,218	170,750,528	369,012,411
11.	Outside referrals				
12.	Emergency room and out-of-area	1,029,300	57,837,003	52,803,600	119,445,679
13.	Prescription drugs	5,965	334,622,927	350,812,805	702,356,390
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		19,608,234	13,236,511	26,743,918
16.	Subtotal (Lines 9 to 15)	31,656,951	2,132,719,622	2,101,990,439	4,367,667,605
	Less:				
17.	Net reinsurance recoveries		5,827,343	9,271,941	20,159,900
18.	Total hospital and medical (Lines 16 minus 17)	31,656,951	2,126,892,279	2,092,718,498	4,347,507,705
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 27,824,730 cost containment expenses		51,260,789	50,092,112	129,868,302
21.	General administrative expenses		202,592,957	260,723,566	390,664,518
22.	Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		(3,399,980)	(3,736,598)	(3,283,503)
23.	Total underwriting deductions (Lines 18 through 22)	31,656,951	2,377,346,044	2,399,797,578	4,864,757,022
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	264,334,679	251,603,531	390,644,188
25.	Net investment income earned		23,590,004	24,597,142	49,579,902
26.	Net realized capital gains (losses) less capital gains tax of $ 8,513,757		14,580,252	14,363,387	1,848,973
27.	Net investment gains (losses) (Lines 25 plus 26)	0	38,170,256	38,960,529	51,428,875
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ 0) (amount charged off $ 97,334)]		(97,334)	(2,376)	(127,624)
29.	Aggregate write-ins for other income or expenses	0	626,607	798,956	990,751
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	303,034,208	291,360,640	442,936,190
31.	Federal and foreign income taxes incurred	XXX	120,461,738	125,218,335	176,669,810
32.	Net income (loss) (Lines 30 minus 31)	XXX	182,572,470	166,142,305	266,266,380
	DETAILS OF WRITE-INS				
0601.		XXX			
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.	Gain on premium tax credit	XXX	0	700,000	700,000
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	700,000	700,000
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Miscellaneous revenue		626,607	798,956	990,751
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	626,607	798,956	990,751

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	754,139,318	812,152,476	812,152,476
34.	Net income or (loss) from Line 32	182,572,470	166,142,305	266,266,380
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ (4,049,593)	(7,520,672)	(16,430,712)	(29,251,640)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax	(6,567,199)	(964,833)	6,673,519
39.	Change in nonadmitted assets	(1,972,662)	(12,295,493)	(24,002,374)
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in	0	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders	(160,000,000)	(175,000,000)	(276,800,000)
47.	Aggregate write-ins for gains or (losses) in surplus	(251,959)	(647,085)	(899,044)
48.	Net change in capital & surplus (Lines 34 to 47)	6,259,977	(39,195,819)	(58,013,159)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	760,399,295	772,956,657	754,139,318
	DETAILS OF WRITE-INS			
4701.	Amortization of deferred gain on sale-leaseback transaction	(251,959)	(647,085)	(899,044)
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	(251,959)	(647,085)	(899,044)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,538,666,430	2,622,143,563	5,263,503,572
2.	Net investment income	27,643,496	27,915,849	56,474,129
3.	Miscellaneous income	0	700,000	700,000
4.	Total (Lines 1 to 3)	2,566,309,927	2,650,759,412	5,320,677,701
5.	Benefit and loss related payments	2,138,330,467	2,115,700,125	4,337,356,319
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	218,898,450	274,370,939	514,257,633
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 8,513,757 tax on capital gains (losses)	115,749,820	138,487,919	196,436,879
10.	Total (Lines 5 through 9)	2,472,978,737	2,528,558,984	5,048,050,831
11.	Net cash from operations (Line 4 minus Line 10)	93,331,190	122,200,428	272,626,870
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	295,821,458	444,257,909	875,264,872
	12.2 Stocks	72,834,449	116,861,567	159,090,118
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,507,342	3,957,937	10,859,756
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	4,250,021	33,540,136
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	371,163,249	569,327,434	1,078,754,882
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	284,239,385	453,587,378	899,196,865
	13.2 Stocks	76,300,745	96,170,942	140,625,914
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	133,098	331,382	631,764
	13.5 Other invested assets	5,769,914	7,254,928	15,594,428
	13.6 Miscellaneous applications	35,028,916	2,967,984	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	401,472,058	560,312,615	1,056,048,971
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(30,308,809)	9,014,819	22,705,911
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	(161,458)	50,001,542	50,173,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	160,000,000	175,000,000	276,800,000
	16.6 Other cash provided (applied)	(13,035,976)	60,084,874	78,405,643
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(173,197,435)	(64,913,585)	(148,221,357)
	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)	(110,175,054)	66,301,662	147,111,424
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(138,504,389)	(285,615,813)	(285,615,813)
	19.2 End of period (Line 18 plus Line 19.1)	(248,679,443)	(219,314,151)	(138,504,389)

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	1,854,137	70,796	464,048	51,520	221,960	148,627	155,613	145,769	0	595,804
2. First Quarter	1,812,608	79,114	445,917	53,243	202,576	157,393	154,827	134,345	0	585,193
3. Second Quarter	1,814,575	75,002	444,633	53,193	202,664	159,820	154,867	135,175		589,221
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	10,877,111	465,626	2,675,379	319,486	1,209,537	948,878	930,367	808,284		3,519,554
Total Member Ambulatory Encounters for Period:										
7 Physician	2,984,299	180,166	927,010	384,261			598,455	894,407		
8. Non-Physician	2,749,903	96,743	702,660	290,656	34,111	102,836	335,534	1,187,363		
9. Total	5,734,202	276,909	1,629,670	674,917	34,111	102,836	933,989	2,081,770	0	0
10. Hospital Patient Days Incurred	204,991	9,215	45,228	27,360			31,852	91,336		
11. Number of Inpatient Admissions	44,075	2,073	12,303	5,618			7,585	16,496		
12. Health Premiums Written (a)	2,654,778,516	192,591,225	1,093,547,700	63,305,415	6,243,358	23,578,747	511,048,476	668,999,195	0	95,464,400
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	2,642,099,376	179,301,151	1,095,699,914	62,792,060	6,242,424	23,528,273	511,048,476	668,022,678	0	95,464,400
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	2,145,928,854	128,276,794	860,297,441	49,145,190	4,761,845	16,744,166	467,130,126	563,825,886	645	55,746,761
18. Amount Incurred for Provision of Health Care Services	2,132,719,621	122,721,891	841,727,207	49,370,689	4,539,492	17,109,213	467,939,335	553,089,383	(422)	76,222,833

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 668,999,195

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	13,527,393	167,864	24,665	24,074	0	13,743,996
0399999 Aggregate accounts not individually listed-covered	203,496,692	2,299,108	585,013	577,942	3,468,850	210,427,605
0499999 Subtotals	217,024,085	2,466,972	609,678	602,016	3,468,850	224,171,601
0599999 Unreported claims and other claim reserves						268,805,816
0699999 Total amounts withheld						
0799999 Total claims unpaid						492,977,417
0899999 Accrued medical incentive pool and bonus amounts						20,659,013

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	191,417,398	827,977,503	15,338,566	188,198,777	206,755,964	226,852,110
2. Medicare Supplement	10,273,879	39,300,564	434,415	11,959,737	10,708,294	12,168,653
3. Dental Only	1,647,797	15,184,427	145,840	2,086,629	1,793,637	1,867,423
4. Vision Only	661,357	4,113,726	4,932	430,841	666,289	658,127
5. Federal Employees Health Benefits Plan	99,601,097	367,965,274	5,749,908	106,558,417	105,351,005	111,775,046
6. Title XVIII - Medicare	128,995,932	462,572,169	6,946,637	115,062,252	135,942,569	141,424,316
7 Title XIX - Medicaid	645	0	2,372	0	3,017	3,440
8. Other health	13,184,224	42,563,150	2,573,052	36,449,242	15,757,276	18,546,222
9. Health subtotal (Lines 1 to 8)	445,782,329	1,759,676,813	31,195,722	460,745,895	476,978,051	513,295,337
10. Healthcare receivables (a)	7,093,958	69,727,422	0	0	7,093,958	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	1,619,471	8,638,327	11,890,427	8,768,587	13,509,898	11,308,578
13. Totals (Lines 9-10+11+12)	440,307,842	1,698,587,718	43,086,149	469,514,482	483,393,991	524,603,915

(a) Excludes $ ..... loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

For the purposes of the quarterly interim financial information, it is presumed that the users of the interim financial information have read or have access to the Annual Statement as of December 31, 2015. This presentation addresses only significant events occurring since the last Annual Statement.

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Community Insurance Company (the "Company") have been prepared in conformity with the National Association of Insurance Commissioners' ("NAIC") *Annual Statement Instructions* and in accordance with accounting practices prescribed by the NAIC *Accounting Practices and Procedures Manual* ("NAIC SAP"), subject to any deviations prescribed or permitted by the Ohio Insurance Department (the "Department").

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below:

		State of Domicile	June 30, 2016	December 31, 2015
Net Income				
(1)	Community Insurance Company state basis (Page 4, Line 32, Columns 2 & 4)	Ohio	$ 182,572,470	$ 266,266,380
(2)	State Prescribed Practices that increase/ (decrease) NAIC SAP:		—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		—	—
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 182,572,470	$ 266,266,380
Surplus				
(5)	Community Insurance Company state basis (Page 3, Line 33, Columns 3 & 4)	Ohio	$ 760,399,295	$ 754,139,318
(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)	Ohio	$ 760,399,295	$ 754,139,318

B. Use of Estimates in the Preparation of the Financial Statements

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Accounting Policies

(1) - (5) No significant change.

(6) Loan-backed securities are stated at amortized cost. Pre-payment assumptions for loan-backed securities and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all loan-backed securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.

(7) - (16) No significant change.

2. Accounting Changes and Corrections of Errors

Not applicable.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. - C.

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions for single-class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealer survey values or internal estimates. The Company used various third-party pricing sources in determining the market value of its loan-backed securities.

2. The Company did not recognize other-than-temporary impairments on its loan-backed securities during the six months ended June 30, 2016.

3. The Company did not hold other-than-temporarily impaired loan-backed securities at June 30, 2016.

4. The Company had no impaired securities for which an other-than-temporary impairment had not been recognized in earnings as a realized loss at June 30, 2016.

5. The Company had no impaired loan-backed securities at June 30, 2016.

E. Repurchase Agreements and/or Securities Lending Transactions

1. Not applicable.

2. No significant change.

3. Collateral Received

a. No significant change.

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged. $ 159,421,766

c. No significant change.

4. Not applicable.

5. No significant change.

6. Not applicable.

7. Not applicable.

F. Real Estate

No significant change.

G. Investments in Low-Income Housing Tax Credits

Not applicable.

H. Restricted Assets

No significant change.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting or netting of assets and liabilities at June 30, 2016.

K. Structured Notes

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

Not applicable.

9. Income Taxes

No significant change.

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

A. Nature of the Relationship

On July 24, 2015, the Company's ultimate parent company, Anthem, Inc. ("Anthem"), and Cigna Corporation ("Cigna") entered into an Agreement and Plan of Merger dated as of July 23, 2015, by and among Anthem, Cigna and Anthem Merger Sub Corp., a Delaware corporation and a direct wholly-owned subsidiary of Anthem, pursuant to which Anthem will acquire all outstanding shares of Cigna. The acquisition is subject to certain state

regulatory approvals, standard closing conditions and customary approvals required under the Hart-Scott-Rodino Antitrust Improvements Act.

Subsequent to June 30, 2016, the U.S. Department of Justice, along with certain state attorneys general, filed a civil antitrust lawsuit in the U.S. District Court for the District of Columbia seeking to block the acquisition. Anthem intends to vigorously defend the acquisition in this litigation and remains committed to completing the acquisition as soon as practicable.

B. Significant Transactions for the Period

The Board of Directors of the Company declared an ordinary dividend in the amount of $160,000,000 on June 7, 2016. The Company paid the dividend to its parent company, ATH Holding, on June 23, 2016.

C. Intercompany Management and Service Arrangements

No significant change.

D. Amounts Due to or from Related Parties

At June 30, 2016, the Company reported $268,573,981 due from affiliates and $256,374,352 due to affiliates. The receivable and payable balances represent intercompany transactions that will be settled in accordance with the settlement terms of the intercompany agreement.

E. - L.

No significant change.

11. Debt

A. Capital Notes

Not applicable.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Cincinnati ("FHLBC"). Through its membership, the Company has conducted business activity (borrowings) with the FHLBC. It is part of the Company's strategy to utilize these funds as working capital. The Company has determined the actual maximum borrowing capacity as $150,000,000. The Company calculated this amount in accordance with current FHLBC capital stock.

2. FHLB Capital Stock

   a. Aggregate Totals

      1. Current year

		Total
(a)	Membership stock - Class A	$ —
(b)	Membership stock - Class B	2,509,666
(c)	Activity stock	4,121,734
(d)	Excess stock	—
(e)	Aggregate total (a+b+c+d)	$ 6,631,400
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 150,000,000

NOTES TO FINANCIAL STATEMENTS

2. Prior year-end

		Total
(a)	Membership stock - Class A	$ —
(b)	Membership stock - Class B	2,417,120
(c)	Activity stock	4,121,680
(d)	Excess stock	—
(e)	Aggregate total (a+b+c+d)	$ 6,538,800
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 150,000,000

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3	4	5	6
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 2,509,666	$ 2,509,666	$ —	$ —	$ —	$ —

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (column 1)

3. Collateral Pledged to FHLB

a. Amount pledged as of reporting date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	$ 158,712,412	$ 153,516,407	$ 150,000,000
2. Prior Year Total Collateral Pledged	$ 161,781,382	$ 159,658,411	$ 150,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3, respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns1, 2 and 3, respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	$ 164,562,182	$ 160,334,871	$ 150,000,000
2. Prior Year Total Maximum Collateral Pledged	$ 161,781,382	$ 160,018,770	$ 150,000,000

NOTES TO FINANCIAL STATEMENTS

4. Borrowing from FHLB

a. Amount as of the reporting date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt	$ 150,000,000	XXX
(b) Funding agreements	—	$ —
(c) Other	—	XXX
(d) Aggregate total (a+b+c)	$ 150,000,000	$ —
2. Prior Year		
(a) Debt	$ 150,000,000	XXX
(b) Funding agreements	—	$ —
(c) Other	—	XXX
(d) Aggregate total (a+b+c)	$ 150,000,000	$ —

b. Maximum amount during reporting period (current year)

	Total
1. Debt	$ 150,000,000
2. Funding agreements	—
3. Other	—
4. Aggregate total (Line 1+2+3)	$ 150,000,000

11B(4)b4 should be equal to or greater than 11B(4)a1(d)

c. FHLB - Prepayment obligations

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding agreements	No
3. Other	No

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

A. Defined Benefit Plan

Not applicable.

B. Not applicable.

C. Not applicable.

D. Not applicable.

E. Defined Contribution Plans

Not applicable.

F. Multiemployer Plans

The Company does not participate in a multiemployer plan.

G. Consolidated/Holding Company Plans

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

14. Liabilities, Contingencies and Assessments

A. - E.

No significant change.

F. All Other Contingencies

In March 2016, Anthem filed a lawsuit against its vendor for pharmacy benefit management services, captioned *Anthem, Inc. v. Express Scripts, Inc.*, in the U.S. District Court for the Southern District of New York. The lawsuit seeks to recover damages for pharmacy pricing that is higher than competitive benchmark pricing, damages related to operational breaches and seeks various declarations under the agreement between the parties. Anthem's suit asserts that Express Scripts, Inc.'s ("Express Scripts") current pricing exceeds the competitive benchmark pricing required by the agreement over the remaining term of the agreement and through the post-termination transition period. Further, Anthem believes that Express Scripts' excessive pricing has caused Anthem to lose existing customers and prevented the Company from gaining new business. In addition to the amounts associated with competitive benchmark pricing, Anthem is seeking damages associated with operational breaches incurred to date, together with a declaratory judgment that Express Scripts: (1) breached its obligation to negotiate in good faith and to agree in writing to new pricing terms; (2) is required to provide competitive benchmark pricing to Anthem through the term of the agreement; (3) has breached the agreement, and that Anthem can terminate the agreement either due to Express Scripts' breaches or because Anthem has determined that Express Scripts' performance with respect to the delegated Medicare Part D functions has been unsatisfactory; and (4) is required under the agreement to provide post-termination services, at competitive benchmark pricing, for one year following any termination. In April 2016, Express Scripts filed an answer to the lawsuit disputing Anthem's contractual claims and alleging various defenses and counterclaims. Express Scripts contends that Anthem breached the agreement by failing to negotiate proposed new pricing terms in good faith and that Anthem breached the implied covenant of good faith and fair dealing by disregarding the terms of the transaction. In addition, Express Scripts is seeking declaratory judgments: (1) regarding the timing of the periodic pricing review under the agreement; (2) that it has no obligation to ensure that Anthem receives any specific level of pricing, that Anthem has no contractual right to any change in pricing under the agreement and that its sole obligation is to negotiate proposed pricing terms in good faith; and (3) that Anthem does not have the right to terminate the agreement. In the alternative, Express Scripts claims that Anthem has been unjustly enriched by its payment of $4.675 billion at the time of the agreement. Anthem believes that Express Scripts' defenses and counterclaims are without merit. Anthem intends to vigorously pursue these claims and defend against any counterclaims; however, the ultimate outcome cannot be presently determined.

Anthem and Express Scripts were also named as defendants in a purported class action lawsuit filed in June 2016 in the Southern District of New York by three members of ERISA plans alleging ERISA violations. The lawsuit is captioned *Karen Burnett, Brendan Farrell, and Robert Shullich, individually and on behalf of all others similarly situated v. Express Scripts, Inc. and Anthem, Inc.* The lawsuit is purportedly filed on behalf of participants in, or beneficiaries of, ERISA governed employee welfare benefit plans from December 1, 2009 to the present who received prescription drug benefits under an Anthem plan provided through an agreement with Express Scripts. The complaint alleges that Express Scripts violated ERISA by overcharging Plaintiffs and the proposed class for percentage based copays based on prescription drug charges that are higher than competitive prices. Plaintiffs allege that Anthem is an ERISA fiduciary and breached its fiduciary obligations by (i) entering into an agreement with Express Scripts that was imprudent and not in the best

interests of the members of the proposed class but enriched Anthem and granted to Express Scripts excessive discretion to set prescription drug prices, and (ii) failing to properly monitor and prevent Express Scripts from overcharging Plaintiffs and the proposed class for copays. The complaint asserts seven claims for relief under ERISA, four of which are asserted against Anthem. Plaintiffs seek to recover all losses suffered by the proposed class, equitable relief, disgorgement of alleged ill-gotten gains, injunctive relief, joint and several liability, attorney's fees and costs and interest. Anthem intends to vigorously defend this suit; however, its ultimate outcome cannot be presently determined.

15. Leases

No significant change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No significant change.

(2) - (7) Not applicable.

C. Wash Sales

1. In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the sale date to enhance the yield on the investments.

2. At June 30, 2016, there were no wash sales involving securities with an NAIC designation of 3 or below or unrated.

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

A. Administrative Services Only Plans

Not applicable.

B. Administrative Services Contract Plans

No significant change.

C. Medicare or Other Similarly Structured Cost-Based Reimbursement Contract

Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

20. Fair Value Measurements

A.

(1) Fair Value Measurement at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and misc	$ —	$ 141,874,534	$ —	$ 141,874,534
Total bonds	$ —	$ 141,874,534	$ —	$ 141,874,534
Common stock				
Industrial and misc	$ 254,696,982	$ —	$ 6,758,819	$ 261,455,801
Total common stocks	$ 254,696,982	$ —	$ 6,758,819	$ 261,455,801
Total assets at fair value	$ 254,696,982	$ 141,874,534	$ 6,758,819	$ 403,330,335

(2) Fair Value Measurement in (Level 3) of the Fair Value Hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Bonds										
Industrial and misc	$ 6,551,215	$ —	$ —	$ —	$ 30,194	$ 177,410	$ —	$ —	$ —	$ 6,758,819
Total assets	$ 6,551,215	$ —	$ —	$ —	$ 30,194	$ 177,410	$ —	$ —	$ —	$ 6,758,819

(3) The Company's policy is to recognize transfers between Levels, if any, as of the beginning of the reporting period.

(4) Fair values of fixed maturity securities are based on quoted market prices, where available. These fair values are obtained primarily from third party pricing services, which generally use Level 1 or Level 2 inputs, for the determination of fair value to facilitate fair value measurements and disclosures. United States government securities represent Level 1 securities, while Level 2 securities primarily include corporate securities, securities from states, municipalities and political subdivisions and residential mortgage-backed securities. For Securities not actively traded, the third party pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

Fair values of equity securities are generally designated as Level 1 and are based on quoted market prices. For certain equity securities, quoted market prices for the identical security are not always available and the fair value is estimated by reference to similar securities for which quoted prices are available. These securities are designated Level 2. The Company has certain equity securities, including private equity securities, for which the fair value is estimated based on each security's current condition and future cash flow projections. Such securities are designated Level 3. The fair values of these private equity securities are generally based on either broker quotes or discounted cash flow projections using assumptions for inputs such as the weighted-average cost of capital, long-term revenue growth rates and earnings before interest, taxes, depreciation and amortization, or revenue multiples that are not observable in the markets.

There have been no significant changes in the valuation techniques during the current period.

B. Fair Value Measurements Under Other Accounting Pronouncements

Not applicable.

C. Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 1,166,458,310	$ 1,121,500,406	$ 42,824,301	$ 1,123,634,009	$ —	$ —
Common stock	261,455,801	261,455,801	254,696,982	—	6,758,819	—
Short-term investments	67,552,425	67,552,425	67,552,425	—	—	—
Securities lending collateral asset	159,421,766	159,381,297	83,131,526	76,290,240	—	—

D. Not Practicable to Estimate Fair Value

There are no financial instruments that were not practicable to estimate fair value.

21. Other Items

No significant change.

22. Events Subsequent

On July 21, 2016, the Company's borrowing of $150,000,000 from the FHLBC matured and was paid in full.

Subsequent events have been considered through August 11, 2016 for the statutory statement issued on August 11, 2016. Other than the acquisition related item discussed in Note 10A and the activity on the FHLBC loan noted above, there were no other events occurring subsequent to June 30, 2016 requiring recognition or disclosure.

23. Reinsurance

No significant change

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

No significant change.

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

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk sharing provisions (YES/NO)?	Yes	
(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year		
a. Permanent ACA Risk Adjustment Program Assets		
Assets		
1. Premium adjustments receivable due to ACA Risk Adjustment	$	51,942,546
Liabilities		
2. Risk adjustment user fees payable for ACA Risk Adjustment	$	106,040
3. Premium adjustments payable due to ACA Risk Adjustment	$	114,357
Operations (Revenue & Expense)		
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$	32,915,162
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$	53,872
b. Transitional ACA Reinsurance Program		
Assets		
1. Amounts recoverable for claims paid due to ACA Reinsurance	$	14,621,927
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	$	1,137,954
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$	—
Liabilities		
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$	15,470,670
5. Ceded reinsurance premiums payable due to ACA Reinsurance	$	418,651
6. Liability for amounts held under uninsured plans contributions for ACA Reinsurance	$	—
Operations (Revenue & Expense)		
7. Ceded reinsurance premiums due to ACA Reinsurance	$	418,651
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$	5,827,343
9. ACA Reinsurance contributions - not reported as ceded premium	$	8,143,468
c. Temporary ACA Risk Corridors Program		
Assets		
1. Accrued retrospective premium due to ACA Risk Corridors	$	
Liabilities		
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$	5,610,058
Operations (Revenue & Expense)		
3. Effect of ACA Risk Corridors on net premium income (paid/received)	$	229
4. Effect of ACA Risk Corridors on change in reserves for rate credits	$	(5,610,058)

Line items where the amount is zero is due to no balance and/or no activity as of the reporting date.

NOTES TO FINANCIAL STATEMENTS

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	$19,757,630	$ —	$ 844,603	$ —	$ 18,913,027	$ —	$11,766,414	$ —	A	$ 30,679,441	$ —
2. Premium adjustments (payable)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 114,357	B	$ —	$ 114,357
3. Subtotal ACA Permanent Risk Adjustment Program	$19,757,630	$ —	$ 844,603	$ —	$ 18,913,027	$ —	$11,766,414	$ 114,357		$ 30,679,441	$ 114,357
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$15,187,021	$ —	$ 7,598,388	$ —	$ 7,588,633	$ —	$ 3,806,655	$ —	C	$ 11,395,288	$ —
2. Amounts recoverable for claims unpaid (contra liability)	$ 2,343,905	$ —	$ —	$ —	$ 2,343,905	$ —	$ (2,343,905)	$ —	D	$ —	$ —
3. Amounts receivable relating to uninsured plans	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	E	$ —	$ —
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ —	$7,327,202	$ —	$ —	$ —	$7,327,202	$ —	$ —	F	$ —	$ 7,327,202
5. Ceded reinsurance premiums payable	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	G	$ —	$ —
6 Liability for amounts held under uninsured plans	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	H	$ —	$ —
7. Subtotal ACA Transitional Reinsurance Program	$17,530,926	$7,327,202	$ 7,598,388	$ —	$ 9,932,538	$7,327,202	$ 1,462,750	$ —		$ 11,395,288	$ 7,327,202
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ —	$ —	$ 229	$ —	$ (229)	$ —	$ 229	$ —	I	$ —	$ —
2. Reserve for rate credits or policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 5,610,058	J	$ —	$ 5,610,058
3. Subtotal ACA Risk Corridors Program	$ —	$ —	$ 229	$ —	$ (229)	$ —	$ 229	$ 5,610,058		$ —	$ 5,610,058
d. Total for ACA Risk Sharing Provisions	$37,288,556	$7,327,202	$ 8,443,220	$ —	$ 28,845,336	$7,327,202	$13,229,393	$ 5,724,415		$ 42,074,729	$ 13,051,617

Explanations of adjustments

A Adjustments were made to reflect the ending balance as reported in the Centers for Medicare and Medicaid Services "Summary Report on Transitional Reinsurance Payments and Permanent Risk Adjustment Transfers for the 2015 Benefit Year."

B Adjustments were made to reflect the ending balance as reported in the Centers for Medicare and Medicaid Services "Summary Report on Transitional Reinsurance Payments and Permanent Risk Adjustment Transfers for the 2015 Benefit Year."

C Adjustments were made to reflect the ending balance as reported in the Centers for Medicare and Medicaid Services "Summary Report on Transitional Reinsurance Payments and Permanent Risk Adjustment Transfers for the 2015 Benefit Year."

D Adjustments were made to reflect the ending balance as reported in the Centers for Medicare and Medicaid Services "Summary Report on Transitional Reinsurance Payments and Permanent Risk Adjustment Transfers for the 2015 Benefit Year."

E Not applicable.

F Not applicable.

G Not applicable.

H Not applicable.

I Adjustments are based upon experience to date, the impact, if any, of other risk-sharing programs and the provisions of the Risk Corridors program.

J Adjustments are based upon experience to date, the impact, if any, of other risk-sharing programs and the provisions of the Risk Corridors program.

NOTES TO FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year.

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	$ —	$ —	$ 229	$ —	$ (229)	$ —	$ 229	$ —	A	$ —	$ —
2. Reserve for rate credits for policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	B	$ —	$ —
b. 2015											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	C	$ —	$ —
2. Reserve for rate credits for policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$5,610,058	D	$ —	$ 5,610,058
c. 2016											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	E	$ —	$ —
2. Reserve for rate credits for policy experience rating refunds	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	F	$ —	$ —
d. Total for Risk Corridors	$ —	$ —	$ 229	$ —	$ (229)	$ —	$ 229	$5,610,058		$ —	$ 5,610,058

Explanations of adjustments

A Adjustments are based upon experience to date, the impact, if any, of other risk-sharing programs and the provisions of the Risk Corridors program.

B Not applicable.

C Not applicable.

D Adjustments are based upon experience to date, the impact, if any, of other risk-sharing programs and the provisions of the Risk Corridors program.

E Not applicable.

F Not applicable.

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (Column 1 through 10 respectively)

(5) ACA Risk Corridors Receivable as of Reporting Date.

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1 - 2 - 3)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014	$ 16,037	$ 14,071	$ 1,966	$ —	$ —	$ —
b. 2015	$ —	$ —	$ —	$ —	$ —	$ —
c. 2016	$ —	$ —	$ —	$ —	$ —	$ —
d. Total (a + b + c)	$ 16,037	$ 14,071	$ 1,966	$ —	$ —	$ —

24E(5)d (Columns 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Columns 6) should equal 24E(2)c1

25. Change in Incurred Claims and Claim Adjustment Expenses

The estimated cost of claims and claim adjustment expense attributable to insured events of prior years decreased by $36,314,730 during 2016. This is approximately 6.7% of unpaid claims and claim adjustment expenses of $542,279,396 as of December 31, 2015. The redundancy reflects the decreases in estimated claims and claims adjustment expenses as a result of claims payment during the year, and as additional information is received regarding claims incurred prior to 2016. Recent claim development trends are also taken into account in evaluating the overall adequacy of unpaid claims and unpaid claim adjustment expense.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

NOTES TO FINANCIAL STATEMENTS

28. Health Care Receivables

No significant change.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
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). 05/21/2015

6.4 By what department or departments?
Ohio Department of Insurance

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 [ ] No [X]

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

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

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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Anthem Standards of Ethical Business Conduct applies to all associates, management, officers and directors of Anthem. In June 2016 the code of conduct was revised for the following: a) updated Gift policy (offering) to address new Finance policy prohibiting offering gift cards, unless an approved wellness program; b) added a new section on Telephone Consumer Protection Act: c) added a new section on Non-discrimination under the Affordable Care Act (ACA) since we had a section on non-discrimination for government business.

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: $ 1,463,126

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 [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $

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 [ ] No [X]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 0	$
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
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 [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] 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. $ 159,421,766

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 159,381,297

16.3 Total payable for securities lending reported on the liability page. $ 159,381,297

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon Corporation	New York, NY

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107105	BlackRock Financial Management	New York, NY
131619	Ares Capital Management LLC	Los Angeles, CA
105006	Deutsche Asset Management	New York, NY
113878	McDonnell Investment Management, LLC	Oak Brook, IL
134852	Sankaty Advisors, LLC	Boston, MA

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 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent ..... 81.4 %

1.2 A&H cost containment percent ..... 1.1 %

1.3 A&H expense percent excluding cost containment expenses ..... 8.6 %

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

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

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

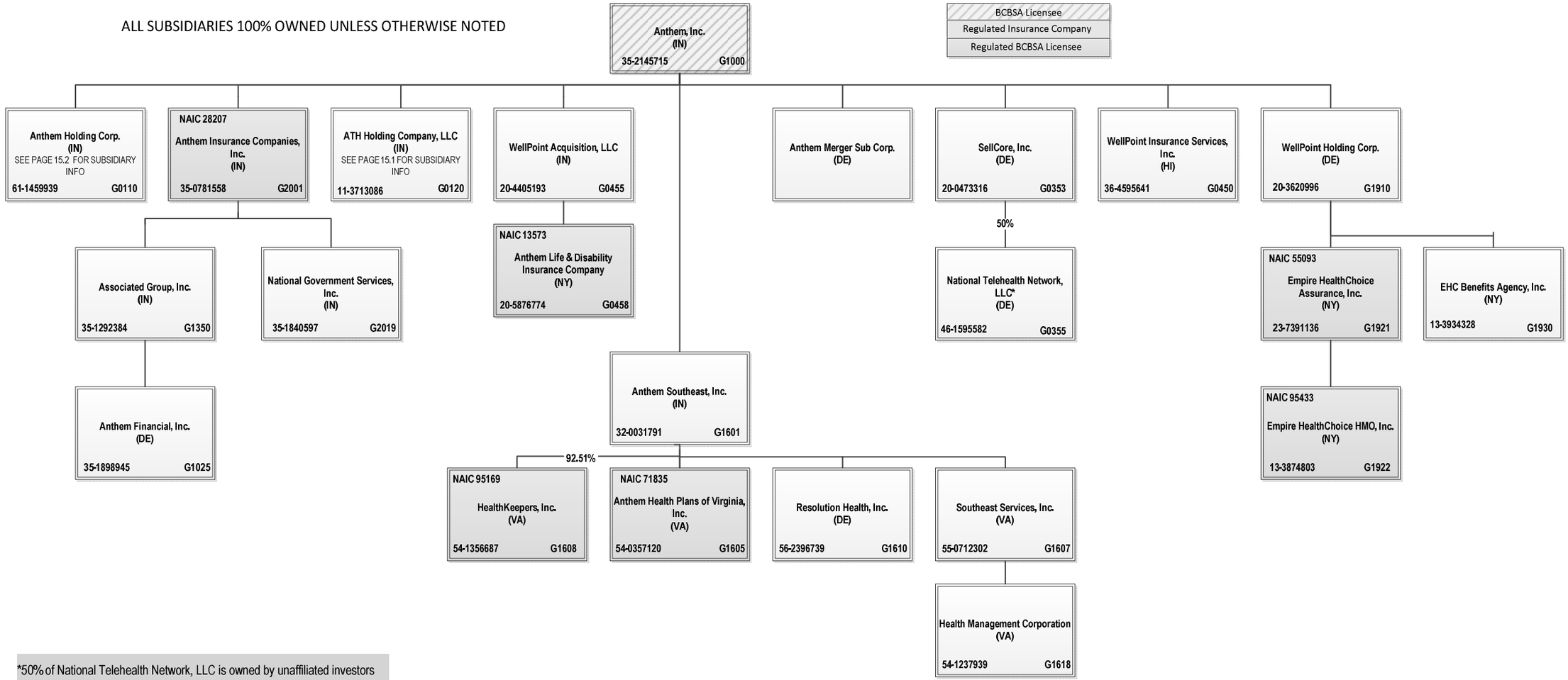
		1	Direct Business Only							
			2	3	4	5	6	7	8	9
	States, etc.	Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama AL	N							0	
2.	Alaska AK	N							0	
3.	Arizona AZ	N							0	
4.	Arkansas AR	N							0	
5.	California CA	N							0	
6.	Colorado CO	N							0	
7.	Connecticut CT	N							0	
8.	Delaware DE	N							0	
9.	District of Columbia DC	N							0	
10.	Florida FL	N							0	
11.	Georgia GA	N							0	
12.	Hawaii HI	N							0	
13.	Idaho ID	N							0	
14.	Illinois IL	N							0	
15.	Indiana IN	L		(43,590)					(43,590)	
16.	Iowa IA	N							0	
17.	Kansas KS	N							0	
18.	Kentucky KY	N							0	
19.	Louisiana LA	N							0	
20.	Maine ME	N							0	
21.	Maryland MD	N							0	
22.	Massachusetts MA	N							0	
23.	Michigan MI	N							0	
24.	Minnesota MN	N							0	
25.	Mississippi MS	N							0	
26.	Missouri MO	N							0	
27.	Montana MT	N							0	
28.	Nebraska NE	N							0	
29.	Nevada NV	N							0	
30.	New Hampshire NH	N							0	
31.	New Jersey NJ	N							0	
32.	New Mexico NM	N							0	
33.	New York NY	N							0	
34.	North Carolina NC	N							0	
35.	North Dakota ND	N							0	
36.	Ohio OH	L	1,474,730,845	669,042,785		511,048,476			2,654,822,106	
37.	Oklahoma OK	N							0	
38.	Oregon OR	N							0	
39.	Pennsylvania PA	N							0	
40.	Rhode Island RI	N							0	
41.	South Carolina SC	N							0	
42.	South Dakota SD	N							0	
43.	Tennessee TN	N							0	
44.	Texas TX	N							0	
45.	Utah UT	N							0	
46.	Vermont VT	N							0	
47.	Virginia VA	N							0	
48.	Washington WA	N							0	
49.	West Virginia WV	N							0	
50.	Wisconsin WI	N							0	
51.	Wyoming WY	N							0	
52.	American Samoa AS	N							0	
53.	Guam GU	N							0	
54.	Puerto Rico PR	N							0	
55.	U.S. Virgin Islands VI	N							0	
56.	Northern Mariana Islands MP	N							0	
57.	Canada CAN	N							0	
58.	Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0
59.	Subtotal	XXX	1,474,730,845	668,999,195	0	511,048,476	0	0	2,654,778,516	0
60.	Reporting Entity Contributions for Employee Benefit Plans	XXX							0	
61.	Totals (Direct Business)	(a) 2	1,474,730,845	668,999,195	0	511,048,476	0	0	2,654,778,516	0
	DETAILS OF WRITE-INS									
58001.		XXX								
58002.		XXX								
58003.		XXX								
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

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

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

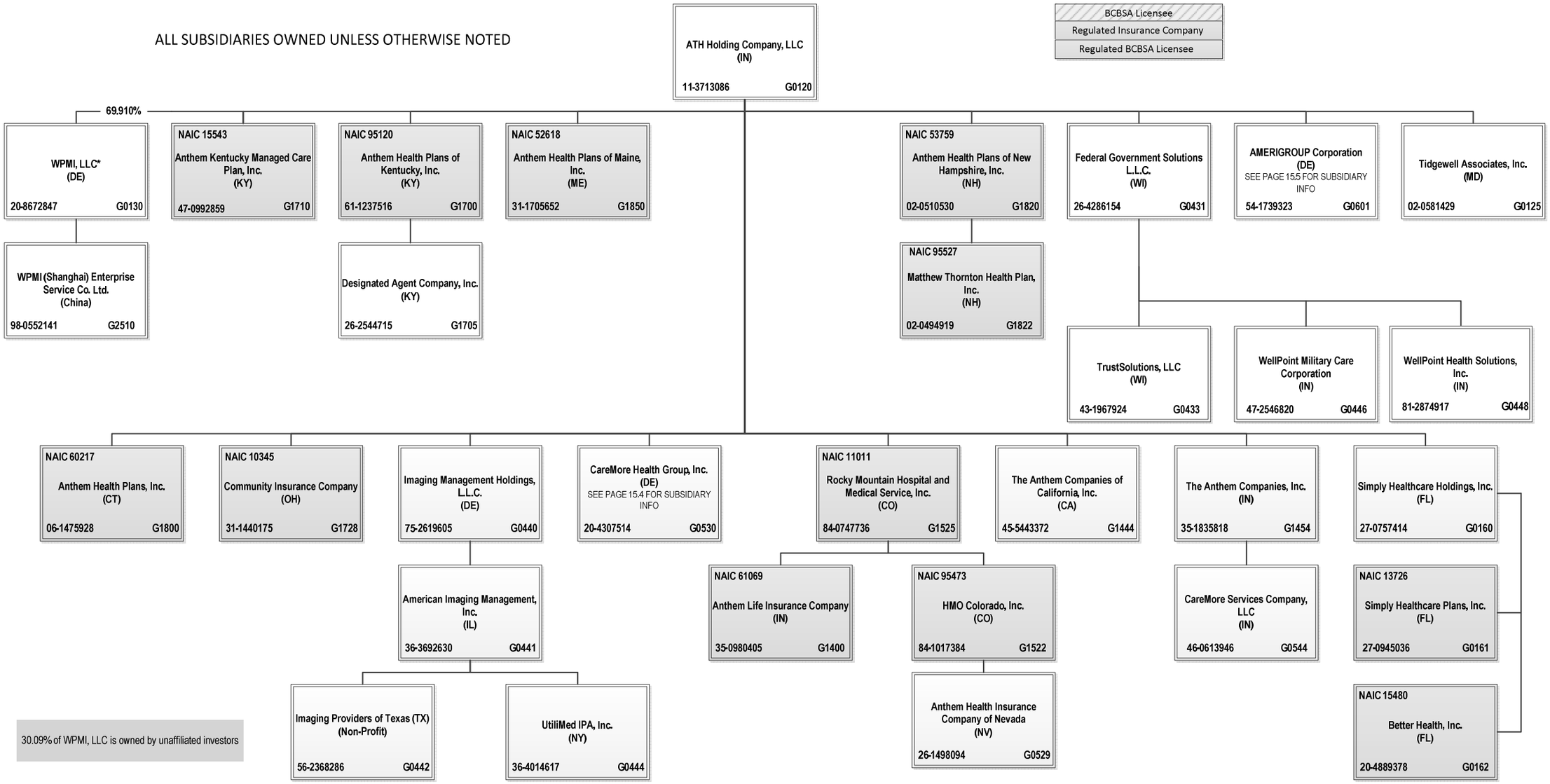
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

ALL SUBSIDIARIES 100% OWNED UNLESS OTHERWISE NOTED

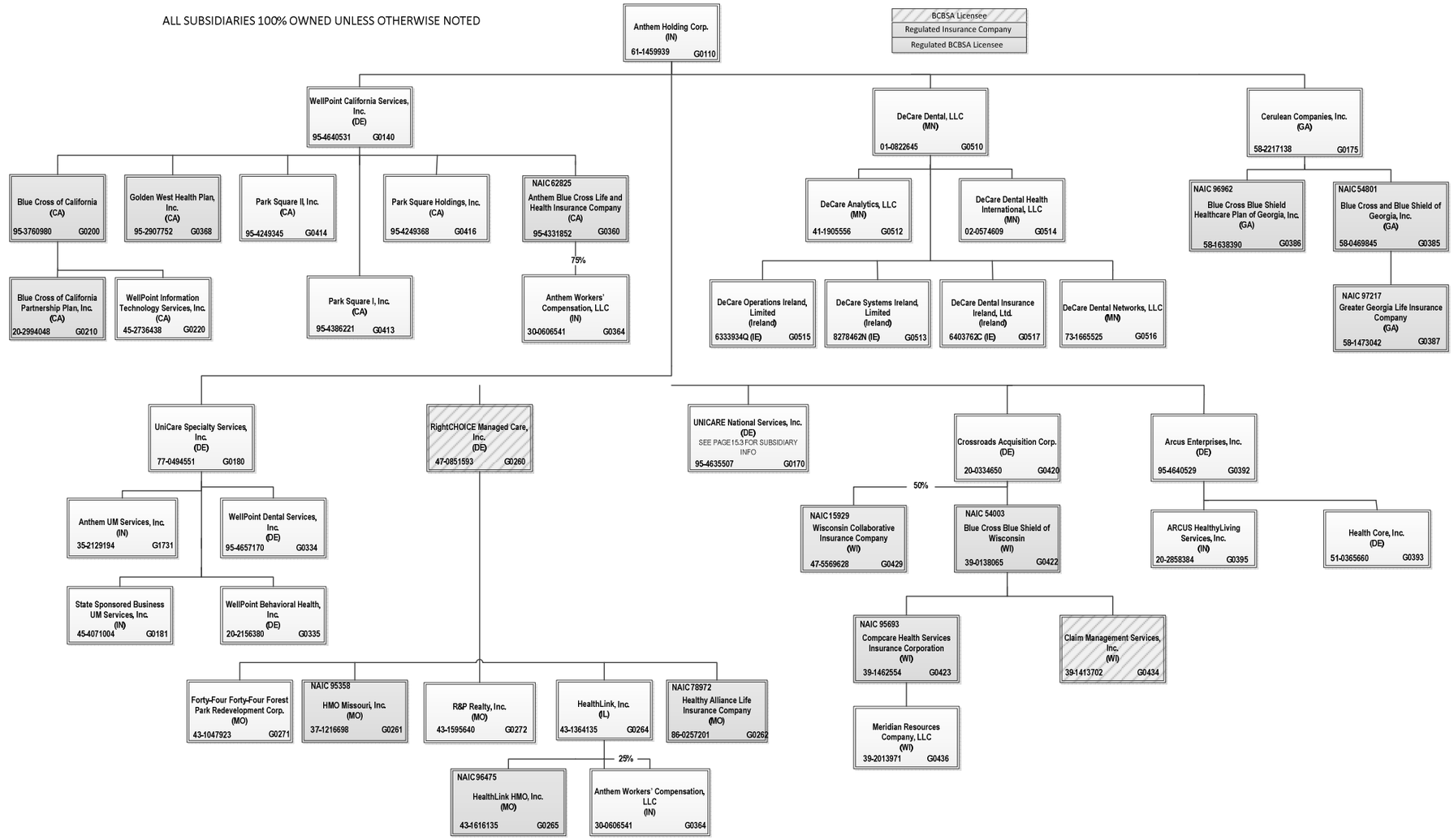


*50% of National Telehealth Network, LLC is owned by unaffiliated investors

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

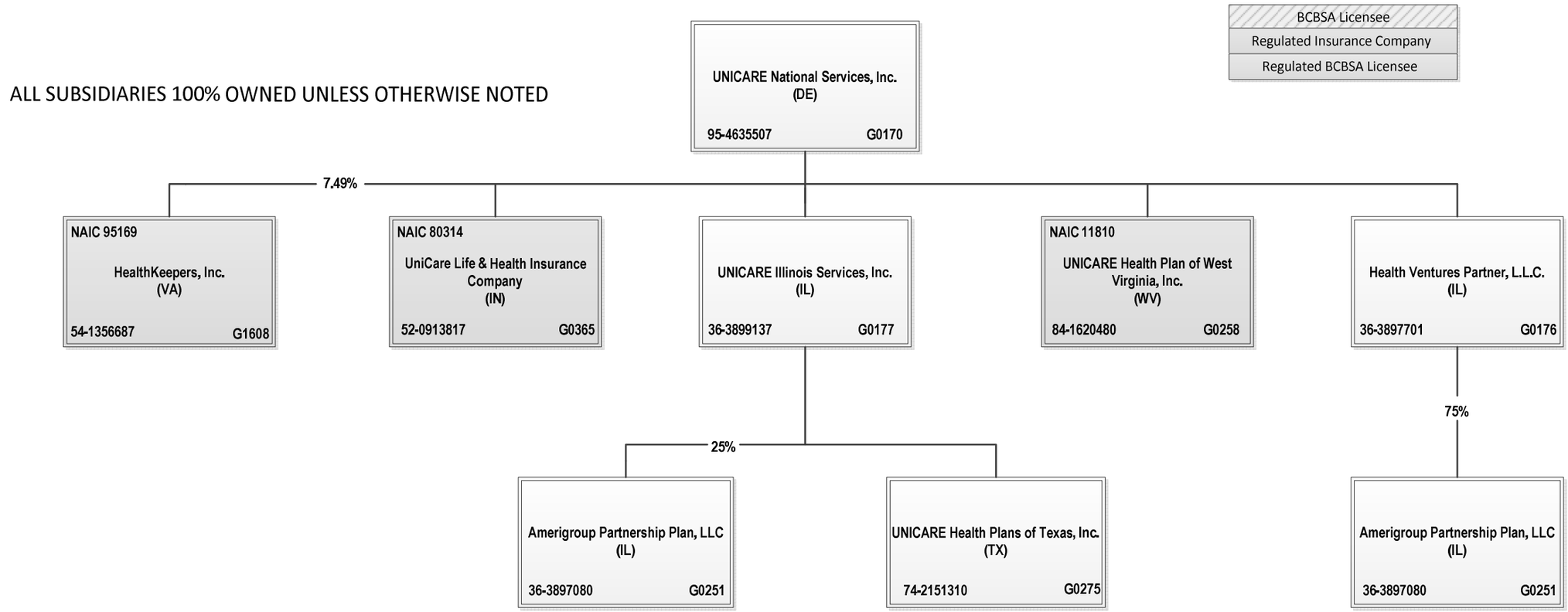


SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



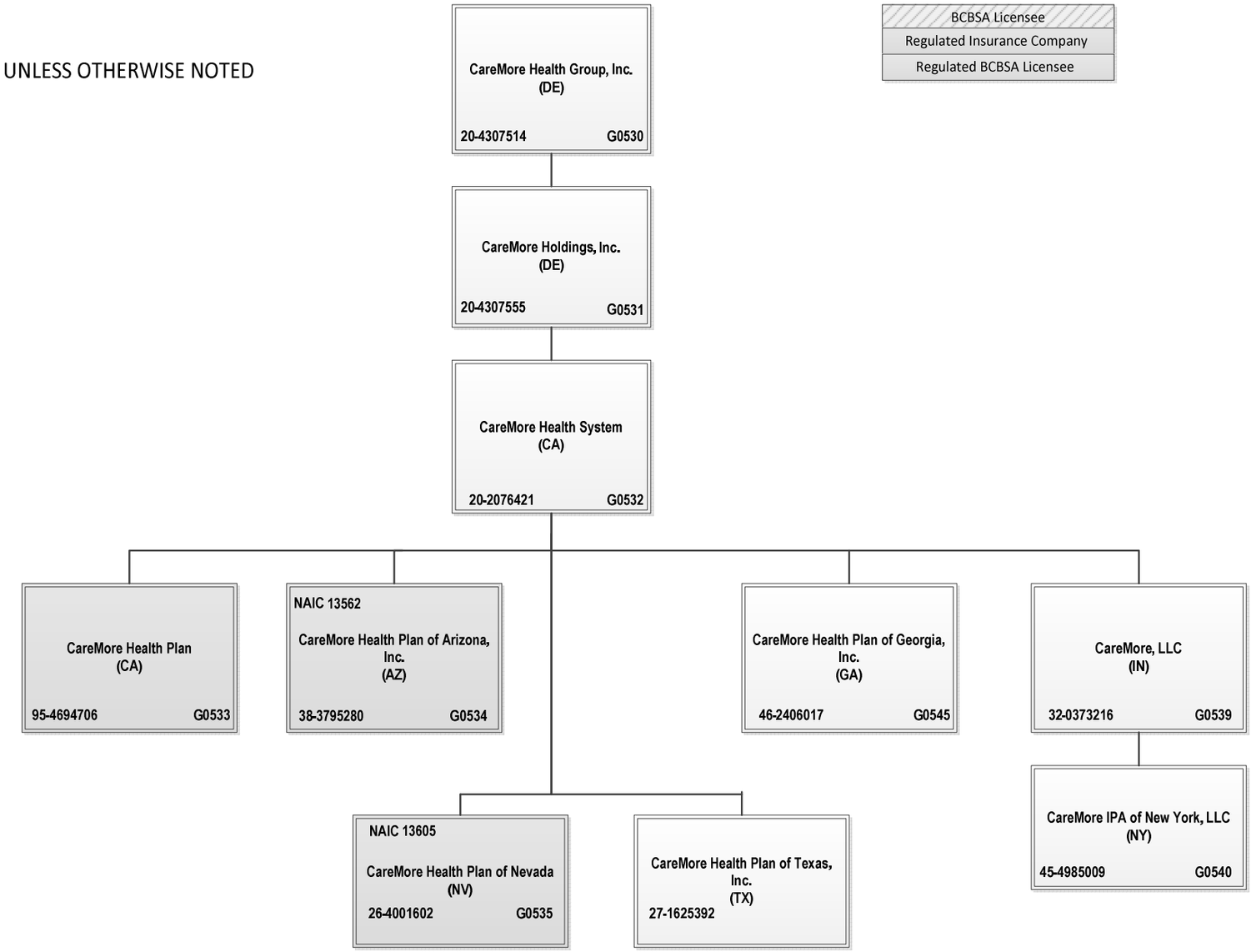
50% of Wisconsin Collaborative Insurance Company is owned by unaffiliated investors

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



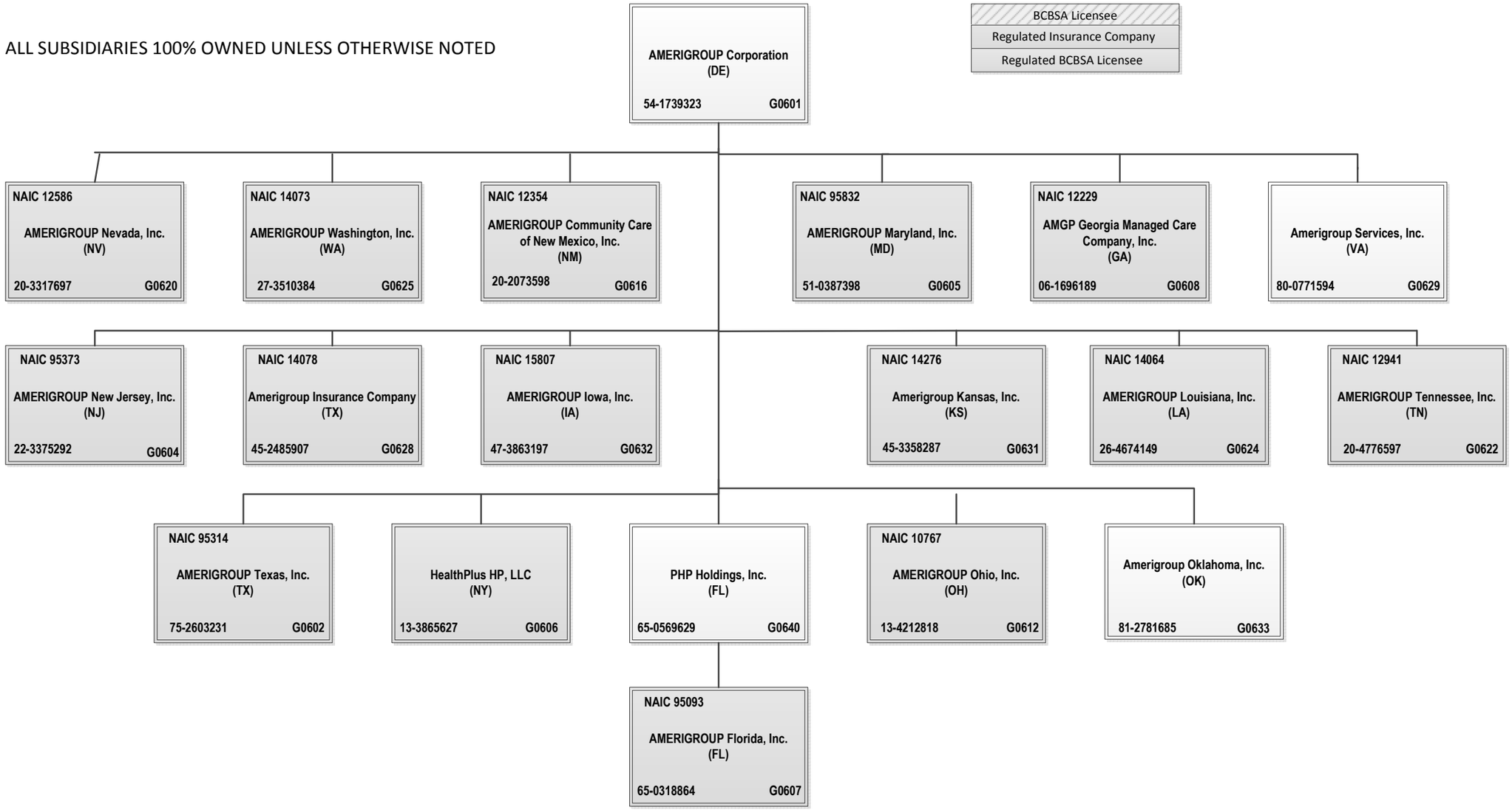
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

ALL SUBSIDIARIES 100% OWNED UNLESS OTHERWISE NOTED



SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

ALL SUBSIDIARIES 100% OWNED UNLESS OTHERWISE NOTED



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0671	Anthem, Inc.		36-3692630				American Imaging Management, Inc.	IL	NIA	Imaging Management Holdings, L.L.C.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	12354	20-2073598				AMERIGROUP Community Care of New Mexico, Inc.	NM	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		54-1739323				AMERIGROUP Corporation	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95093	65-0318864				AMERIGROUP Florida, Inc.	FL	IA	PHP Holdings, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	14078	45-2485907				Amerigroup Insurance Company	TX	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	15807	47-3863197				AMERIGROUP Iowa, Inc.	IA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	14276	45-3358287				Amerigroup Kansas, Inc.	KS	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	14064	26-4674149				AMERIGROUP Louisiana, Inc.	LA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95832	51-0387398				AMERIGROUP Maryland, Inc.	MD	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	12586	20-3317697				AMERIGROUP Nevada, Inc.	NV	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95373	22-3375292				AMERIGROUP New Jersey, Inc.	NJ	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	10767	13-4212818				AMERIGROUP Ohio, Inc.	OH	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		81-2781685				AMERIGROUP Oklahoma, Inc.	OK	NIA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		36-3897080				Amerigroup Partnership Plan, LLC	IL	NIA	Health Ventures Partner, L.L.C.	Ownership	75.000	Anthem, Inc.	
0671	Anthem, Inc.		36-3897080				Amerigroup Partnership Plan, LLC	IL	NIA	UNICARE Illinois Services, Inc.	Ownership	25.000	Anthem, Inc.	
0671	Anthem, Inc.		80-0771594				Amerigroup Services, Inc.	VA	NIA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	12941	20-4776597				AMERIGROUP Tennessee, Inc.	TN	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95314	75-2603231				AMERIGROUP Texas, Inc.	TX	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	14073	27-3510384				AMERIGROUP Washington, Inc.	WA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	12229	06-1696189				AMGP Georgia Managed Care Company, Inc.	GA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	62825	95-4331852				Anthem Blue Cross Life and Health Insurance Company	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		35-1898945				Anthem Financial, Inc.	DE	NIA	Associated Group, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		26-1498094				Anthem Health Insurance Company of Nevada	NV	NIA	HMO Colorado, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95120	61-1237516				Anthem Health Plans of Kentucky, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	52618	31-1705652				Anthem Health Plans of Maine, Inc.	ME	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	53759	02-0510530				Anthem Health Plans of New Hampshire, Inc.	NH	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	71835	54-0357120	40003317			Anthem Health Plans of Virginia, Inc.	VA	IA	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	60217	06-1475928				Anthem Health Plans, Inc.	CT	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		61-1459939				Anthem Holding Corp.	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		35-2145715		6324	New York Stock Exchange (NYSE)	Anthem, Inc.	IN	UIP				Anthem, Inc.	
0671	Anthem, Inc.	28207	35-0781558				Anthem Insurance Companies, Inc.	IN	IA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	15543	47-0992859				Anthem Kentucky Managed Care Plan, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	13573	20-5876774				Anthem Life & Disability Insurance Company	NY	IA	WellPoint Acquisition, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	61069	35-0980405				Anthem Life Insurance Company	IN	IA	Rocky Mountain Hospital and Medical Service, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.						Anthem Merger Sub Corp.	DE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		32-0031791				Anthem Southeast, Inc.	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		35-2129194				Anthem UM Services, Inc.	IN	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		30-0606541				Anthem Workers' Compensation, LLC	IN	NIA	Anthem Blue Cross Life and Health Insurance Company	Ownership	75.000	Anthem, Inc.	
0671	Anthem, Inc.		30-0606541				Anthem Workers' Compensation, LLC	IN	NIA	HealthLink, Inc.	Ownership	25.000	Anthem, Inc.	
0671	Anthem, Inc.		95-4640529				Arcus Enterprises, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-2858384				ARCUS HealthLiving Services, Inc.	IN	NIA	Arcus Enterprises, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		35-1292384				Associated Group, Inc.	IN	NIA	Anthem Insurance Companies, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		11-3713086				ATH Holding Company, LLC	IN	UDP	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	15480	20-4889378				Better Health, Inc.	FL	IA	Simply Healthcare Holdings, Inc.	Ownership	100.000	Anthem, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0671	Anthem, Inc.	54801	58-0469845				Blue Cross and Blue Shield of Georgia, Inc.	GA	IA	Cerulean Companies, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	96962	58-1638390				Blue Cross Blue Shield Healthcare Plan of Georgia, Inc.	GA	IA	Cerulean Companies, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	54003	39-0138065				Blue Cross Blue Shield of Wisconsin	WI	IA	Crossroads Acquisition Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-3760980				Blue Cross of California	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	0101
0671	Anthem, Inc.		20-2994048				Blue Cross of California Partnership Plan, Inc.	CA	IA	Blue Cross of California	Ownership	100.000	Anthem, Inc.	0102
0671	Anthem, Inc.		20-4307514				CareMore Health Group, Inc.	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-4694706				CareMore Health Plan	CA	IA	CareMore Health System	Ownership	100.000	Anthem, Inc.	0103
0671	Anthem, Inc.	13562	38-3795280				CareMore Health Plan of Arizona, Inc.	AZ	IA	CareMore Health System	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		46-2406017				CareMore Health Plan of Georgia, Inc.	GA	NIA	CareMore Health System	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	13605	26-4001602				CareMore Health Plan of Nevada	NV	IA	CareMore Health System	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		27-1625392				CareMore Health Plan of Texas, Inc.	TX	NIA	CareMore Health System	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-4307555				CareMore Holdings, Inc.	DE	NIA	CareMore Health Group, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		45-4985009				CareMore IPA of New York, LLC	NY	NIA	CareMore, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		32-0373216				CareMore, LLC	IN	NIA	CareMore Health System	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-2076421				CareMore Health System	CA	NIA	CareMore Holdings, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		46-0613946				CareMore Services Company, LLC	IN	NIA	The Anthem Companies, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		58-2217138				Cerulean Companies, Inc.	GA	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		39-1413702				Claim Management Services, Inc.	WI	NIA	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	10345	31-1440175				Community Insurance Company	OH	RE	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95693	39-1462554				Compcare Health Services Insurance Corporation	WI	IA	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-0334650				Crossroads Acquisition Corp.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		41-1905556				DeCare Analytics, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		02-0574609				DeCare Dental Health International, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.						DeCare Dental Insurance Ireland, Ltd.	JRL	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		73-1665525				DeCare Dental Networks, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		01-0822645				DeCare Dental, LLC	MN	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.						DeCare Operations Ireland, Limited	JRL	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.						DeCare Systems Ireland, Limited	JRL	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		26-2544715				Designated Agent Company, Inc.	KY	NIA	Anthem Health Plans of Kentucky, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		13-3934328				EHC Benefits Agency, Inc.	NY	NIA	WellPoint Holding Corp	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	55093	23-7391136				Empire HealthChoice Assurance, Inc.	NY	IA	WellPoint Holding Corp	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95433	13-3874803				Empire HealthChoice HMO, Inc.	NY	IA	Empire HealthChoice Assurance, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		26-4286154				Federal Government Solutions, LLC	WI	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		43-1047923				Forty-Four Forty-Four Forest Park Redevelopment Corp.	MO	NIA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-2907752				Golden West Health Plan, Inc.	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	0104
0671	Anthem, Inc.	97217	58-1473042				Greater Georgia Life Insurance Company	GA	IA	Blue Cross and Blue Shield of Georgia, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		51-0365660				Health Core, Inc.	DE	NIA	Arcus Enterprises, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		54-1237939				Health Management Corporation	VA	NIA	Southeast Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		36-3897701				Health Ventures Partner, L.L.C.	IL	NIA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95169	54-1356687				HealthKeepers, Inc.	VA	IA	Anthem Southeast, Inc.	Ownership	92.510	Anthem, Inc.	
0671	Anthem, Inc.	95169	54-1356687				HealthKeepers, Inc.	VA	IA	UNICARE National Services, Inc.	Ownership	7.490	Anthem, Inc.	
0671	Anthem, Inc.	96475	43-1616135				HealthLink HMO, Inc.	MO	IA	HealthLink, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		43-1364135				HealthLink, Inc.	IL	NIA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		13-3865627				HealthPlus HP, LLC	NY	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	0100
0671	Anthem, Inc.	78972	86-0257201				Healthy Alliance Life Insurance Company	MO	IA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0671	Anthem, Inc.	95473	84-1017384				HMO Colorado, Inc.	CO	IA	Rocky Mountain Hospital and Medical Service, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95358	37-1216698				HMO Missouri, Inc.	MO	IA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		75-2619605				Imaging Management Holdings, L.L.C.	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		56-2368286				Imaging Providers of Texas (non-profit)	TX	NIA	American Imaging Management, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	95527	02-0494919				Matthew Thornton Health Plan, Inc.	NH	IA	Anthem Health Plans of New Hampshire, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		39-2013971				Meridian Resource Company, LLC	WI	NIA	Compcare Health Services Insurance Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		35-1840597				National Government Services, Inc.	IN	NIA	Anthem Insurance Companies, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		46-1595582				National Telehealth Network, LLC	DE	NIA	Sellcore, Inc.	Ownership	50.000	Anthem, Inc.	0105
0671	Anthem, Inc.		95-4249368				Park Square Holdings, Inc.	CA	NIA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-4386221				Park Square I, Inc.	CA	NIA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-4249345				Park Square II, Inc.	CA	NIA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		65-0569629				PHP Holdings, Inc.	FL	NIA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		43-1595640				R & P Realty, Inc.	MO	NIA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		56-2396739				Resolution Health, Inc.	DE	NIA	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		47-0851593				RightCHOICE Managed Care, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	11011	84-0747736				Rocky Mountain Hospital and Medical Service, Inc.	CO	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-0473316				SellCore, Inc.	DE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		27-0757414				Simply Healthcare Holdings, Inc.	FL	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	13726	27-0945036				Simply Healthcare Plans, Inc.	FL	IA	Simply Healthcare Holdings, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		55-0712302				Southeast Services, Inc.	VA	NIA	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		45-4071004				State Sponsored Business UM Services, Inc.	IN	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		35-1835818				The Anthem Companies, Inc.	IN	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		45-5443372				The Anthem Companies of California, Inc.	CA	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		02-0581429				Tidgewell Associates, Inc.	MD	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		43-1967924				TrustSolutions, LLC	WI	NIA	Government Health Services, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	11810	84-1620480				UNICARE Health Plan of West Virginia, Inc.	WV	IA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		74-2151310				UNICARE Health Plans of Texas, Inc.	TX	NIA	UNICARE Illinois Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		36-3899137				UNICARE Illinois Services, Inc.	IL	NIA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	80314	52-0913817				UNICARE Life & Health Insurance Company	IN	IA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-4635507				UNICARE National Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		77-0494551				UNICARE Specialty Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		36-4014617				UtiliMED IPA, Inc.	NY	NIA	American Imaging Management, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-4405193				WellPoint Acquisition, LLC	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-2156380				WellPoint Behavioral Health, Inc.	DE	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-4640531				WellPoint California Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		95-4657170				WellPoint Dental Services, Inc.	DE	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		81-2874917				WellPoint Health Solutions, Inc.	DE	NIA	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		20-3620996				WellPoint Holding Corp	DE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		45-2736438				WellPoint Information Technology Services, Inc.	CA	NIA	Blue Cross of California	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		36-4595641				WellPoint Insurance Services, Inc.	HI	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.		47-2546820				WellPoint Military Care Corporation	IN	NIA	Government Health Services, LLC	Ownership	100.000	Anthem, Inc.	
0671	Anthem, Inc.	15929	47-5569628				Wisconsin Collaborative Insurance Company	WI	IA	Crossroads Acquisition Corp.	Ownership	50.000	Anthem, Inc.	0107
0671	Anthem, Inc.		98-0552141				WPMI (Shanghai) Enterprise Service Co. Ltd.	CHN	NIA	WPMI, LLC	Ownership	100.000	Anthem, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0671	Anthem, Inc.		20-8672847				WPMI, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	69.910	Anthem, Inc.	0106

Asterisk	Explanation
0100	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the New York State Department of Health.
0101	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the California Department of Managed Health Care.
0102	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Compnay Code in column 3 because it is regulated by the California Department of Managed Health Care.
0103	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the California Department of Managed Health Care.
0104	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the California Department of Managed Health Care.
0105	50% owned by unaffiliated investors
0106	30.09% owned by unaffiliated investors
0107	50% owned by unaffiliated investors

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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]

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OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,439,300	12,695,678
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	133,098	631,764
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	445,806	888,143
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	12,126,592	12,439,300
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	12,126,592	12,439,300

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
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)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	47,738,113	44,483,736
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	5,769,914	15,594,428
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(1,587,816)	(1,480,295)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	2,507,342	10,859,756
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	49,412,869	47,738,113
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	49,412,869	47,738,113

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,381,129,952	1,415,968,609
2.	Cost of bonds and stocks acquired	360,540,130	1,039,822,779
3.	Accrual of discount	266,613	590,570
4.	Unrealized valuation increase (decrease)	(9,983,528)	(43,522,228)
5.	Total gain (loss) on disposals	30,993,363	20,769,190
6.	Deduct consideration for bonds and stocks disposed of	368,655,907	1,034,354,990
7.	Deduct amortization of premium	3,436,142	7,042,398
8.	Total foreign exchange change in book/adjusted carrying value	1,079	
9.	Deduct current year's other than temporary impairment recognized	7,899,354	11,101,580
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,382,956,206	1,381,129,952
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,382,956,206	1,381,129,952

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	806,090,855	365,187,669	383,118,030	(2,023,817)	806,090,855	786,136,677	0	788,215,868
2. NAIC 2 (a)	74,809,577	43,841,051	25,644,351	5,758,427	74,809,577	98,764,704	0	89,396,340
3. NAIC 3 (a)	229,430,175	30,614,842	43,144,081	(3,920,270)	229,430,175	212,980,666	0	224,888,726
4. NAIC 4 (a)	78,087,967	25,477,976	16,951,262	(66,209)	78,087,967	86,548,472	0	81,525,010
5. NAIC 5 (a)	3,662,856	1,250,000	4,700,775	2,404,721	3,662,856	2,616,802	0	2,230,658
6. NAIC 6 (a)	2,150,499	55,048	722,388	522,350	2,150,499	2,005,509	0	1,214,421
7. Total Bonds	1,194,231,929	466,426,586	474,280,887	2,675,202	1,194,231,929	1,189,052,830	0	1,187,471,023
PREFERRED STOCK								
8. NAIC 1	0				0	0		0
9. NAIC 2	0				0	0		0
10. NAIC 3	0				0	0		0
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,194,231,929	466,426,586	474,280,887	2,675,202	1,194,231,929	1,189,052,830	0	1,187,471,023

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	67,552,425	XXX	67,552,425	14,885	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	56,559,222	34,334,144
2.	Cost of short-term investments acquired	606,890,981	588,661,633
3.	Accrual of discount		139
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	595,897,778	566,431,636
7.	Deduct amortization of premium		5,058
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)	67,552,425	56,559,222
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	67,552,425	56,559,222

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	10,000,000
2.	Cost of cash equivalents acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		10,000,000
7.	Deduct amortization of premium		
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)	0	0
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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
2400 Market Street	Youngstown	OH	05/01/2016	Adolph Johnson & Son			60,992	61,677
2400 Market Street	Youngstown	OH	06/01/2016	Automatic Controls			6,517	6,554
6740 North High Street	Worthington	OH	06/01/2016	Automatic Controls			6,517	6,554
6740 North High Street	Worthington	OH	06/01/2016	DeBra Kuempel			54,197	54,500
2400 Market Street	Youngstown	OH	06/01/2016	Koorsen Security Tech			3,792	3,813
0199999. Acquired by Purchase					0	0	132,015	133,098
0399999 - Totals					0	0	132,015	133,098

SCHEDULE A - PART 3

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

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

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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
	Pathway Private Equity fund XXII, LLC	Irvine	CA	Pathway Capital Management		01/16/2007	1		104,400		2,571,820	20.500
	Pathway Private Equity Fund 7, LLC	Irvine	CA	Pathway Capital Management		04/24/2013	1		214,349		29,618,526	16.200
2199999. Joint Venture Interests - Other - Unaffiliated								0	318,749	0	32,190,346	XXX
4499999. Total - Unaffiliated								0	318,749	0	32,190,346	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	318,749	0	32,190,346	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
	Pathway Private Equity fund XXII, LLC	Irvine	CA	Distribution	01/16/2007	06/30/2016						0			1,146,391			0	
	Pathway Private Equity Fund 7, LLC	Irvine	CA	Distribution	04/24/2013	06/30/2016						0			214,349			0	
2199999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	1,360,740	0	0	0	0
4499999. Total - Unaffiliated							0	0	0	0	0	0	0	0	1,360,740	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							0	0	0	0	0	0	0	0	1,360,740	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-FP-8	US TREASURY BOND 5.375% 02/15/31		05/19/2016	Various		2,570,550	1,800,000	20,880	1
912828-Q7-8	US TREASURY N/B 1.250% 04/30/21		04/29/2016	Goldman Sachs & Co		3,013,716	3,000,000	224	1
912828-R3-6	WI TREASURY SEC. 1.625% 05/15/26		06/27/2016	Various		3,732,582	3,700,000	6,456	1
912828-R7-7	US TREASURY N/B 1.375% 05/31/21		05/31/2016	Goldman Sachs & Co		5,003,719	5,000,000	188	1
912828-S2-7	US TREASURY N/B 1.125% 06/30/21		06/29/2016	Goldman Sachs & Co		2,763,647	2,750,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						17,084,214	16,250,000	27,748	XXX
57582R-DU-7	MASSACHUSETTS ST SERIES A 5.000% 07/01/26		06/23/2016	Fidelity Capital Markets		1,953,525	1,500,000	36,667	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,953,525	1,500,000	36,667	XXX
249174-US-0	DENVER COLO CITY & COUNTY SERIES B 4.000% 12/01/18		05/18/2016	Tax Free Exchange		247,284	230,000	4,268	1Z
249174-UV-3	DENVER COLO CITY & COUNTY SERIES B 4.000% 12/01/18		05/18/2016	Tax Free Exchange		1,902,064	1,770,000	32,843	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,149,348	2,000,000	37,111	XXX
3140EU-4V-8	FNMA POOL BC0835 4.000% 04/01/46		05/26/2016	Goldman Sachs & Co		2,650,029	2,476,301	3,302	1
45203H-P2-2	ILLINOIS FIN AUTH SERIES A 5.000% 11/15/30		04/08/2016	Wells Fargo		731,640	610,000	12,539	1FE
59259Y-6M-6	METROPOLITAN TRANSN AUTH NY SERIES D-1 5.000% 11/15/29		06/09/2016	Merrill Lynch		1,865,625	1,500,000	6,042	1FE
641480-JA-7	NEVADA ST HWY IMPT REV 5.000% 12/01/28		06/13/2016	Wells Fargo		3,852,690	3,000,000	40,417	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,099,984	7,586,301	62,300	XXX
000000-00-0	CHG HEALTHCARE SERVICES ADVANCEPIERRE FOODS INC 0.000% 05/18/23		05/26/2016	Morgan Stanley		51,784	52,045	0	4
99AAA9-12-4	CHG HEALTHCARE SERVICES ALLNEX USA INC 0.000% 06/06/23		06/03/2016	Morgan Stanley		144,932	145,661	0	4FE
99AA93-48-3	CIENA CORP ABACUS INNOVATIONS CORP 0.000% 06/09/23		06/09/2016	Citibank		1,243,542	1,246,658	0	4
000000-00-0	PCI PHARMA SERVICES TERM LOAN 0.000% 06/30/23		06/30/2016	Jeffries & Co		426,675	430,985	0	4FE
00101J-AF-3	ADT CORP 3.500% 07/15/22		05/26/2016	Jeffries & Co		281,635	306,000	3,647	3FE
00101J-AH-9	ADT CORP 4.125% 06/15/23		05/05/2016	Jeffries & Co		96,515	104,000	1,672	3FE
00206R-DA-7	AT&T INC S 5.000% 03/01/21		04/05/2016	Morgan Stanley		1,147,816	1,025,000	5,267	2FE
00287Y-AK-5	ABBVIE INC 2.000% 11/06/18		04/26/2016	Bank of America		3,110,307	3,080,000	29,602	2FE
00287Y-AU-3	ABBVIE INC 2.300% 05/14/21		05/09/2016	Bank of America		578,991	580,000	0	2FE
00440E-AT-4	ACE INA HOLDINGS 2.300% 11/03/20		04/14/2016	Mitsubishi Securities		765,825	750,000	7,954	1FE
00817Y-AU-2	AETNA INC 2.400% 06/15/21		06/02/2016	Citigroup Global Markets		734,927	735,000	0	2FE
013093-AA-7	ALBERTSONS COS LLC/SAFEW SERIES 144A 6.625% 06/15/24		05/25/2016	Bank of America		265,000	265,000	0	4FE
01310T-AL-3	ALBERTSONS LLC TERM B6 0.000% 06/01/23		06/01/2016	Credit Suisse, New York		909,649	911,929	0	3FE
02005N-AV-2	ALLY FINANCIAL INC 5.125% 09/30/24		05/02/2016	Bank of America		218,660	208,000	1,036	3FE
02005N-AY-6	ALLY FINANCIAL INC 4.125% 02/13/22		05/11/2016	Bank of America		230,863	230,000	2,451	3FE
02005N-BG-4	ALLY FINANCIAL INC 4.250% 04/15/21		04/15/2016	Various		437,118	438,000	268	3FE
03027X-AC-4	AMERICAN TOWER CORP 3.400% 02/15/19		05/26/2016	Various		2,589,424	2,500,000	22,636	2FE
031162-BU-3	AMGEN INC SERIES WI 144A 2.200% 05/22/19		04/20/2016	RBC Dominion		2,908,311	2,850,000	26,648	2FE
03765V-AF-7	PRIME SECURITY SERVICES TERM LOAN 5.500% 04/21/22		04/21/2016	Barclays		287,057	289,957	0	3FE
038522-AL-2	ARAMARK SVCS INC SERIES 144A 5.125% 01/15/24		05/16/2016	Wells Fargo		105,825	102,000	2,381	4FE
04916R-AB-1	WMG ACQUISITIONS CORP ATLAS IRON LTD 1ST LIEN TL 8.750% 04/30/21	E	05/06/2016	Tax Free Exchange		55,048	371,901	0	6FE
05377J-AM-4	Avis Budget AVIS BUDGET CAR RENTAL, LLC 0.000% 03/17/22		05/17/2016	J P Morgan		1,662,500	1,666,667	0	2FE
058498-AT-3	BALL CORP 5.250% 07/01/25		05/02/2016	Various		871,350	828,000	13,340	3FE
06406F-AB-9	BANK OF NY MELLON CORP MTN SERIES MTN 2.050% 05/03/21		04/25/2016	Bank of America		1,259,408	1,260,000	0	1FE
07177M-AD-5	BAXALTA INC SERIES WI 2.875% 06/23/20		05/27/2016	Tax Free Exchange		2,482,528	2,510,000	30,870	2FE
07330N-AL-9	BB&T CORPORATION SERIES MTN 1.450% 05/10/19		05/05/2016	Deutsche Bank		2,178,016	2,180,000	0	1FE
120111-BN-8	BUILDING MATERIALS CORP SERIES 144A 6.000% 10/15/25		04/15/2016	Deutsche Bank		321,220	304,000	1,402	3FE
1248EP-BM-4	CCO HLDGS LLC / CAP CORP SERIES 144A 5.750% 02/15/26		05/23/2016	Tax Free Exchange		604,189	610,000	9,548	3FE
12512K-AE-1	CIRQUE DU SOLEIL CDS US INTERMEDIATE HOLDINGS 0.000% 06/25/22		06/01/2016	Deutsche Bank		427,932	437,500	0	4FE
12541H-AL-7	CHG HEALTHCARE SERVICES TERM B 0.000% 05/26/23		05/26/2016	Goldman Sachs & Co		108,905	109,453	0	4
126650-CQ-1	CVS/CAREMARK CORP SERIES WI 4.750% 12/01/22		06/07/2016	Tax Free Exchange		1,178,579	1,144,000	906	2FE
14068P-AG-9	CAPSUGEL HOLDINGS US INC TERM B 0.000% 07/31/21		04/01/2016	UBS Securities Inc		1,745,625	1,750,000	0	3
15089Q-AD-6	CELANESE US HOLDINGS 4.625% 11/15/22		04/19/2016	Various		445,253	438,000	1,702	3FE
15134N-AE-6	CENGAGE LEARNING INC TERM B 0.000% 05/27/23		05/27/2016	Morgan Stanley		68,664	69,357	0	4
161175-AR-5	CHARTER COMM OPT LLC CAP SERIES 144A 3.579% 07/23/20		05/24/2016	Tax Free Exchange		2,019,040	2,000,000	24,059	2FE
161175-AT-1	CHARTER COMM OPT LLC CAP SERIES 144A 4.908% 07/23/25		05/24/2016	Tax Free Exchange		210,000	210,000	3,464	2FE
161175-AU-8	CHARTER COMM OPT LLC CAP SERIES 144A 6.384% 10/23/35		05/24/2016	Tax Free Exchange		170,000	170,000	935	2FE
17178H-AG-7	CIENA CORP TERM LOAN B 4.250% 04/25/21		04/19/2016	Bank of America		100,424	100,929	0	3FE
17401Q-AE-1	CITIZENS BANK NA/RI SERIES MTN 2.550% 05/13/21		05/10/2016	Morgan Stanley		304,716	305,000	0	2FE
20030N-AZ-4	COMCAST CORP 5.700% 07/01/19		04/20/2016	RBC Dominion		3,400,200	3,000,000	54,150	1FE
210797-AH-9	UNITED CONTINENTAL TERM B 3.250% 04/01/19		06/25/2016	Tax Free Exchange		1,497,407	1,490,951	0	3FE
212015-AH-4	CONTINENTAL RESOURCES INC 5.000% 09/15/22		06/08/2016	Various		171,938	175,000	2,139	3FE
212015-AL-5	CONTINENTAL RESOURCES INC 4.500% 04/15/23		06/27/2016	Baring Securities Inc		79,640	88,000	825	3FE
22822V-AA-9	CROWN CASTLE INTL CORP 3.400% 02/15/21		06/07/2016	Jeffries & Co		691,095	665,000	7,662	2FE
24702N-AE-0	DELL INTERNATIONAL LLC TERM B 0.000% 06/02/23		06/02/2016	Credit Suisse, New York		825,237	829,384	0	3

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
25272K-AK-9	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 6.020% 06/15/26		05/17/2016	J P Morgan		218,895	219,000	0	2FE
25272K-AN-3	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 8.100% 07/15/36		05/17/2016	J P Morgan		67,950	68,000	0	2FE
25272K-AU-7	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 5.875% 06/15/21		06/08/2016	J P Morgan		583,000	583,000	0	3FE
25272K-AW-3	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 7.125% 06/15/24		06/08/2016	J P Morgan		583,000	583,000	0	3FE
25470D-AE-9	DISCOVER COMMUNICATIONS 4.375% 06/15/21		04/11/2016	Pershing		60,146	57,000	824	2FE
29103D-AA-4	EMERA US FINANCE LP SERIES 144A 2.150% 06/15/19		06/09/2016	J P Morgan		399,852	400,000	0	2FE
29103D-AD-8	EMERA US FINANCE LP SERIES 144A 2.700% 06/15/21		06/09/2016	J P Morgan		209,796	210,000	0	2FE
31677Q-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		06/09/2016	Deutsche Bank		614,539	615,000	0	1FE
345397-WY-5	FORD MOTOR CREDIT CO 2.597% 11/04/19		04/14/2016	Mitsubishi Securities		504,120	500,000	5,951	2FE
345397-XT-5	FORD MOTOR CREDIT CO SERIES MTN 2.943% 01/08/19		04/21/2016	Jeffries & Co		2,145,801	2,100,000	18,541	2FE
345397-XY-4	FORD MOTOR CREDIT CO 2.021% 05/03/19		04/29/2016	Deutsche Bank		2,770,000	2,770,000	0	2FE
361841-AG-4	GLP CAPITAL LP / FIN II 4.375% 04/15/21		04/14/2016	J P Morgan		547,633	545,000	0	3FE
361841-AH-2	GLP CAPITAL LP / FIN II 5.375% 04/15/26		04/14/2016	J P Morgan		2,567,513	2,556,000	0	3FE
36249Y-AD-2	GTCR VALOR COMPANIES INC DELAYED DRAW TERM LOAN 6.000% 05/23/21		06/16/2016	Tax Free Exchange		305,269	310,261	0	4FE
37045X-AR-7	GENERAL MOTORS FINL CO 3.150% 01/15/20		04/28/2016	Various		1,833,513	1,800,000	17,010	2FE
37045X-AV-8	GENERAL MOTORS FINL CO 2.400% 04/10/18		04/29/2016	Pershing		1,712,053	1,700,000	2,720	2FE
38141G-VT-8	GOLDMAN SACHS GROUP INC 2.000% 04/25/19		04/20/2016	Goldman Sachs & Co		259,277	260,000	0	1FE
382550-BE-0	GOODYEAR TIRE & RUBBER 5.125% 11/15/23		05/04/2016	Various		768,759	747,000	18,065	3FE
382550-BF-7	GOODYEAR TIRE & RUBBER CO 5.000% 05/31/26		05/10/2016	Citibank		129,000	129,000	0	3FE
389375-AJ-5	GRAY TELEVISION INC SERIES 144A 5.875% 07/15/26		06/07/2016	Wells Fargo		340,000	340,000	0	4FE
410345-AJ-1	HANESBRANDS INC SERIES 144A 4.625% 05/15/24		05/03/2016	J P Morgan		375,000	375,000	0	3FE
410345-AL-6	HANESBRANDS INC SERIES 144A 4.875% 05/15/26		05/03/2016	J P Morgan		375,000	375,000	0	3FE
42824C-AC-3	HP ENTERPRISE CO SERIES 144A 2.850% 10/05/18		04/14/2016	Janney Montgomery Scott		1,530,825	1,500,000	1,663	2FE
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES SERIES 144A 5.000% 11/15/25		05/24/2016	Bank of America		462,030	438,000	5,227	3FE
46284V-AB-7	IRON MOUNTAIN INC SERIES 144A 4.375% 06/01/21		06/15/2016	Various		790,710	790,000	538	3FE
46611N-AD-5	CSC SERVICEWORKS JC PENNEY CORP INC 6.349% 05/22/18		04/04/2016	Bank of America		1,706,375	1,700,000	0	4FE
48250N-AA-3	KFC HLD/PIZZA HUT/TACO SERIES 144A 5.000% 06/01/24		06/02/2016	Goldman Sachs & Co		416,000	416,000	0	4FE
48250N-AB-1	KFC HLD/PIZZA HUT/TACO SERIES 144A 5.250% 06/01/26		06/02/2016	Goldman Sachs & Co		537,000	537,000	0	4FE
494550-BT-2	KINDER MORGAN ENERGY PARTNERS 3.500% 03/01/21		06/08/2016	Jeffries & Co		594,648	600,000	5,950	2FE
50218K-AB-4	SCIENCE APPLICATIONS INT LIFE TIME FITNESS, INC. 0.000% 06/10/22		06/08/2016	Dain Bosworth		329,670	333,000	0	4FE
512807-AR-9	LAM RESEARCH 2.800% 06/15/21		05/25/2016	Merrill Lynch		1,021,847	1,015,000	0	2FE
513075-BJ-9	LAMAR MEDIA CORP SERIES 144A 5.750% 02/01/26		05/05/2016	Various		609,520	574,000	8,290	3FE
526057-BV-5	LENNAR CORP 4.750% 05/30/25		04/22/2016	Cantor Fitzgerald & Co		198,495	198,000	3,840	3FE
526057-BW-3	LENNAR CORP 4.875% 12/15/23		05/02/2016	Various		687,188	678,000	15,795	3FE
532716-AU-1	LIMITED INC 5.625% 02/15/22		04/11/2016	Jeffries & Co		479,610	438,000	4,038	3FE
548661-DL-8	LOWES COS INC 1.150% 04/15/19		04/11/2016	Wachovia Securities		259,719	260,000	0	1FE
55303K-AC-7	MGM GROWTH PROPERTIES TERM B 4.000% 04/07/23		04/07/2016	Bank of America		1,186,852	1,189,826	0	4FE
55303W-AA-5	MGP ESCROW ISSUER CO-ISS SERIES 144A 5.625% 05/01/24		04/06/2016	Various		405,000	405,000	0	4FE
55314N-AD-6	MKS INSTRUMENTS TERM B 4.250% 04/09/23		04/19/2016	Various		669,654	676,418	0	3FE
55328H-AE-1	MULTIPLAN INC TERM B 0.000% 05/25/23		05/25/2016	Various		1,384,850	1,391,809	0	4FE
554276-AL-9	MACDERMID INC TERM B2 5.500% 06/07/20		04/01/2016	Tax Free Exchange		(2,531)	(2,583)	0	4FE
58063V-AH-6	MCGRAW HILL GLOBAL EDUCATION TERM LOAN B 0.000% 05/04/22		05/02/2016	Credit Suisse, New York		184,009	184,934	0	4
608330-AL-0	MOHEGAN TRIBAL GAMING AUTHORIT TERM B 5.500% 06/15/18		05/03/2016	Citibank		994,882	999,003	0	4FE
61166W-AM-3	MONSANTO CO 1.850% 11/15/18		04/26/2016	BONY/TORONTO DOMINION		1,515,075	1,500,000	12,642	1FE
628782-AJ-3	NBTY SERIES 144A 7.625% 05/15/21		04/21/2016	Baring Securities Inc		150,000	150,000	0	5FE
628783-AT-9	NBTY TERM LOAN B 5.500% 04/26/23		04/26/2016	Bank of America		1,069,625	1,075,000	0	4FE
64119D-AB-1	NETSMART TERM LOAN 5.750% 04/19/23		04/18/2016	UBS Securities Inc		1,049,144	1,059,741	0	4FE
651229-AZ-9	NEWELL BRANDS INC SERIES 144A 5.000% 11/15/23		04/01/2016	Taxable Exchange		1,833,125	1,750,000	36,701	2FE
666807-BA-9	NORTHROP GRUMMAN CORP 5.050% 08/01/19		04/26/2016	CS First Boston		3,313,890	3,000,000	37,033	2FE
67053N-AE-4	NUMERICABLE US LLC TERM B 0.000% 04/08/23		04/08/2016	JMP Securities		355,572	359,163	0	4FE
682134-AC-5	OMNICOM GROUP 4.450% 08/15/20		05/20/2016	BONY + VINNING SPARKS IB		851,268	775,000	9,580	2FE
69353F-AM-6	NBTY PQ CORP 5.750% 10/27/22		04/27/2016	Citicorp		236,657	239,048	0	4FE
69353R-EW-4	PNC BANK NA SERIES MTN 2.150% 04/29/21		04/26/2016	J P Morgan		2,173,673	2,175,000	0	1FE
69354P-AA-9	PNK ENTERTAINMENT INC SERIES 144A 5.625% 05/01/24		04/12/2016	J P Morgan		340,000	340,000	0	4FE
693656-AA-8	PVH CORP 4.500% 12/15/22		04/25/2016	Jeffries & Co		441,410	426,000	7,032	3FE
69370C-AA-8	PTC INC 6.000% 05/15/24		05/04/2016	J P Morgan		131,000	131,000	0	3FE
708160-CB-0	PENNEY JC COMPANY SERIES 144A 5.875% 07/01/23		06/09/2016	J P Morgan		148,000	148,000	0	4FE
717081-DU-4	PFIZER INC 1.450% 06/03/19		05/31/2016	Morgan Stanley		549,373	550,000	0	1FE
74036Y-AF-5	PRECYSE ACQUISITION CORP TERM LOAN 0.000% 10/19/22		04/19/2016	Barclays		767,907	779,601	0	4FE
74166M-AA-4	PRIME SECSRVC BRW/FINANC SERIES 144A 9.250% 05/15/23		04/20/2016	Deutsche Bank		440,000	440,000	0	4FE
78466D-AV-6	SS&C TECHNOLOGIES TERM B1 4.000% 06/29/22		04/01/2016	Deutsche Bank		(20,601)	(20,524)	0	3FE
78466D-AW-4	SS&C TECHNOLOGIES SS&C EUROPEAN HOLDINGS 4.000% 06/29/22	E	04/01/2016	Deutsche Bank		(4,847)	(4,829)	0	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
78466Y-AF-5	SRS DISTRIBUTION INC TERM LOAN B 0.000% 08/25/22		06/15/2016	Barclays		272,369	273,738	0	4FE
79546V-AL-0	SALLY HOLDINGS/SALLY CAP 5.625% 12/01/25		05/05/2016	Jeffries & Co		956,108	890,000	20,441	3FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		04/29/2016	UBS Securities Inc		565,625	500,000	7,298	1FE
82967N-AS-7	SIRIUS XM RADIO INC SERIES 144A 6.000% 07/15/24		04/22/2016	Various		430,473	409,000	6,939	3FE
842587-CQ-8	SOUTHERN CO 1.850% 07/01/19		05/27/2016	Various		1,497,895	1,495,000	382	2FE
857477-AV-5	STATE STREET CORP 1.950% 05/19/21		05/16/2016	Bank of America		494,743	495,000	0	1FE
85769E-AR-2	Station Casinos Station Casinos LLC 0.000% 05/25/23		05/25/2016	J P Morgan		746,250	750,000	0	3FE
87264A-AN-5	T-MOBILE USA INC 6.375% 03/01/25		04/11/2016	Goldman Sachs & Co		85,485	82,000	624	3FE
87264A-AP-0	T-MOBILE USA INC 6.500% 01/15/26		04/25/2016	Various		376,470	356,000	6,400	3FE
879369-AE-6	TELEFLEX INC 4.875% 06/01/26		05/11/2016	J P Morgan		164,000	164,000	0	3FE
88023U-AE-1	TEMPUR-PEDIC INTERNATIONAL SERIES 144A 5.500% 06/15/26		05/19/2016	J P Morgan		415,000	415,000	0	4FE
88033G-CN-8	TENET HEALTHCARE CORPORATION 6.750% 06/15/23		04/01/2016	Various		(262,290)	(291,000)	(197)	4FE
88160Q-AK-9	TESORO LOGISTICS LP CORP SERIES WI 5.500% 10/15/19		04/08/2016	Tax Free Exchange		65,000	65,000	1,718	3FE
88947E-AQ-3	TOLL BROTHERS INC 5.625% 01/15/24		04/25/2016	Cantor Fitzgerald & Co		460,448	438,000	7,049	3FE
89236T-DE-2	TOYOTA MOTOT CREDIT CORP 1.400% 05/20/19		05/17/2016	Bony/Barclays Capital Inc		2,346,710	2,350,000	0	1FE
90331H-MY-6	US BANK NA SERIES BKNT 1.400% 04/26/19		04/21/2016	US Bancorp		2,149,009	2,155,000	0	1FE
90350V-AH-1	ALLNEX SARL USAGM HOLDCO LLC TL 0.000% 07/28/22		06/21/2016	Credit Suisse, New York		886,909	895,868	0	4FE
90350V-AJ-7	ALLNEX SARL USAGM HOLDCO LLC DDT 0.000% 07/28/22		06/21/2016	Credit Suisse, New York		175,974	177,752	0	4FE
911365-BE-3	UNITED RENTALS 5.875% 09/15/26		04/29/2016	Bank of America		1,000,000	1,000,000	0	4FE
913903-AR-1	UNIVERSAL HEALTH SERVICES SERIES 144A 4.750% 08/01/22		05/19/2016	J P Morgan		199,955	197,000	3,171	2FE
913903-AT-7	UNIVERSAL HEALTH SERVICES SERIES 144A 5.000% 06/01/26		05/19/2016	J P Morgan		197,000	197,000	0	2FE
91822N-AB-0	VERTAFORE VF HOLDINGS CORP 0.000% 06/17/23		06/17/2016	Credit Suisse, New York		2,774,439	2,852,894	0	4FE
92553P-AJ-1	VIACOM INC 3.875% 12/15/21		06/27/2016	Goldman Sachs & Co		158,154	150,000	242	2FE
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		05/17/2016	Various		931,063	876,000	4,252	2FE
931427-AM-0	WALGREENS BOOTS ALLIANCE 1.750% 05/30/18		05/26/2016	Bank of America		344,872	345,000	0	2FE
931427-AN-8	WALGREENS BOOTS ALLIANCE 2.600% 06/01/21		05/26/2016	Bank of America		299,832	300,000	0	2FE
95235L-AU-4	Zekelman Industries, Inc. WEST CORPORATION TERM B-12 0.000% 06/17/23		06/13/2016	Wells Fargo		527,350	530,000	0	3FE
959319-AG-9	WESTERN REFINING INC 6.250% 04/01/21		06/21/2016	Various		278,765	307,000	3,315	4FE
96208U-AK-7	WEX INC TERM B 0.000% 06/24/23		06/24/2016	Bank of America		1,284,094	1,297,065	0	3FE
96925H-AB-8	GRIFOLS WORLDWIDE OPERATIONS WILLIAM MORRIS/IMG TL B 5.666% 03/21/21		06/08/2016	J P Morgan		947,847	949,033	0	4FE
98379E-AB-2	XPO LOGISTICS INC TERM B 5.500% 10/30/21		04/01/2016	Goldman Sachs & Co		(3,769)	(3,750)	0	3FE
98931Y-AB-9	Zekelman Industries, Inc. TERM LOAN B 0.000% 06/21/21		06/07/2016	Goldman Sachs & Co		262,350	265,000	0	4FE
98932K-AA-0	ZEKELMAN INDUSTRIES INC SERIES 144A 9.875% 06/15/23		06/07/2016	Goldman Sachs & Co		100,000	100,000	0	5FE
99AA10-02-4	YUM BRANDS TERM B 0.000% 06/02/23		06/02/2016	Goldman Sachs & Co		783,605	787,543	0	3FE
99AA99-36-5	DIEBOLD INC TERM B 5.250% 04/05/23		04/05/2016	J P Morgan		470,250	475,000	0	3FE
99AA99-39-9	NAPA MANAGEMENT SERVICES TERM B 0.000% 04/11/23		04/11/2016	Deutsche Bank		169,024	170,732	0	4
99AA99-53-0	MGM GROWTH PROPERTIES SAMSONITE IP HOLDINGS TERM B 0.000% 04/12/23		04/13/2016	Morgan Stanley		219,675	220,779	0	3FE
99AAA9-11-6	ALLNEX SARL TERM B3 0.000% 06/06/23	E	06/03/2016	Morgan Stanley		109,191	109,739	0	4FE
99AAA9-37-1	DYNEGY INC TERM LOAN B 0.000% 06/27/23		06/22/2016	Morgan Stanley		814,597	822,825	0	4FE
000000-00-0	ATLAS IRON LIMITED Jul 17 Call (Strike .075) 0.000% 07/01/17	Q	05/06/2016	Tax Free Exchange		0	9,142,998	0	4FE
C9413P-AP-8	CUMULUS MEDIA HOLDINGS INC VALEANT PHARMACEUTICALS INT 4.750% 08/05/20		04/01/2016	Various		(12,899)	(13,737)	0	3FE
C9413P-AU-7	VALEANT PHARMACEUTICALS INC TERM F1 SENIOR SECURED 3.914% 03/13/22	G	04/08/2016	Various		242,321	247,222	0	3FE
683715-AB-2	OPEN TEXT CORPORATION SERIES 144A 5.875% 06/01/26	A	05/25/2016	Baring Securities Inc		568,000	568,000	0	3FE
878742-BA-2	TECK RESOURCES LIMITED SERIES 144A 8.000% 06/01/21	A	05/26/2016	JPMORGAN CHASE BANK		72,000	72,000	0	3FE
878742-BC-8	TECK RESOURCES LIMITED SERIES 144A 8.500% 06/01/24	A	05/26/2016	JPMORGAN CHASE BANK		72,000	72,000	0	3FE
00507U-AM-3	ACTAVIS FUNDING SCS 2.350% 03/12/18	F	04/22/2016	Bank of America		1,718,020	1,700,000	4,994	2FE
02154C-AE-3	ALTICE FINANCING SA SERIES 144A 7.500% 05/15/26	F	04/18/2016	Goldman Sachs & Co		480,000	480,000	0	4FE
02154V-AB-7	ALTICE SA SERIES 144A 7.625% 02/15/25	F	06/07/2016	Various		486,829	496,000	6,955	4FE
03969A-AH-3	ARDAGH PKG FIN/MP HD USA SERIES 144A 4.625% 05/15/23	F	04/29/2016	Various		1,076,000	1,076,000	0	4FE
03969A-AJ-9	ARDAGH PKG FIN/HLDGS USA SERIES 144A 7.250% 05/15/24	F	04/29/2016	Citicorp		1,000,000	1,000,000	0	5FE
05565Q-DC-9	BP CAPITAL MARKETS PLC 1.676% 05/03/19	F	04/28/2016	HSBC Securities		485,000	485,000	0	1FE
45763P-AE-6	INMARSAT FINANCE PLC SERIES 144A 4.875% 05/15/22	F	05/17/2016	Various		183,750	200,000	2,004	3FE
62854A-AE-4	MYLAN NV SERIES 144A 2.500% 06/07/19	F	05/31/2016	Goldman Sachs & Co		569,362	570,000	0	2FE
62947Q-AU-2	NXP BV SERIES 144A 4.125% 06/01/21	F	05/18/2016	Baring Securities Inc		444,000	444,000	0	3FE
62947Q-AV-0	NXP BV SERIES 144A 4.625% 06/01/23	F	05/18/2016	Various		1,206,000	1,206,000	0	3FE
67054K-AA-7	NUMERICABLE SFR SA SERIES 144A 7.375% 05/01/26	F	04/06/2016	Various		896,000	896,000	0	4FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV SERIES 144A 5.000% 10/01/25	F	05/24/2016	Canaccord Capital		503,750	500,000	3,889	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						120,255,115	128,109,946	545,480	XXX
8399997. Total - Bonds - Part 3						150,542,186	155,446,247	709,306	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						150,542,186	155,446,247	709,306	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
037833-10-0	APPLE COMPUTER INC		06/01/2016	Instinet	28,600.000	2,816,242		0	L
03784Y-20-0	APPLE HOSPITALITY REIT INC		06/01/2016	Instinet	10,500.000	193,830		0	L
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		06/01/2016	Instinet	16,400.000	199,285		0	L
044103-10-9	ASHFORD HOSPITALITY TRUST		06/01/2016	Instinet	51,500.000	252,824		0	L
04624N-11-5	ASTERIAS BIOTHERAPEUTICS WARRANT		04/07/2016	Spin Off	1,920.000	1,972		0	L
054937-10-7	BB&T CORPORATION		04/05/2016	Tax Free Exchange	2,828.010	94,826		0	L
12662P-10-8	CVR ENERGY INC		06/01/2016	Various	20,700.000	472,635		0	L
14740B-10-1	CASCADIAN THERAPEUTICS INC		06/09/2016	Tax Free Exchange	13,300.000	46,683		0	L
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		04/05/2016	Direct	926.000	92,600		0	U
35471R-10-6	FRANKLIN STREET PROPERTIES		06/01/2016	Instinet	22,000.000	253,977		0	L
401617-10-5	GUESS? INC		04/28/2016	UBS Securities Inc	29,100.000	533,112		0	L
40414L-10-9	HCP INC		06/01/2016	Instinet	7,800.000	258,336		0	L
40418F-10-8	HFF INC - CLASS A		04/28/2016	UBS Securities Inc	19,700.000	606,169		0	L
40434L-10-5	HEWLETT-PACKARD CO		04/28/2016	UBS Securities Inc	74,599.000	938,455		0	L
50105F-10-5	KRONOS WORLDWIDE INC		06/01/2016	Instinet	29,500.000	177,437		0	L
577081-10-2	MATTEL INC		06/01/2016	Instinet	2,200.000	70,048		0	L
58463J-30-4	MEDICAL PROPERTIES TRUST INC		06/01/2016	Instinet	17,600.000	258,368		0	L
635309-10-7	NATIONAL CINEMEDIA INC		06/01/2016	Instinet	19,500.000	284,745		0	L
64704V-10-6	NEW MEDIA INVESTMENT GROUP		04/28/2016	UBS Securities Inc	17,100.000	279,072		0	L
682680-10-3	ONEOK INC		06/01/2016	Instinet	2,800.000	122,584		0	L
68827R-10-8	OSIRIS THERAPEUTICS INC		06/01/2016	Instinet	15,300.000	78,521		0	L
69329Y-10-4	PDL BIOPHARMA INC		06/01/2016	Instinet	12,400.000	43,028		0	L
70338P-10-0	PATTERN ENERGY GROUP INC		04/28/2016	UBS Securities Inc	103,700.000	2,228,513		0	L
74909E-10-6	QUORUM HEALTH CORP		05/02/2016	Spin Off	775.000	10,249		0	L
78573L-10-6	SABRA HEALTH CARE REIT INC		04/28/2016	UBS Securities Inc	40,500.000	870,345		0	L
806857-10-8	SCHLUMBERGER LTD		04/04/2016	Taxable Exchange	2,864.000	206,451		0	L
84470P-10-9	SOUTHSIDE BANCSHARES INC		05/26/2016	Stock Dividend	355.010	0		0	L
84857L-10-1	SPIRE INC		04/29/2016	Tax Free Exchange	4,600.000	146,699		0	L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		06/01/2016	Various	123,147.000	1,602,525		0	L
88104R-10-0	TERRAFORM POWER INC		06/01/2016	Instinet	9,500.000	82,080		0	L
89703P-10-7	TRONC INC		06/20/2016	Tax Free Exchange	16,300.000	150,286		0	L
930059-10-0	WADDELL & REED FINANCIAL INC		06/01/2016	Instinet	11,000.000	232,100		0	L
97382A-20-0	WINDSTREAM HOLDINGS INC		04/28/2016	UBS Securities Inc	116,700.000	1,025,793		0	L
98923T-10-4	ZEDGE INC		06/02/2016	Spin Off	2,800.000	22,814		0	L
000000-00-0	ATLAS IRON LIMITED Atlas Iron	0	05/06/2016	Tax Free Exchange	17,161,165.000	84,810		0	L
82481R-10-6	SHIRE PLC	F	06/03/2016	Taxable Exchange	1,007.760	194,700		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						14,932,114	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						14,932,114	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						14,932,114	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						14,932,114	XXX	0	XXX
9999999 - Totals						165,474,300	XXX	709,306	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
36176A-FG-9	GNMA POOL 760067 4.000% 04/15/41		06/01/2016	Paydown		2,871	2,871	3,057	3,045	0	(175)	0	(175)	0	2,871	0	0	0	51	04/15/2041	1
36176C-K2-0	GNMA POOL 762013 4.000% 03/15/41		06/01/2016	Paydown		9,105	9,105	9,112	9,111	0	(6)	0	(6)	0	9,105	0	0	0	151	03/15/2041	1
36176M-UY-7	GNMA POOL 770399 4.500% 06/15/41		06/01/2016	Paydown		7,047	7,047	7,494	7,479	0	(432)	0	(432)	0	7,047	0	0	0	138	06/15/2041	1
36177T-AG-2	GNMA POOL 798106 3.500% 03/15/42		06/01/2016	Paydown		630	630	661	660	0	(30)	0	(30)	0	630	0	0	0	9	03/15/2042	1
36177X-RU-4	GNMA POOL AA1399 3.500% 07/15/42		06/01/2016	Paydown		38,789	38,789	41,510	41,441	0	(2,652)	0	(2,652)	0	38,789	0	0	0	634	07/15/2042	1
36178D-7H-8	GNMA POOL AA6296 3.000% 04/15/43		06/01/2016	Paydown		11,396	11,396	11,925	11,909	0	(512)	0	(512)	0	11,396	0	0	0	133	04/15/2043	1
36179Q-3H-2	GNMA II POOL MA2600 3.000% 02/20/45		06/01/2016	Paydown		351,678	351,678	359,371	359,271	0	(7,593)	0	(7,593)	0	351,678	0	0	0	4,367	02/20/2045	1
36179Q-WF-4	GNMA II POOL MA2446 4.000% 12/20/44		06/01/2016	Paydown		392,105	392,105	419,308	418,847	0	(26,742)	0	(26,742)	0	392,105	0	0	0	6,399	12/20/2044	1
36179Q-YR-6	GNMA II POOL MA2520 3.000% 01/20/45		06/01/2016	Paydown		161,840	161,840	166,923	166,849	0	(5,009)	0	(5,009)	0	161,840	0	0	0	2,005	01/20/2045	1
36179Q-YS-4	GNMA II POOL MA2521 3.500% 01/20/45		06/01/2016	Paydown		482,687	482,687	508,782	508,438	0	(25,751)	0	(25,751)	0	482,687	0	0	0	6,950	01/20/2045	1
36179R-LP-2	GNMA II POOL MA3034 3.500% 08/20/45		06/01/2016	Paydown		492,404	492,404	514,255	514,090	0	(21,686)	0	(21,686)	0	492,404	0	0	0	7,094	08/20/2045	1
36200M-2Y-8	GNMA POOL 604791 5.500% 11/15/33		06/01/2016	Paydown		1,315	1,315	1,274	1,278	0	37	0	37	0	1,315	0	0	0	30	11/15/2033	1
36200M-C3-5	GNMA POOL 604090 6.000% 03/15/33		06/01/2016	Paydown		542	542	537	538	0	5	0	5	0	542	0	0	0	14	03/15/2033	1
36200N-SL-6	GNMA POOL 605423 5.000% 05/15/34		06/01/2016	Paydown		1,500	1,500	1,444	1,450	0	50	0	50	0	1,500	0	0	0	31	05/15/2034	1
3620A2-TX-4	GNMA POOL 717066 4.500% 05/15/39		06/01/2016	Paydown		3,627	3,627	3,952	3,943	0	(317)	0	(317)	0	3,627	0	0	0	67	05/15/2039	1
3620A2-W3-6	GNMA POOL 717166 4.500% 06/15/39		06/01/2016	Paydown		5,748	5,748	5,987	5,978	0	(230)	0	(230)	0	5,748	0	0	0	102	06/15/2039	1
3620A6-B4-8	GNMA POOL 720159 4.500% 07/15/39		06/01/2016	Paydown		2,889	2,889	3,036	3,031	0	(142)	0	(142)	0	2,889	0	0	0	54	07/15/2039	1
3620A9-YX-3	GNMA POOL 723526 4.500% 12/15/39		06/01/2016	Paydown		2,833	2,833	2,877	2,875	0	(42)	0	(42)	0	2,833	0	0	0	55	12/15/2039	1
3620A9-ZE-4	GNMA POOL 723541 5.000% 12/15/39		06/01/2016	Paydown		7,034	7,034	7,327	7,315	0	(281)	0	(281)	0	7,034	0	0	0	151	12/15/2039	1
3620AA-R2-6	GNMA POOL 724205 4.000% 08/15/39		06/01/2016	Paydown		4,437	4,437	4,338	4,343	0	94	0	94	0	4,437	0	0	0	73	08/15/2039	1
3620AB-4P-8	GNMA POOL 725430 4.500% 11/15/39		06/01/2016	Paydown		78,673	78,673	79,779	79,724	0	(1,051)	0	(1,051)	0	78,673	0	0	0	1,181	11/15/2039	1
3620AC-6V-1	GNMA POOL 726384 5.000% 10/15/39		06/01/2016	Paydown		3,304	3,304	3,426	3,421	0	(117)	0	(117)	0	3,304	0	0	0	67	10/15/2039	1
3620AC-V8-4	GNMA POOL 726139 4.500% 01/15/40		06/01/2016	Paydown		3,581	3,581	3,592	3,591	0	(10)	0	(10)	0	3,581	0	0	0	70	01/15/2040	1
3620AD-6J-6	GNMA POOL 727273 4.500% 12/15/39		06/01/2016	Paydown		2,386	2,386	2,452	2,449	0	(63)	0	(63)	0	2,386	0	0	0	44	12/15/2039	1
3620AE-EG-1	GNMA POOL 727435 4.500% 02/15/40		06/01/2016	Paydown		2,004	2,004	2,031	2,030	0	(27)	0	(27)	0	2,004	0	0	0	31	02/15/2040	1
3620AF-4W-4	GNMA POOL 729037 5.000% 02/15/40		06/01/2016	Paydown		5,575	5,575	5,933	5,920	0	(345)	0	(345)	0	5,575	0	0	0	119	02/15/2040	1
3620AJ-XX-2	GNMA POOL 731594 4.000% 11/15/40		06/01/2016	Paydown		781	781	801	800	0	(19)	0	(19)	0	781	0	0	0	13	11/15/2040	1
3620AM-VR-0	GNMA POOL 734224 4.500% 02/15/41		06/01/2016	Paydown		2,704	2,704	2,830	2,825	0	(121)	0	(121)	0	2,704	0	0	0	57	02/15/2041	1
3620AR-HU-8	GNMA POOL 737443 4.500% 09/15/40		06/01/2016	Paydown		5,209	5,209	5,392	5,385	0	(176)	0	(176)	0	5,209	0	0	0	102	09/15/2040	1
3620AS-AL-3	GNMA POOL 738111 4.000% 03/15/41		06/01/2016	Paydown		3,969	3,969	4,232	4,223	0	(254)	0	(254)	0	3,969	0	0	0	67	03/15/2041	1
3620AT-EB-9	GNMA POOL 739130 5.500% 01/15/39		06/01/2016	Paydown		170	170	181	180	0	(10)	0	(10)	0	170	0	0	0	4	01/15/2039	1
3620AV-X2-3	GNMA POOL 741497 4.000% 12/15/40		06/01/2016	Paydown		6,698	6,698	6,732	6,730	0	(32)	0	(32)	0	6,698	0	0	0	112	12/15/2040	1
3620C0-Z9-2	GNMA POOL 745168 5.000% 06/15/40		06/01/2016	Paydown		3,431	3,431	3,641	3,627	0	(196)	0	(196)	0	3,431	0	0	0	58	06/15/2040	1
3620C0-ZL-5	GNMA POOL 745147 4.500% 06/15/40		06/01/2016	Paydown		3,083	3,083	3,377	3,368	0	(285)	0	(285)	0	3,083	0	0	0	58	06/15/2040	1
3620C1-AZ-9	GNMA POOL 745324 4.500% 07/15/40		06/01/2016	Paydown		735	735	775	774	0	(39)	0	(39)	0	735	0	0	0	11	07/15/2040	1
3620C6-DE-2	GNMA POOL 749901 4.500% 09/15/40		06/01/2016	Paydown		8,405	8,405	8,716	8,704	0	(299)	0	(299)	0	8,405	0	0	0	127	09/15/2040	1
3620C6-FZ-3	GNMA POOL 749984 4.000% 09/15/40		04/01/2016	Paydown		26,252	26,252	27,300	27,139	0	(887)	0	(887)	0	26,252	0	0	0	350	09/15/2040	1
36210B-4H-5	GNMA POOL 487824 4.500% 04/15/39		06/01/2016	Paydown		2,662	2,662	2,729	2,726	0	(64)	0	(64)	0	2,662	0	0	0	50	04/15/2039	1
36210B-YF-6	GNMA POOL 487710 4.500% 03/15/39		06/01/2016	Paydown		2,689	2,689	2,752	2,749	0	(60)	0	(60)	0	2,689	0	0	0	50	03/15/2039	1
36211S-FB-8	GNMA POOL 521362 5.500% 06/15/35		06/01/2016	Paydown		2,473	2,473	2,380	2,387	0	85	0	85	0	2,473	0	0	0	61	06/15/2035	1
362178-PY-5	GNMA POOL 215639 8.500% 07/15/17		06/01/2016	Paydown		18	18	17	18	0	0	0	0	0	18	0	0	0	1	07/15/2017	1
362201-PR-0	GNMA POOL 293932 9.500% 08/15/20		06/01/2016	Paydown		469	469	507	478	0	(8)	0	(8)	0	469	0	0	0	19	08/15/2020	1
36220Y-FX-6	GNMA POOL 291882 9.500% 02/15/21		06/01/2016	Paydown		79	79	86	81	0	(2)	0	(2)	0	79	0	0	0	3	02/15/2021	1
36224T-Z5-2	GNMA POOL 338364 7.500% 12/15/22		06/01/2016	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/15/2022	1
36225A-ZL-7	GNMA POOL 780747 6.500% 03/15/28		06/01/2016	Paydown		1,912	1,912	1,955	1,944	0	(32)	0	(32)	0	1,912	0	0	0	52	03/15/2028	1
36225B-X2-9	GNMA POOL 781597 5.000% 05/15/33		06/01/2016	Paydown		3,465	3,465	3,293	3,310	0	154	0	154	0	3,465	0	0	0	72	05/15/2033	1
36230M-VF-1	GNMA POOL 753314 4.000% 12/15/40		06/01/2016	Paydown		816	816	817	817	0	(1)	0	(1)	0	816	0	0	0	14	12/15/2040	1
36230N-US-2	GNMA POOL 754193 4.500% 08/15/41		06/01/2016	Paydown		1,362	1,362	1,474	1,471	0	(110)	0	(110)	0	1,362	0	0	0	21	08/15/2041	1
36241K-BR-8	GNMA POOL 781848 6.000% 10/15/34		06/01/2016	Paydown		2,806	2,806	2,805	2,804	0	2	0	2	0	2,806	0	0	0	68	10/15/2034	1
36241K-DZ-8	GNMA POOL 781920 5.500% 05/15/35		06/01/2016	Paydown		2,115	2,115	2,063	2,066	0	49	0	49	0	2,115	0	0	0	49	05/15/2035	1
36241K-GU-6	GNMA POOL 782011 5.000% 12/15/35		06/01/2016	Paydown		2,934	2,934	2,770	2,782	0	153	0	153	0	2,934	0	0	0	61	12/15/2035	1
36241K-TS-7	GNMA POOL 782361 5.500% 07/15/38		06/01/2016	Paydown		359	359	368	368	0	(9)	0	(9)	0	359	0	0	0	8	07/15/2038	1
36241K-XW-3	GNMA POOL 782493 5.000% 12/15/38		06/01/2016	Paydown		4,955	4,955	5,037	5,033	0	(78)	0	(78)	0	4,955	0	0	0	104	12/15/2038	1
36241K-Z4-3	GNMA POOL 782563 5.000% 02/15/39		06/01/2016	Paydown		2,622	2,622	2,702	2,699	0	(77)	0	(77)	0	2,622	0	0	0	55	02/15/2039	1
36241L-4U-7	GNMA POOL 783535 4.000% 02/15/42		06/01/2016	Paydown		12,728	12,728	13,697	13,674	0	(945)	0	(945)	0	12,728	0	0	0	209	02/15/2042	1
36241L-7B-6	GNMA POOL 783590 4.500% 06/20/41		06/01/2016	Paydown		240,928	240,928	263,930	263,400	0	(22,472)	0	(22,472)	0	240,928	0	0	0	4,547	06/20/2041	1
36241L-L3-8	GNMA POOL 783046 4.000% 08/15/40		06/01/2016	Paydown		7,413	7,413	7,911	7,891	0	(477)	0	(477)	0	7,413	0	0	0	118	08/15/2040	1
36241L-P4-2	GNMA POOL 783143 4.000% 10/15/40		06/01/2016	Paydown		2,600	2,600	2,606	2,606	0	(6)	0	(6)	0	2,600	0	0	0	43	10/15/2040	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)
36241L-TT-3	GNMA POOL 783262 4.500% 03/15/41		06/01/2016	Paydown		2,839	2,839	3,027	3,021	0	(181)	0	(181)	0	2,839	0	0	0	54	03/15/2041	1
36290V-JX-3	GNMA POOL 618678 6.000% 10/15/36		06/01/2016	Paydown		119	119	119	119	0	(1)	0	(1)	0	119	0	0	0	3	10/15/2036	1
36291D-4G-5	GNMA POOL 625523 4.500% 07/15/39		06/01/2016	Paydown		515	515	519	519	0	(4)	0	(4)	0	515	0	0	0	10	07/15/2039	1
36292C-3R-3	GNMA POOL 645308 5.500% 06/15/38		06/01/2016	Paydown		135	135	134	134	0	1	0	1	0	135	0	0	0	3	06/15/2038	1
36292D-XW-7	GNMA POOL 646093 5.000% 01/15/38		06/01/2016	Paydown		3,080	3,080	3,299	3,291	0	(211)	0	(211)	0	3,080	0	0	0	68	01/15/2038	1
36292G-R2-3	GNMA POOL 648605 6.500% 11/15/35		06/01/2016	Paydown		104	104	107	106	0	(2)	0	(2)	0	104	0	0	0	3	11/15/2035	1
36294U-UM-2	GNMA POOL 660388 3.500% 02/15/42		06/01/2016	Paydown		2,469	2,469	2,529	2,527	0	(58)	0	(58)	0	2,469	0	0	0	34	02/15/2042	1
36295E-SA-6	GNMA POOL 668413 6.000% 04/15/37		06/01/2016	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	1	04/15/2037	1
36295H-JT-8	GNMA POOL 670874 4.000% 08/15/41		06/01/2016	Paydown		2,609	2,609	2,761	2,755	0	(146)	0	(146)	0	2,609	0	0	0	51	08/15/2041	1
36295K-4D-2	GNMA POOL 673220 6.000% 10/15/38		06/01/2016	Paydown		1,482	1,482	1,516	1,515	0	(33)	0	(33)	0	1,482	0	0	0	37	10/15/2038	1
36295P-5U-2	GNMA POOL 676859 5.000% 05/15/38		06/01/2016	Paydown		843	843	874	873	0	(30)	0	(30)	0	843	0	0	0	17	05/15/2038	1
36295P-QP-0	GNMA POOL 676462 6.000% 11/15/37		06/01/2016	Paydown		1,550	1,550	1,593	1,591	0	(41)	0	(41)	0	1,550	0	0	0	42	11/15/2037	1
36295Q-N7-1	GNMA POOL 677314 5.500% 09/15/38		06/01/2016	Paydown		104	104	104	104	0	0	0	0	0	104	0	0	0	2	09/15/2038	1
36296A-JR-6	GNMA POOL 685272 5.000% 04/15/38		06/01/2016	Paydown		2,472	2,472	2,660	2,649	0	(176)	0	(176)	0	2,472	0	0	0	42	04/15/2038	1
36296D-GP-7	GNMA POOL 687906 5.500% 09/15/38		06/01/2016	Paydown		4,951	4,951	5,084	5,074	0	(122)	0	(122)	0	4,951	0	0	0	132	09/15/2038	1
36296F-GT-4	GNMA POOL 689710 6.500% 07/15/38		06/01/2016	Paydown		3,371	3,371	3,458	3,451	0	(80)	0	(80)	0	3,371	0	0	0	73	07/15/2038	1
36296M-VR-6	GNMA POOL 695524 6.500% 09/15/38		06/01/2016	Paydown		57	57	57	57	0	(1)	0	(1)	0	57	0	0	0	2	09/15/2038	1
36296Q-LQ-0	GNMA POOL 697935 4.500% 03/15/39		06/01/2016	Paydown		1,483	1,483	1,572	1,569	0	(86)	0	(86)	0	1,483	0	0	0	28	03/15/2039	1
36296U-3V-0	GNMA POOL 702012 5.000% 03/15/39		06/01/2016	Paydown		2,751	2,751	2,816	2,812	0	(61)	0	(61)	0	2,751	0	0	0	66	03/15/2039	1
36296U-Z2-9	GNMA POOL 701961 4.500% 06/15/39		06/01/2016	Paydown		1,353	1,353	1,435	1,432	0	(79)	0	(79)	0	1,353	0	0	0	26	06/15/2039	1
36296U-Z3-7	GNMA POOL 701962 4.500% 06/15/39		06/01/2016	Paydown		5,405	5,405	5,440	5,438	0	(33)	0	(33)	0	5,405	0	0	0	98	06/15/2039	1
36296X-GS-7	GNMA POOL 704109 6.000% 12/15/38		06/01/2016	Paydown		2,330	2,330	2,410	2,407	0	(77)	0	(77)	0	2,330	0	0	0	62	12/15/2038	1
36296X-YS-7	GNMA POOL 704621 4.500% 07/15/39		06/01/2016	Paydown		1,609	1,609	1,692	1,689	0	(81)	0	(81)	0	1,609	0	0	0	31	07/15/2039	1
36297D-NG-8	GNMA POOL 708791 5.000% 05/15/39		06/01/2016	Paydown		4,066	4,066	4,240	4,234	0	(168)	0	(168)	0	4,066	0	0	0	68	05/15/2039	1
36297G-BH-2	GNMA POOL 711140 4.500% 02/15/40		06/01/2016	Paydown		3,698	3,698	3,758	3,755	0	(57)	0	(57)	0	3,698	0	0	0	68	02/15/2040	1
36297H-RQ-3	GNMA POOL 712495 4.500% 06/15/39		06/01/2016	Paydown		7,117	7,117	7,165	7,163	0	(46)	0	(46)	0	7,117	0	0	0	139	06/15/2039	1
36297K-KZ-3	GNMA POOL 714112 5.000% 08/15/39		06/01/2016	Paydown		1,659	1,659	1,724	1,721	0	(61)	0	(61)	0	1,659	0	0	0	36	08/15/2039	1
36297K-ZU-8	GNMA POOL 714555 4.500% 06/15/39		06/01/2016	Paydown		2,698	2,698	2,934	2,926	0	(229)	0	(229)	0	2,698	0	0	0	49	06/15/2039	1
912828-L2-4	US TREASURY N/B 1.875% 08/31/22		05/31/2016	Bony/Barclays Capital Inc		2,030,934	2,000,000	1,998,988	1,999,034	0	57	0	57	0	1,999,091	0	31,842	31,842	28,227	08/31/2022	1
912828-L9-9	US TREASURY N/B 1.375% 10/31/20		04/22/2016	Citigroup Global Markets		1,123,367	1,120,000	1,101,058	1,101,153	0	1,198	0	1,198	0	1,102,351	0	21,016	21,016	7,488	10/31/2020	1
912828-M7-2	US TREASURY N/B 0.875% 11/30/17		04/29/2016	J P Morgan		4,511,770	4,500,000	4,494,282	4,494,472	0	959	0	959	0	4,495,432	0	16,338	16,338	16,568	11/30/2017	1
912828-N4-8	US TREASURY N/B 1.750% 12/31/20		04/26/2016	Various		11,458,614	11,235,000	11,397,376	0	0	(8,246)	0	(8,246)	0	11,389,130	0	69,483	69,483	62,102	12/31/2020	1
912828-P4-6	US TREASURY N/B 1.625% 02/15/26		05/06/2016	Various		2,944,447	3,000,000	2,930,748	0	0	727	0	727	0	2,931,475	0	12,972	12,972	10,268	02/15/2026	1
912828-Q7-8	US TREASURY N/B 1.250% 04/30/21		05/16/2016	Credit Agricole Indosuez		3,016,518	3,000,000	3,013,716	0	0	(111)	0	(111)	0	3,013,605	0	2,913	2,913	1,906	04/30/2021	1
912828-R3-6	WI TREASURY SEC. 1.625% 05/15/26		06/28/2016	Various		2,189,662	2,170,000	2,179,150	0	0	2	0	2	0	2,179,152	0	10,510	10,510	3,736	05/15/2026	1
912828-R7-7	US TREASURY N/B 1.375% 05/31/21		06/10/2016	Various		5,033,605	5,000,000	5,003,719	0	0	(16)	0	(16)	0	5,003,704	0	29,901	29,901	1,653	05/31/2021	1
0599999. Subtotal - Bonds - U.S. Governments						34,802,692	34,518,775	34,736,387	10,209,740	0	(126,736)	0	(126,736)	0	34,607,715	0	194,975	194,975	169,777	XXX	XXX
249174-RY-1	DENVER COLO CITY & COUNTY SERIES B 4.000% 12/01/18		05/18/2016	Tax Free Exchange		2,149,348	2,000,000	2,187,960	2,171,427	0	(22,078)	0	(22,078)	0	2,149,348	0	0	0	37,111	12/01/2018	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,149,348	2,000,000	2,187,960	2,171,427	0	(22,078)	0	(22,078)	0	2,149,348	0	0	0	37,111	XXX	XXX
31283H-6C-4	FHLMC GOLD POOL G01767 6.500% 12/01/32		06/01/2016	Paydown		8,581	8,581	8,742	8,722	0	(141)	0	(141)	0	8,581	0	0	0	228	12/01/2032	1
31283H-7E-9	FHLMC GOLD POOL G01793 6.000% 03/01/35		06/01/2016	Paydown		980	980	1,002	1,000	0	(20)	0	(20)	0	980	0	0	0	24	03/01/2035	1
31283K-J8-2	FHLMC GOLD POOL G11187 5.500% 09/01/16		06/01/2016	Paydown		1,323	1,323	1,366	1,326	0	(3)	0	(3)	0	1,323	0	0	0	30	09/01/2016	1
31283K-SF-6	FHLMC GOLD POOL G11418 6.500% 07/01/17		06/01/2016	Paydown		1,430	1,430	1,498	1,449	0	(19)	0	(19)	0	1,430	0	0	0	38	07/01/2017	1
31283K-YE-2	FHLMC GOLD POOL G11609 6.000% 08/01/17		06/01/2016	Paydown		855	855	897	867	0	(12)	0	(12)	0	855	0	0	0	21	08/01/2017	1
31287P-E8-2	FHLMC GOLD POOL C63759 6.500% 02/01/32		06/01/2016	Paydown		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	02/01/2032	1
31287X-CT-1	FHLMC GOLD POOL C70082 6.500% 08/01/32		06/01/2016	Paydown		432	432	452	445	0	(13)	0	(13)	0	432	0	0	0	12	08/01/2032	1
31287Y-LL-6	FHLMC GOLD POOL C71231 6.500% 09/01/32		06/01/2016	Paydown		12	12	13	13	0	0	0	0	0	12	0	0	0	0	09/01/2032	1
31288F-4Z-4	FHLMC GOLD POOL C77140 6.500% 03/01/33		06/01/2016	Paydown		56	56	59	58	0	(2)	0	(2)	0	56	0	0	0	2	03/01/2033	1
31288F-H9-8	FHLMC GOLD POOL C76556 6.000% 02/01/33		06/01/2016	Paydown		5,127	5,127	5,278	5,267	0	(140)	0	(140)	0	5,127	0	0	0	103	02/01/2033	1
3128H6-YS-7	FHLMC POOL E98821 4.500% 09/01/18		06/01/2016	Paydown		651	651	655	652	0	(1)	0	(1)	0	651	0	0	0	12	09/01/2018	1
3128K0-E8-2	FHLMC GOLD POOL A40159 5.500% 11/01/35		06/01/2016	Paydown		6,025	6,025	5,814	5,829	0	196	0	196	0	6,025	0	0	0	135	11/01/2035	1
3128K1-ET-4	FHLMC GOLD POOL A41046 5.500% 12/01/35		06/01/2016	Paydown		13,811	13,811	13,307	13,322	0	489	0	489	0	13,811	0	0	0	298	12/01/2035	1
3128K1-TT-8	FHLMC GOLD POOL A41462 6.000% 01/01/36		06/01/2016	Paydown		53	53	52	52	0	1	0	1	0	53	0	0	0	1	01/01/2036	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)
3128K3-ZW-0	FHLMC GOLD POOL A43457 5.500% 03/01/36		06/01/2016	Paydown		16,552	16,552	15,945	15,973	0	579	0	579	0	16,552	0	0	0	399	03/01/2036	1
3128K4-JT-3	FHLMC GOLD POOL A43874 5.500% 03/01/36		06/01/2016	Paydown		1,183	1,183	1,139	1,141	0	42	0	42	0	1,183	0	0	0	27	03/01/2036	1
3128K4-KZ-7	FHLMC GOLD POOL A43912 5.500% 03/01/36		06/01/2016	Paydown		215	215	207	207	0	8	0	8	0	215	0	0	0	5	03/01/2036	1
3128K9-PS-7	FHLMC GOLD POOL A48533 6.000% 05/01/36		06/01/2016	Paydown		211	211	209	209	0	2	0	2	0	211	0	0	0	5	05/01/2036	1
3128K9-T9-5	FHLMC GOLD POOL A48676 6.000% 05/01/36		06/01/2016	Paydown		1,342	1,342	1,328	1,330	0	12	0	12	0	1,342	0	0	0	33	05/01/2036	1
3128KF-BZ-2	FHLMC GOLD POOL A52756 6.000% 08/01/36		06/01/2016	Paydown		4,175	4,175	4,292	4,286	0	(111)	0	(111)	0	4,175	0	0	0	105	08/01/2036	1
3128KF-GD-6	FHLMC GOLD POOL A52896 6.000% 10/01/36		06/01/2016	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	10/01/2036	1
3128KG-AC-2	FHLMC GOLD POOL A53603 6.000% 11/01/36		06/01/2016	Paydown		2,090	2,090	2,066	2,067	0	23	0	23	0	2,090	0	0	0	52	11/01/2036	1
3128KQ-4X-1	FHLMC GOLD POOL A60838 6.000% 05/01/37		06/01/2016	Paydown		46,514	46,514	46,481	46,477	0	37	0	37	0	46,514	0	0	0	1,162	05/01/2037	1
3128KQ-B2-1	FHLMC GOLD POOL A60057 5.500% 05/01/37		06/01/2016	Paydown		5,325	5,325	5,198	5,204	0	121	0	121	0	5,325	0	0	0	116	05/01/2037	1
3128KV-A9-6	FHLMC GOLD POOL A64532 6.000% 08/01/37		06/01/2016	Paydown		138	138	141	141	0	(2)	0	(2)	0	138	0	0	0	3	08/01/2037	1
3128L7-D2-0	FHLMC GOLD POOL A73721 6.000% 03/01/38		06/01/2016	Paydown		163	163	167	167	0	(3)	0	(3)	0	163	0	0	0	4	03/01/2038	1
3128L7-FR-3	FHLMC GOLD POOL A73776 5.500% 03/01/38		06/01/2016	Paydown		142	142	143	143	0	(1)	0	(1)	0	142	0	0	0	3	03/01/2038	1
3128L7-PN-1	FHLMC GOLD POOL A74029 6.500% 03/01/38		06/01/2016	Paydown		57	57	58	58	0	(2)	0	(2)	0	57	0	0	0	2	03/01/2038	1
3128LX-AE-0	FHLMC GOLD POOL G01805 4.500% 04/01/35		06/01/2016	Paydown		2,493	2,493	2,334	2,343	0	150	0	150	0	2,493	0	0	0	44	04/01/2035	1
3128LX-AU-4	FHLMC GOLD POOL G01819 5.000% 06/01/35		06/01/2016	Paydown		2,792	2,792	2,748	2,751	0	42	0	42	0	2,792	0	0	0	59	06/01/2035	1
3128LX-AY-6	FHLMC GOLD POOL G01823 6.000% 05/01/35		06/01/2016	Paydown		1,206	1,206	1,233	1,231	0	(24)	0	(24)	0	1,206	0	0	0	30	05/01/2035	1
3128LX-EM-8	FHLMC GOLD POOL G01940 5.000% 10/01/35		06/01/2016	Paydown		5,282	5,282	4,947	4,966	0	316	0	316	0	5,282	0	0	0	104	10/01/2035	1
3128LX-UH-1	FHLMC GOLD POOL G02384 6.000% 11/01/36		06/01/2016	Paydown		851	851	853	853	0	(2)	0	(2)	0	851	0	0	0	21	11/01/2036	1
3128M1-BA-6	FHLMC GOLD POOL G11933 5.000% 04/01/21		06/01/2016	Paydown		1,086	1,086	1,052	1,065	0	21	0	21	0	1,086	0	0	0	22	04/01/2021	1
3128M4-JJ-3	FHLMC GIANT POOL G02665 5.500% 03/01/37		06/01/2016	Paydown		3,448	3,448	3,471	3,469	0	(21)	0	(21)	0	3,448	0	0	0	79	03/01/2037	1
3128M4-K6-9	FHLMC GIANT POOL G02717 5.500% 02/01/37		06/01/2016	Paydown		1,798	1,798	1,729	1,732	0	65	0	65	0	1,798	0	0	0	41	02/01/2037	1
3128M4-SB-0	FHLMC GIANT POOL G02914 5.500% 04/01/37		06/01/2016	Paydown		202	202	197	198	0	5	0	5	0	202	0	0	0	5	04/01/2037	1
3128M5-NP-1	FHLMC GOLD POOL G03698 6.000% 12/01/37		06/01/2016	Paydown		3,140	3,140	3,210	3,206	0	(66)	0	(66)	0	3,140	0	0	0	78	12/01/2037	1
3128M5-NU-0	FHLMC GOLD POOL G03703 5.500% 12/01/37		06/01/2016	Paydown		2,082	2,082	2,136	2,133	0	(51)	0	(51)	0	2,082	0	0	0	45	12/01/2037	1
3128M5-Q6-0	FHLMC GOLD POOL G03777 5.000% 11/01/36		06/01/2016	Paydown		1,824	1,824	1,767	1,770	0	54	0	54	0	1,824	0	0	0	36	11/01/2036	1
3128M5-U7-3	FHLMC GOLD POOL G03906 6.000% 12/01/35		06/01/2016	Paydown		8,601	8,601	8,789	8,744	0	(143)	0	(143)	0	8,601	0	0	0	172	12/01/2035	1
3128M6-LB-2	FHLMC GIANT POOL G04522 5.000% 06/01/38		06/01/2016	Paydown		2,677	2,677	2,773	2,768	0	(92)	0	(92)	0	2,677	0	0	0	55	06/01/2038	1
3128M7-4Q-6	FHLMC POOL G05931 4.500% 07/01/40		06/01/2016	Paydown		93,096	93,096	96,980	96,802	0	(3,707)	0	(3,707)	0	93,096	0	0	0	1,758	07/01/2040	1
3128M7-DJ-2	FHLMC POOL G05205 5.000% 01/01/39		06/01/2016	Paydown		3,256	3,256	3,479	3,470	0	(214)	0	(214)	0	3,256	0	0	0	68	01/01/2039	1
3128M7-WU-6	FHLMC POOL G05759 5.500% 01/01/39		06/01/2016	Paydown		876	876	919	917	0	(41)	0	(41)	0	876	0	0	0	20	01/01/2039	1
3128M8-GS-7	FHLMC GOLD POOL G06209 5.500% 05/01/40		06/01/2016	Paydown		20,294	20,294	21,778	21,739	0	(1,445)	0	(1,445)	0	20,294	0	0	0	456	05/01/2040	1
3128M9-JF-0	FHLMC GOLD POOL G07162 3.000% 10/01/42		06/01/2016	Paydown		25,711	25,711	24,646	24,687	0	1,024	0	1,024	0	25,711	0	0	0	354	10/01/2042	1
3128MJ-AG-5	FHLMC GOLD POOL G08006 6.000% 08/01/34		06/01/2016	Paydown		1,229	1,229	1,256	1,254	0	(24)	0	(24)	0	1,229	0	0	0	30	08/01/2034	1
3128MJ-DE-7	FHLMC GOLD POOL G08100 5.500% 12/01/35		06/01/2016	Paydown		1,762	1,762	1,706	1,708	0	54	0	54	0	1,762	0	0	0	40	12/01/2035	1
3128MJ-EN-6	FHLMC GOLD POOL G08140 6.000% 07/01/36		06/01/2016	Paydown		16,104	16,104	16,234	16,223	0	(119)	0	(119)	0	16,104	0	0	0	430	07/01/2036	1
3128MJ-JN-1	FHLMC GOLD POOL G08268 5.000% 05/01/38		06/01/2016	Paydown		4,641	4,641	4,714	4,709	0	(68)	0	(68)	0	4,641	0	0	0	100	05/01/2038	1
3128MJ-JX-9	FHLMC GOLD POOL G08277 5.000% 07/01/38		06/01/2016	Paydown		2,068	2,068	2,109	2,106	0	(38)	0	(38)	0	2,068	0	0	0	39	07/01/2038	1
3128MJ-PG-9	FHLMC GOLD POOL G08422 4.500% 10/01/40		06/01/2016	Paydown		8,034	8,034	8,342	8,327	0	(294)	0	(294)	0	8,034	0	0	0	155	10/01/2040	1
3128MJ-R3-6	FHLMC GOLD POOL G08505 3.000% 09/01/42		06/01/2016	Paydown		108,604	108,604	114,798	114,421	0	(5,817)	0	(5,817)	0	108,604	0	0	0	1,385	09/01/2042	1
3128MJ-TB-6	FHLMC GOLD POOL G08545 3.500% 09/01/43		06/01/2016	Paydown		232,794	232,794	236,341	236,252	0	(3,458)	0	(3,458)	0	232,794	0	0	0	3,399	09/01/2043	1
3128MM-AF-0	FHLMC GOLD POOL G18005 5.000% 08/01/19		06/01/2016	Paydown		2,632	2,632	2,552	2,591	0	41	0	41	0	2,632	0	0	0	54	08/01/2019	1
3128P7-K3-6	FHLMC POOL C91214 5.000% 08/01/28		06/01/2016	Paydown		485	485	520	518	0	(33)	0	(33)	0	485	0	0	0	10	08/01/2028	1
3128PK-VE-1	FHLMC GOLD POOL J07813 4.500% 05/01/23		06/01/2016	Paydown		1,846	1,846	1,878	1,868	0	(22)	0	(22)	0	1,846	0	0	0	34	05/01/2023	1
3128PL-G9-7	FHLMC GOLD POOL J08324 5.000% 07/01/23		06/01/2016	Paydown		97	97	99	98	0	(1)	0	(1)	0	97	0	0	0	2	07/01/2023	1
3128PS-CQ-8	FHLMC GOLD POOL J12779 4.000% 08/01/25		06/01/2016	Paydown		79,456	79,456	83,280	82,319	0	(2,863)	0	(2,863)	0	79,456	0	0	0	1,323	08/01/2025	1
3128PV-M6-4	FHLMC GOLD POOL J15781 4.000% 06/01/26		06/01/2016	Paydown		40,740	40,740	43,401	43,090	0	(2,350)	0	(2,350)	0	40,740	0	0	0	684	06/01/2026	1
3128PY-T3-8	FHLMC GOLD POOL POOL J18670 3.000% 04/01/27		06/01/2016	Paydown		9,811	9,811	10,332	10,305	0	(494)	0	(494)	0	9,811	0	0	0	123	04/01/2027	1
312926-5W-4	FHLMC GOLD POOL A80861 5.000% 07/01/38		06/01/2016	Paydown		104	104	99	100	0	4	0	4	0	104	0	0	0	2	07/01/2038	1
31292G-2S-4	FHLMC POOL C00785 6.500% 06/01/29		06/01/2016	Paydown		225	225	217	218	0	6	0	6	0	225	0	0	0	6	06/01/2029	1
31292G-ZF-6	FHLMC POOL C00742 6.500% 04/01/29		06/01/2016	Paydown		3,092	3,092	3,090	3,089	0	3	0	3	0	3,092	0	0	0	88	04/01/2029	1
31292G-ZZ-2	FHLMC POOL C00760 6.500% 05/01/29		06/01/2016	Paydown		876	876	869	870	0	6	0	6	0	876	0	0	0	24	05/01/2029	1
31292H-J5-4	FHLMC GOLD POOL C01184 6.500% 06/01/31		06/01/2016	Paydown		1,084	1,084	1,076	1,077	0	7	0	7	0	1,084	0	0	0	27	06/01/2031	1
31292H-WM-2	FHLMC GOLD POOL C01552 5.500% 05/01/33		06/01/2016	Paydown		71,421	71,421	70,817	70,861	0	560	0	560	0	71,421	0	0	0	1,639	05/01/2033	1
31292W-QU-8	FHLMC POOL C12267 6.500% 07/01/28		06/01/2016	Paydown		11	11	10	10	0	0	0	0	0	11	0	0	0	0	07/01/2028	1
312930-AN-0	FHLMC GOLD POOL A83613 5.500% 12/01/38		06/01/2016	Paydown		461	461	469	468	0	(7)	0	(7)	0	461	0	0	0	12	12/01/2038	1
312931-YW-2	FHLMC POOL A85225 4.500% 03/01/39		06/01/2016	Paydown		2,579	2,579	2,588	2,587	0	(8)	0	(8)	0	2,579	0	0	0	50	03/01/2039	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)
312932-GV-2	FHLMC GOLD POOL A85612 4.500% 04/01/39		06/01/2016	Paydown		10,120	10,120	10,288	10,279	0	(160)	0	(160)	0	10,120	0	0	0	196	04/01/2039	1
312932-MQ-6	FHLMC GOLD POOL A85767 5.000% 04/01/39		06/01/2016	Paydown		233	233	244	243	0	(10)	0	(10)	0	233	0	0	0	5	04/01/2039	1
312933-N8-3	FHLMC GOLD POOL A86715 4.500% 06/01/39		06/01/2016	Paydown		3,466	3,466	3,532	3,531	0	(65)	0	(65)	0	3,466	0	0	0	64	06/01/2039	1
312933-Z5-6	FHLMC GOLD POOL A87064 4.000% 06/01/39		06/01/2016	Paydown		2,685	2,685	2,633	2,635	0	50	0	50	0	2,685	0	0	0	46	06/01/2039	1
312934-CG-5	FHLMC POOL A87271 5.500% 07/01/39		06/01/2016	Paydown		17,437	17,437	18,412	18,358	0	(921)	0	(921)	0	17,437	0	0	0	400	07/01/2039	1
312934-YD-8	FHLMC POOL A87908 4.500% 08/01/39		06/01/2016	Paydown		82,465	82,465	82,690	82,670	0	(205)	0	(205)	0	82,465	0	0	0	1,710	08/01/2039	1
312935-GE-3	FHLMC POOL A88297 4.500% 09/01/39		06/01/2016	Paydown		6,706	6,706	6,753	6,750	0	(45)	0	(45)	0	6,706	0	0	0	131	09/01/2039	1
312935-JA-8	FHLMC POOL A88357 4.500% 09/01/39		06/01/2016	Paydown		3,062	3,062	3,208	3,201	0	(139)	0	(139)	0	3,062	0	0	0	58	09/01/2039	1
312936-U2-1	FHLMC GOLD POOL A89601 4.500% 11/01/39		06/01/2016	Paydown		1,191	1,191	1,253	1,251	0	(60)	0	(60)	0	1,191	0	0	0	23	11/01/2039	1
312938-QK-2	FHLMC GOLD POOL A90458 4.500% 01/01/40		06/01/2016	Paydown		3,624	3,624	3,852	3,843	0	(219)	0	(219)	0	3,624	0	0	0	70	01/01/2040	1
312939-JJ-1	FHLMC POOL A91165 5.000% 02/01/40		06/01/2016	Paydown		4,363	4,363	4,534	4,526	0	(164)	0	(164)	0	4,363	0	0	0	92	02/01/2040	1
312939-RF-0	FHLMC POOL A91386 4.500% 03/01/40		06/01/2016	Paydown		3,702	3,702	3,732	3,730	0	(29)	0	(29)	0	3,702	0	0	0	68	03/01/2040	1
312930-A5-2	FHLMC GOLD POOL C26328 6.500% 05/01/29		06/01/2016	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/01/2029	1
312930-XR-9	FHLMC GOLD POOL C26988 6.500% 05/01/29		06/01/2016	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	1	05/01/2029	1
312930-XX-6	FHLMC GOLD POOL C26994 6.500% 05/01/29		06/01/2016	Paydown		421	421	406	409	0	12	0	12	0	421	0	0	0	13	05/01/2029	1
31293R-CC-3	FHLMC GOLD POOL C27267 6.500% 06/01/29		06/01/2016	Paydown		139	139	132	135	0	4	0	4	0	139	0	0	0	4	06/01/2029	1
31293S-DR-7	FHLMC GOLD POOL C28212 6.500% 06/01/29		06/01/2016	Paydown		391	391	380	384	0	7	0	7	0	391	0	0	0	11	06/01/2029	1
31293S-EP-0	FHLMC GOLD POOL C28242 6.500% 06/01/29		06/01/2016	Paydown		1,070	1,070	1,041	1,050	0	20	0	20	0	1,070	0	0	0	29	06/01/2029	1
31293S-F6-1	FHLMC GOLD POOL C28289 6.500% 07/01/29		06/01/2016	Paydown		348	348	338	341	0	7	0	7	0	348	0	0	0	10	07/01/2029	1
31293T-FC-6	FHLMC GOLD POOL C29163 6.500% 07/01/29		06/01/2016	Paydown		47	47	45	46	0	2	0	2	0	47	0	0	0	1	07/01/2029	1
31293T-HZ-3	FHLMC POOL C29248 6.500% 08/01/29		06/01/2016	Paydown		512	512	489	494	0	18	0	18	0	512	0	0	0	12	08/01/2029	1
31293Y-L6-1	FHLMC POOL C33049 7.500% 12/01/29		06/01/2016	Paydown		37	37	38	38	0	0	0	0	0	37	0	0	0	1	12/01/2029	1
31293Y-RF-5	FHLMC POOL C33186 7.500% 12/01/29		06/01/2016	Paydown		88	88	86	87	0	1	0	1	0	88	0	0	0	3	12/01/2029	1
312942-E2-7	FHLMC GOLD POOL A93753 5.000% 08/01/40		06/01/2016	Paydown		837	837	888	886	0	(49)	0	(49)	0	837	0	0	0	17	08/01/2040	1
312942-U7-8	FGLMC POOL A94206 4.500% 10/01/40		06/01/2016	Paydown		2,730	2,730	2,779	2,777	0	(47)	0	(47)	0	2,730	0	0	0	50	10/01/2040	1
312943-3W-1	FHLMC POOL A95313 4.500% 12/01/40		06/01/2016	Paydown		795	795	826	822	0	(26)	0	(26)	0	795	0	0	0	14	12/01/2040	1
312943-DQ-3	FGLMC POOL A94611 4.500% 10/01/40		06/01/2016	Paydown		42,227	42,227	43,342	43,295	0	(1,068)	0	(1,068)	0	42,227	0	0	0	794	10/01/2040	1
312943-UJ-0	FGLMC POOL A95085 4.000% 11/01/40		06/01/2016	Paydown		7,488	7,488	7,783	7,770	0	(282)	0	(282)	0	7,488	0	0	0	126	11/01/2040	1
312943-ZX-4	FHLMC GOLD POOL A95258 4.000% 11/01/40		06/01/2016	Paydown		56,656	56,656	55,656	55,690	0	966	0	966	0	56,656	0	0	0	961	11/01/2040	1
312944-KX-8	FHLMC POOL A95710 4.000% 12/01/40		06/01/2016	Paydown		18,215	18,215	17,953	17,969	0	246	0	246	0	18,215	0	0	0	331	12/01/2040	1
312944-LP-4	FHLMC POOL A95734 4.000% 12/01/40		06/01/2016	Paydown		9,540	9,540	9,434	9,440	0	100	0	100	0	9,540	0	0	0	150	12/01/2040	1
312945-3D-8	FHLMC POOL A97096 4.000% 02/01/41		06/01/2016	Paydown		1,587	1,587	1,563	1,564	0	23	0	23	0	1,587	0	0	0	30	02/01/2041	1
312945-3N-6	FHLMC POOL A97105 3.500% 02/01/41		06/01/2016	Paydown		24,867	24,867	23,457	23,521	0	1,347	0	1,347	0	24,867	0	0	0	292	02/01/2041	1
312946-QT-6	FGLMC POOL A97666 4.500% 03/01/41		06/01/2016	Paydown		365	365	380	379	0	(14)	0	(14)	0	365	0	0	0	7	03/01/2041	1
31294K-N4-3	FHLMC GOLD POOL E01311 5.500% 02/01/18		06/01/2016	Paydown		1,059	1,059	1,105	1,071	0	(13)	0	(13)	0	1,059	0	0	0	24	02/01/2018	1
31294K-SN-6	FHLMC GOLD POOL E01425 4.500% 08/01/18		06/01/2016	Paydown		3,639	3,639	3,643	3,636	0	3	0	3	0	3,639	0	0	0	68	08/01/2018	1
31294K-Y9-0	FHLMC GOLD POOL E01636 4.000% 03/01/19		06/01/2016	Paydown		5,609	5,609	5,620	5,608	0	1	0	1	0	5,609	0	0	0	95	03/01/2019	1
312965-ZY-5	FHLMC GOLD POOL B13459 4.500% 04/01/19		06/01/2016	Paydown		2,699	2,699	2,553	2,620	0	80	0	80	0	2,699	0	0	0	50	04/01/2019	1
312967-G5-5	FHLMC GOLD POOL B14720 4.500% 05/01/19		06/01/2016	Paydown		1,676	1,676	1,598	1,635	0	41	0	41	0	1,676	0	0	0	32	05/01/2019	1
31296L-FT-3	FHLMC GOLD POOL A11978 5.500% 08/01/33		06/01/2016	Paydown		432	432	445	444	0	(12)	0	(12)	0	432	0	0	0	10	08/01/2033	1
31296N-CQ-8	FHLMC GOLD POOL A13679 6.000% 09/01/33		06/01/2016	Paydown		200	200	199	199	0	1	0	1	0	200	0	0	0	4	09/01/2033	1
31296N-W2-9	FHLMC GOLD POOL A14265 6.000% 10/01/33		06/01/2016	Paydown		26	26	26	26	0	(1)	0	(1)	0	26	0	0	0	1	10/01/2033	1
31296P-YM-8	FHLMC GOLD POOL A15216 5.500% 10/01/33		06/01/2016	Paydown		1,912	1,912	1,934	1,932	0	(19)	0	(19)	0	1,912	0	0	0	52	10/01/2033	1
31296P-YP-1	FHLMC GOLD POOL A15218 5.500% 10/01/33		06/01/2016	Paydown		8,406	8,406	8,439	8,434	0	(28)	0	(28)	0	8,406	0	0	0	193	10/01/2033	1
31297A-3F-9	FHLMC GOLD POOL A23498 6.000% 06/01/34		06/01/2016	Paydown		959	959	981	974	0	(15)	0	(15)	0	959	0	0	0	24	06/01/2034	1
31297B-LR-1	FHLMC GOLD POOL A23936 6.000% 07/01/34		06/01/2016	Paydown		31,680	31,680	32,383	32,182	0	(502)	0	(502)	0	31,680	0	0	0	636	07/01/2034	1
31297C-NH-9	FHLMC GOLD POOL A24892 6.000% 07/01/34		06/01/2016	Paydown		4,192	4,192	4,285	4,264	0	(72)	0	(72)	0	4,192	0	0	0	85	07/01/2034	1
31297C-RA-0	FHLMC GOLD POOL A24981 6.000% 07/01/34		06/01/2016	Paydown		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	1	07/01/2034	1
31297C-YZ-7	FHLMC GOLD POOL A25228 6.000% 08/01/34		06/01/2016	Paydown		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	1	08/01/2034	1
31297E-DL-7	FHLMC GOLD POOL A26407 6.000% 09/01/34		06/01/2016	Paydown		247	247	252	251	0	(4)	0	(4)	0	247	0	0	0	6	09/01/2034	1
31297E-ZZ-2	FHLMC GOLD POOL A27060 6.000% 09/01/34		06/01/2016	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	09/01/2034	1
31297F-G5-6	FHLMC GOLD POOL A27420 6.000% 10/01/34		06/01/2016	Paydown		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	1	10/01/2034	1
31297K-S4-5	FHLMC GOLD POOL A30539 6.000% 12/01/34		06/01/2016	Paydown		16	16	17	16	0	0	0	0	0	16	0	0	0	0	12/01/2034	1
31297L-TY-6	FHLMC GOLD POOL A31467 6.000% 02/01/35		06/01/2016	Paydown		103	103	105	104	0	(2)	0	(2)	0	103	0	0	0	3	02/01/2035	1
31297N-MM-5	FHLMC GOLD POOL A33064 6.000% 01/01/32		06/01/2016	Paydown		4,521	4,521	4,622	4,586	0	(65)	0	(65)	0	4,521	0	0	0	115	01/01/2032	1
31297S-XW-0	FHLMC GOLD POOL A36993 4.500% 08/01/35		06/01/2016	Paydown		1,199	1,199	1,250	1,248	0	(49)	0	(49)	0	1,199	0	0	0	23	08/01/2035	1
31297U-BG-4	FHLMC GOLD POOL A38139 5.500% 10/01/35		06/01/2016	Paydown		162	162	156	156	0	6	0	6	0	162	0	0	0	4	10/01/2035	1
31297U-T6-7	FHLMC GOLD POOL A38673 5.500% 10/01/35		06/01/2016	Paydown		12,220	12,220	12,111	12,121	0	99	0	99	0	12,220	0	0	0	226	10/01/2035	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)
31298P-7A-2	FHLMC GOLD POOL C53589 6.500% 06/01/31		06/01/2016	Paydown		84	84	88	88	0	(4)	0	(4)	0	84	0	0	0	2	06/01/2031	1
31307H-BT-3	FHLMC GOLD POOL J28150 3.000% 05/01/29		06/01/2016	Paydown		3,775	3,775	3,974	3,964	0	(189)	0	(189)	0	3,775	0	0	0	47	05/01/2029	1
31307H-HR-1	FHLMC GOLD POOL J28340 3.000% 06/01/29		06/01/2016	Paydown		2,296	2,296	2,418	2,413	0	(117)	0	(117)	0	2,296	0	0	0	27	06/01/2029	1
31307J-H9-7	FHLMC GOLD POOL J29256 3.000% 07/01/29		06/01/2016	Paydown		13,445	13,445	14,156	14,131	0	(686)	0	(686)	0	13,445	0	0	0	138	07/01/2029	1
3132GE-LL-2	FHLMC POOL Q01231 5.000% 06/01/41		06/01/2016	Paydown		152	152	162	161	0	(8)	0	(8)	0	152	0	0	0	3	06/01/2041	1
3132GF-VU-8	FHLMC POOL Q02427 4.500% 08/01/41		06/01/2016	Paydown		30,754	30,754	31,895	31,853	0	(1,099)	0	(1,099)	0	30,754	0	0	0	633	08/01/2041	1
3132GF-VX-2	FHLMC POOL Q02430 4.000% 08/01/41		06/01/2016	Paydown		8,340	8,340	8,665	8,653	0	(313)	0	(313)	0	8,340	0	0	0	139	08/01/2041	1
3132GF-WA-1	FHLMC POOL Q02441 4.000% 08/01/41		06/01/2016	Paydown		49,751	49,751	50,132	50,115	0	(364)	0	(364)	0	49,751	0	0	0	695	08/01/2041	1
3132GJ-U3-1	FHLMC POOL Q03602 4.500% 09/01/41		06/01/2016	Paydown		361	361	382	379	0	(19)	0	(19)	0	361	0	0	0	7	09/01/2041	1
3132GR-2T-7	FHLMC POOL Q06786 3.500% 03/01/42		06/01/2016	Paydown		4,361	4,361	4,505	4,498	0	(137)	0	(137)	0	4,361	0	0	0	64	03/01/2042	1
3132GU-G2-4	FHLMC POOL Q08917 3.500% 06/01/42		06/01/2016	Paydown		4,825	4,825	5,004	4,998	0	(173)	0	(173)	0	4,825	0	0	0	60	06/01/2042	1
3132HR-CC-2	FHLMC POOL Q14567 3.000% 01/01/43		06/01/2016	Paydown		37,916	37,916	39,539	39,442	0	(1,526)	0	(1,526)	0	37,916	0	0	0	449	01/01/2043	1
3132J6-2B-9	FHLMC GOLD POOL Q15769 3.000% 02/01/43		06/01/2016	Paydown		4,986	4,986	5,147	5,140	0	(154)	0	(154)	0	4,986	0	0	0	62	02/01/2043	1
3132J6-6Y-5	FHLMC POOL Q15886 3.000% 02/01/43		06/01/2016	Paydown		67,922	67,922	66,240	66,292	0	1,630	0	1,630	0	67,922	0	0	0	868	02/01/2043	1
3132QL-QY-2	FREDDIE MAC GOLD POOL Q30470 4.000% 12/01/44		06/01/2016	Paydown		128,609	128,609	138,556	138,396	0	(9,787)	0	(9,787)	0	128,609	0	0	0	2,225	12/01/2044	1
31335A-CS-5	FHLMC GOLD POOL G60081 4.000% 06/01/45		06/01/2016	Paydown		169,448	169,448	182,660	182,552	0	(13,104)	0	(13,104)	0	169,448	0	0	0	2,859	06/01/2045	1
31335H-WE-9	FHLMC GOLD POOL Q90645 5.500% 03/01/23		06/01/2016	Paydown		1,986	1,986	1,952	1,961	0	25	0	25	0	1,986	0	0	0	46	03/01/2023	1
31335H-XL-2	FHLMC GOLD POOL Q90683 5.000% 06/01/23		06/01/2016	Paydown		2,416	2,416	2,331	2,354	0	61	0	61	0	2,416	0	0	0	50	06/01/2023	1
31347P-5N-7	FHLMC POOL 532653 8.500% 06/01/18		05/01/2016	Paydown		486	486	510	485	0	0	0	0	0	486	0	0	0	15	06/01/2018	1
31368H-JS-3	FNMA POOL 190273 7.000% 08/01/26		06/01/2016	Paydown		169	169	173	172	0	(2)	0	(2)	0	169	0	0	0	5	08/01/2026	1
31371L-DX-4	FNMA POOL 254918 4.500% 09/01/33		06/01/2016	Paydown		4,504	4,504	4,104	4,136	0	368	0	368	0	4,504	0	0	0	87	09/01/2033	1
31371L-FY-0	FNMA POOL 254983 5.500% 12/01/33		06/01/2016	Paydown		4,421	4,421	4,288	4,297	0	124	0	124	0	4,421	0	0	0	98	12/01/2033	1
31371L-QY-8	FNMA POOL 255271 5.000% 06/01/24		06/01/2016	Paydown		4,861	4,861	4,846	4,846	0	16	0	16	0	4,861	0	0	0	102	06/01/2024	1
31371M-5N-3	FNMA POOL 256553 6.000% 01/01/37		06/01/2016	Paydown		1,487	1,487	1,490	1,490	0	(3)	0	(3)	0	1,487	0	0	0	37	01/01/2037	1
31371M-CF-2	FNMA POOL 255770 5.500% 07/01/35		06/01/2016	Paydown		9,129	9,129	8,839	8,856	0	273	0	273	0	9,129	0	0	0	216	07/01/2035	1
31371M-F8-5	FNMA POOL 255891 5.000% 10/01/20		06/01/2016	Paydown		283	283	279	280	0	3	0	3	0	283	0	0	0	6	10/01/2020	1
31371M-Y9-2	FNMA POOL 256436 6.000% 10/01/36		06/01/2016	Paydown		2,866	2,866	2,888	2,886	0	(20)	0	(20)	0	2,866	0	0	0	73	10/01/2036	1
31371N-FP-5	FNMA POOL 256774 7.000% 06/01/37		06/01/2016	Paydown		1,471	1,471	1,515	1,512	0	(41)	0	(41)	0	1,471	0	0	0	43	06/01/2037	1
31371N-GG-4	FNMA POOL 256799 5.500% 07/01/37		06/01/2016	Paydown		619	619	610	610	0	9	0	9	0	619	0	0	0	16	07/01/2037	1
31371N-GU-3	FNMA POOL 256811 7.000% 07/01/37		06/01/2016	Paydown		1,170	1,170	1,205	1,203	0	(33)	0	(33)	0	1,170	0	0	0	33	07/01/2037	1
31371N-JK-2	FNMA POOL 256866 5.000% 08/01/27		06/01/2016	Paydown		770	770	735	739	0	31	0	31	0	770	0	0	0	16	08/01/2027	1
31371P-C5-7	FNMA POOL 257592 5.000% 03/01/39		06/01/2016	Paydown		1,130	1,130	1,159	1,158	0	(28)	0	(28)	0	1,130	0	0	0	24	03/01/2039	1
31374T-EU-9	FNMA POOL 323347 7.000% 09/01/28		06/01/2016	Paydown		108	108	111	110	0	(2)	0	(2)	0	108	0	0	0	3	09/01/2028	1
31376K-RC-2	FNMA POOL 357883 5.000% 05/01/35		06/01/2016	Paydown		40,512	40,512	39,284	39,389	0	1,124	0	1,124	0	40,512	0	0	0	827	05/01/2035	1
31376K-UK-0	FNMA POOL 357986 4.500% 08/01/20		06/01/2016	Paydown		8,171	8,171	7,764	7,930	0	241	0	241	0	8,171	0	0	0	132	08/01/2020	1
31379U-5D-9	FNMA POOL 430244 7.000% 06/01/28		06/01/2016	Paydown		112	112	114	113	0	(1)	0	(1)	0	112	0	0	0	3	06/01/2028	1
31380C-U3-0	FNMA POOL 436302 6.500% 08/01/28		06/01/2016	Paydown		263	263	263	262	0	1	0	1	0	263	0	0	0	8	08/01/2028	1
31384W-B9-0	FNMA POOL 535664 7.000% 01/01/31		06/01/2016	Paydown		1,470	1,470	1,556	1,539	0	(70)	0	(70)	0	1,470	0	0	0	43	01/01/2031	1
31385J-JC-3	FNMA POOL 545759 6.500% 07/01/32		06/01/2016	Paydown		597	597	622	618	0	(21)	0	(21)	0	597	0	0	0	16	07/01/2032	1
31385X-A9-8	FNMA POOL 555432 5.500% 05/01/33		06/01/2016	Paydown		55,993	55,993	58,583	58,347	0	(2,354)	0	(2,354)	0	55,993	0	0	0	1,254	05/01/2033	1
31385X-AZ-0	FNMA POOL 555424 5.500% 05/01/33		06/01/2016	Paydown		57,758	57,758	63,967	63,598	0	(5,840)	0	(5,840)	0	57,758	0	0	0	1,313	05/01/2033	1
31385X-EW-3	FNMA POOL 555549 5.000% 06/01/18		06/01/2016	Paydown		3,056	3,056	2,951	3,008	0	48	0	48	0	3,056	0	0	0	63	06/01/2018	1
31385X-GA-9	FNMA POOL 555593 6.000% 02/01/18		06/01/2016	Paydown		2,664	2,664	2,771	2,697	0	(33)	0	(33)	0	2,664	0	0	0	66	02/01/2018	1
31385X-JW-8	FNMA POOL 555677 5.500% 07/01/33		06/01/2016	Paydown		109,965	109,965	109,338	109,365	0	600	0	600	0	109,965	0	0	0	2,536	07/01/2033	1
31385X-NY-9	FNMA POOL 555807 6.000% 04/01/18		06/01/2016	Paydown		368	368	384	374	0	(6)	0	(6)	0	368	0	0	0	9	04/01/2018	1
31387S-MG-8	FNMA POOL 592659 6.000% 07/01/16		06/01/2016	Paydown		80	80	84	81	0	0	0	0	0	80	0	0	0	2	07/01/2016	1
31389V-Q9-1	FNMA POOL 636880 6.500% 04/01/32		06/01/2016	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/01/2032	1
31389X-4Q-3	FNMA POOL 639031 6.000% 04/01/32		06/01/2016	Paydown		1,833	1,833	1,823	1,823	0	10	0	10	0	1,833	0	0	0	46	04/01/2032	1
3138A2-BQ-1	FNMA POOL AH0946 4.000% 12/01/40		06/01/2016	Paydown		13,822	13,822	13,701	13,705	0	117	0	117	0	13,822	0	0	0	230	12/01/2040	1
3138A2-DK-2	FNMA POOL AH1005 3.500% 12/01/40		06/01/2016	Paydown		83	83	83	83	0	0	0	0	0	83	0	0	0	1	12/01/2040	1
3138A2-QF-9	FNMA POOL AH1353 4.000% 01/01/41		06/01/2016	Paydown		56,119	56,119	54,604	54,663	0	1,457	0	1,457	0	56,119	0	0	0	922	01/01/2041	1
3138A3-6V-4	FNMA POOL AH2683 4.000% 01/01/41		06/01/2016	Paydown		223,965	223,965	236,496	236,003	0	(12,038)	0	(12,038)	0	223,965	0	0	0	3,855	01/01/2041	1
3138A4-F7-5	FNMA POOL AH2889 5.000% 02/01/41		06/01/2016	Paydown		16,483	16,483	17,327	17,297	0	(814)	0	(814)	0	16,483	0	0	0	405	02/01/2041	1
3138A4-WP-6	FNMA POOL AH3353 3.500% 01/01/26		06/01/2016	Paydown		12,581	12,581	12,643	12,630	0	(49)	0	(49)	0	12,581	0	0	0	170	01/01/2026	1
3138A5-FZ-0	FNMA POOL AH3783 4.000% 01/01/41		06/01/2016	Paydown		29,138	29,138	29,019	29,021	0	117	0	117	0	29,138	0	0	0	555	01/01/2041	1
3138A5-JU-7	FNMA POOL AH3874 4.500% 09/01/41		06/01/2016	Paydown		4,677	4,677	4,997	4,980	0	(302)	0	(302)	0	4,677	0	0	0	87	09/01/2041	1
3138A5-TV-4	FNMA POOL AH4163 4.000% 01/01/41		06/01/2016	Paydown		93,673	93,673	97,361	97,242	0	(3,569)	0	(3,569)	0	93,673	0	0	0	1,428	01/01/2041	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138A8-E7-7	FNMA POOL AH6457 4.000% 03/01/41		06/01/2016	Paydown		93,606	93,606	92,052	92,111	0	1,495	0	1,495	0	93,606	0	0	0	1,610	03/01/2041	1
3138A8-E9-3	FNMA POOL AH6459 5.000% 03/01/41		06/01/2016	Paydown		11,652	11,652	12,222	12,210	0	(559)	0	(559)	0	11,652	0	0	0	262	03/01/2041	1
3138AA-YS-4	FNMA POOL AH8820 4.500% 03/01/41		06/01/2016	Paydown		4,503	4,503	4,643	4,636	0	(133)	0	(133)	0	4,503	0	0	0	78	03/01/2041	1
3138AB-VX-4	FNMA POOL AH9629 3.000% 04/01/27		06/01/2016	Paydown		2,803	2,803	3,003	2,971	0	(168)	0	(168)	0	2,803	0	0	0	35	04/01/2027	1
3138AD-HS-7	FNMA POOL AI0240 4.500% 05/01/26		06/01/2016	Paydown		6,593	6,593	7,029	6,944	0	(351)	0	(351)	0	6,593	0	0	0	124	05/01/2026	1
3138AE-4L-4	FNMA POOL AI1726 4.500% 05/01/41		06/01/2016	Paydown		5,034	5,034	5,220	5,217	0	(183)	0	(183)	0	5,034	0	0	0	96	05/01/2041	1
3138AM-DE-2	FNMA POOL AI7300 4.500% 08/01/41		06/01/2016	Paydown		397	397	428	426	0	(29)	0	(29)	0	397	0	0	0	8	08/01/2041	1
3138AM-YS-8	FNMA POOL AI7920 4.000% 08/01/41		06/01/2016	Paydown		67,932	67,932	70,129	70,025	0	(2,093)	0	(2,093)	0	67,932	0	0	0	1,145	08/01/2041	1
3138AN-DY-6	FNMA POOL AI8218 4.000% 08/01/41		06/01/2016	Paydown		84,665	84,665	88,105	87,968	0	(3,303)	0	(3,303)	0	84,665	0	0	0	1,420	08/01/2041	1
3138AU-ES-2	FNMA POOL AJ2844 3.500% 12/01/26		06/01/2016	Paydown		2,782	2,782	2,887	2,867	0	(85)	0	(85)	0	2,782	0	0	0	40	12/01/2026	1
3138AY-GV-5	FNMA POOL AJ6511 4.000% 12/01/41		06/01/2016	Paydown		3,977	3,977	4,178	4,174	0	(198)	0	(198)	0	3,977	0	0	0	66	12/01/2041	1
3138E2-TJ-4	FNMA POOL AH9552 3.500% 01/01/27		06/01/2016	Paydown		16,476	16,476	17,454	17,330	0	(855)	0	(855)	0	16,476	0	0	0	278	01/01/2027	1
3138E3-BC-6	FNMA POOL AJ9934 3.500% 03/01/42		06/01/2016	Paydown		16,601	16,601	17,289	17,259	0	(658)	0	(658)	0	16,601	0	0	0	280	03/01/2042	1
3138E4-P4-7	FNMA POOL AK0442 4.000% 01/01/42		06/01/2016	Paydown		72,627	72,627	78,096	77,894	0	(5,268)	0	(5,268)	0	72,627	0	0	0	1,413	01/01/2042	1
3138EA-E9-4	FNMA POOL AK5559 4.000% 04/01/42		06/01/2016	Paydown		5,743	5,743	6,230	6,214	0	(470)	0	(470)	0	5,743	0	0	0	80	04/01/2042	1
3138EC-EV-1	FNMA POOL AK7347 3.500% 03/01/42		06/01/2016	Paydown		155,260	155,260	160,840	160,588	0	(5,327)	0	(5,327)	0	155,260	0	0	0	2,232	03/01/2042	1
3138EE-CZ-0	FNMA POOL AK9087 3.500% 04/01/27		06/01/2016	Paydown		5,056	5,056	5,344	5,314	0	(258)	0	(258)	0	5,056	0	0	0	74	04/01/2027	1
3138EG-GY-4	FNMA POOL AL0214 5.000% 04/01/41		06/01/2016	Paydown		3,387	3,387	3,660	3,650	0	(263)	0	(263)	0	3,387	0	0	0	72	04/01/2041	1
3138EH-6R-8	FNMA POOL AL1779 5.500% 12/01/38		06/01/2016	Paydown		3,729	3,729	4,117	4,102	0	(372)	0	(372)	0	3,729	0	0	0	86	12/01/2038	1
3138EH-U8-3	FNMA POOL AL1506 3.500% 12/01/26		06/01/2016	Paydown		49,161	49,161	51,842	51,412	0	(2,251)	0	(2,251)	0	49,161	0	0	0	702	12/01/2026	1
3138EJ-SM-1	FNMA POOL AL2323 5.500% 01/01/38		06/01/2016	Paydown		12,510	12,510	13,777	13,732	0	(1,222)	0	(1,222)	0	12,510	0	0	0	282	01/01/2038	1
3138EJ-XR-4	FNMA POOL AL2487 4.000% 06/01/42		06/01/2016	Paydown		80,224	80,224	87,720	87,416	0	(7,192)	0	(7,192)	0	80,224	0	0	0	1,333	06/01/2042	1
3138EK-FA-8	FNMA POOL AL2860 3.000% 12/01/42		06/01/2016	Paydown		157,606	157,606	159,845	159,729	0	(2,124)	0	(2,124)	0	157,606	0	0	0	2,023	12/01/2042	1
3138EK-X2-6	FNMA POOL AL3396 2.500% 03/01/28		06/01/2016	Paydown		44,997	44,997	46,375	0	0	(1,378)	0	(1,378)	0	44,997	0	0	0	197	03/01/2028	1
3138EP-G8-1	FNMA POOL AL6522 3.500% 03/01/45		05/31/2016	Bank of America		2,845,938	2,702,375	2,855,017	2,853,113	0	(323)	0	(323)	0	2,852,790	0	(6,851)	(6,851)	42,562	03/01/2045	1
3138EP-G8-1	FNMA POOL AL6522 3.500% 03/01/45		06/01/2016	Paydown		168,107	168,107	177,603	177,484	0	(9,377)	0	(9,377)	0	168,107	0	0	0	2,628	03/01/2045	1
3138EP-LC-6	FNMA POOL AL6622 4.500% 01/01/43		06/01/2016	Paydown		307,291	307,291	333,315	332,904	0	(25,613)	0	(25,613)	0	307,291	0	0	0	5,752	01/01/2043	1
3138LU-RR-8	FNMA POOL A04095 3.500% 05/01/42		06/01/2016	Paydown		130,205	130,205	136,796	136,499	0	(6,295)	0	(6,295)	0	130,205	0	0	0	1,907	05/01/2042	1
3138M3-6B-5	FNMA POOL AP0865 3.500% 07/01/42		06/01/2016	Paydown		4,554	4,554	4,557	4,556	0	(2)	0	(2)	0	4,554	0	0	0	66	07/01/2042	1
3138M6-AB-3	FNMA POOL AP2701 3.500% 09/01/42		06/01/2016	Paydown		89,387	89,387	92,097	92,020	0	(2,633)	0	(2,633)	0	89,387	0	0	0	1,359	09/01/2042	1
3138M6-TE-7	FNMA POOL AP3248 4.000% 08/01/42		06/01/2016	Paydown		4,979	4,979	5,335	5,312	0	(333)	0	(333)	0	4,979	0	0	0	68	08/01/2042	1
3138MC-V2-7	FNMA POOL AP8732 3.500% 10/01/42		06/01/2016	Paydown		9,957	9,957	10,643	10,597	0	(640)	0	(640)	0	9,957	0	0	0	145	10/01/2042	1
3138MD-UJ-9	FNMA POOL AP9584 3.000% 10/01/32		06/01/2016	Paydown		12,728	12,728	13,417	13,344	0	(616)	0	(616)	0	12,728	0	0	0	159	10/01/2032	1
3138MK-3Q-7	FNMA POOL AQ4406 3.500% 10/01/42		06/01/2016	Paydown		444	444	447	447	0	(3)	0	(3)	0	444	0	0	0	6	10/01/2042	1
3138NY-A7-0	FNMA POOL AR1829 3.000% 02/01/43		06/01/2016	Paydown		3,588	3,588	3,704	3,694	0	(106)	0	(106)	0	3,588	0	0	0	45	02/01/2043	1
3138NY-FW-0	FNMA POOL AR1980 3.000% 02/01/43		06/01/2016	Paydown		110,724	110,724	114,599	114,371	0	(3,647)	0	(3,647)	0	110,724	0	0	0	1,519	02/01/2043	1
3138W1-LQ-8	FNMA POOL AR3934 2.500% 03/01/28		06/01/2016	Paydown		166,110	166,110	172,650	171,843	0	(5,733)	0	(5,733)	0	166,110	0	0	0	1,870	03/01/2028	1
3138W4-TM-3	FNMA POOL AR6855 3.000% 02/01/43		06/01/2016	Paydown		144,244	144,244	147,805	147,619	0	(3,375)	0	(3,375)	0	144,244	0	0	0	1,747	02/01/2043	1
3138W5-J7-4	FNMA POOL AR7485 3.500% 03/01/43		06/01/2016	Paydown		22,967	22,967	24,393	24,335	0	(1,368)	0	(1,368)	0	22,967	0	0	0	345	03/01/2043	1
3138WA-6D-4	FNMA POOL AS1767 4.000% 02/01/44		06/01/2016	Paydown		244,749	244,749	257,216	256,875	0	(12,127)	0	(12,127)	0	244,749	0	0	0	4,141	02/01/2044	1
3138WC-JZ-7	FNMA POOL AS2979 3.000% 08/01/29		06/01/2016	Paydown		119,849	119,849	124,287	124,004	0	(4,155)	0	(4,155)	0	119,849	0	0	0	1,449	08/01/2029	1
3138WC-Z7-1	FNMA POOL AS3465 3.000% 10/01/29		06/01/2016	Paydown		30,489	30,489	32,080	32,010	0	(1,522)	0	(1,522)	0	30,489	0	0	0	391	10/01/2029	1
3138WE-T9-0	FNMA POOL AS5075 2.500% 05/01/30		06/01/2016	Paydown		45,789	45,789	46,401	46,377	0	(587)	0	(587)	0	45,789	0	0	0	533	05/01/2030	1
3138WF-M3-7	FNMA POOL AS5777 2.500% 09/01/30		06/01/2016	Paydown		120,972	120,972	123,939	123,896	0	(2,924)	0	(2,924)	0	120,972	0	0	0	1,359	09/01/2030	1
3138WG-UC-6	FNMA POOL AS6878 3.000% 03/01/31		06/01/2016	Paydown		41,943	41,943	43,841	0	0	(1,897)	0	(1,897)	0	41,943	0	0	0	213	03/01/2031	1
3138WT-XP-6	FNMA POOL AT6085 3.000% 05/01/43		06/01/2016	Paydown		167,088	167,088	168,315	168,240	0	(1,152)	0	(1,152)	0	167,088	0	0	0	2,258	05/01/2043	1
3138WV-SW-2	FNMA POOL AT7732 2.500% 07/01/28		06/01/2016	Paydown		72,715	72,715	74,261	74,154	0	(1,439)	0	(1,439)	0	72,715	0	0	0	755	07/01/2028	1
3138X1-4B-9	FNMA POOL AU2617 2.500% 08/01/28		06/01/2016	Paydown		95,414	95,414	98,336	0	0	(2,922)	0	(2,922)	0	95,414	0	0	0	413	08/01/2028	1
3138X1-AJ-5	FNMA POOL AU1808 3.000% 08/01/43		06/01/2016	Paydown		148,888	148,888	144,293	144,426	0	4,462	0	4,462	0	148,888	0	0	0	2,032	08/01/2043	1
3138X3-XL-1	FNMA POOL AU4282 3.500% 09/01/43		06/01/2016	Paydown		35,391	35,391	36,414	36,369	0	(978)	0	(978)	0	35,391	0	0	0	528	09/01/2043	1
3138X3-XS-6	FNMA POOL AU4288 4.000% 09/01/43		06/01/2016	Paydown		118,674	118,674	123,829	123,700	0	(5,026)	0	(5,026)	0	118,674	0	0	0	2,005	09/01/2043	1
3138X3-ZN-5	FNMA POOL AU4348 3.500% 07/01/43		06/01/2016	Paydown		17,648	17,648	17,854	17,847	0	(199)	0	(199)	0	17,648	0	0	0	270	07/01/2043	1
3138XR-KF-5	FNMA POOL AW2093 3.000 06/01/29		06/01/2016	Paydown		23,351	23,351	24,570	24,515	0	(1,163)	0	(1,163)	0	23,351	0	0	0	302	06/01/2029	1
3138YB-5Q-2	FNMA POOL AX9854 2.500% 03/01/30		06/01/2016	Paydown		5,511	5,511	5,587	5,584	0	(73)	0	(73)	0	5,511	0	0	0	58	03/01/2030	1
3138YD-2V-0	FNMA POOL AY0787 2.500% 03/01/30		06/01/2016	Paydown		9,150	9,150	9,276	9,272	0	(123)	0	(123)	0	9,150	0	0	0	95	03/01/2030	1
3138YK-SF-1	FNMA POOL AY5917 2.500% 05/01/30		06/01/2016	Paydown		19,548	19,548	19,818	19,807	0	(259)	0	(259)	0	19,548	0	0	0	217	05/01/2030	1
31391B-VM-6	FNMA POOL 662220 6.500% 11/01/32		06/01/2016	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	11/01/2032	1
31391D-RC-9	FNMA POOL 663883 6.500% 10/01/32		06/01/2016	Paydown		794	794	833	820	0	(26)	0	(26)	0	794	0	0	0	22	10/01/2032	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391U-TU-9	FNMA POOL 677463 6.000% 01/01/33		06/01/2016	Paydown		129	129	133	132	0	(3)	0	(3)	0	129	0	0	0	3	01/01/2033	1
31392F-FJ-1	FNMA SERIES 2002-73 CLASS DA 4.500% 11/25/17		06/01/2016	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/25/2017	1
31400C-CM-4	FNMA POOL 683276 6.500% 02/01/33		06/01/2016	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	02/01/2033	1
31401N-2L-2	FNMA POOL 713679 5.000% 08/01/33		06/01/2016	Paydown		6,914	6,914	6,794	6,803	0	111	0	111	0	6,914	0	0	0	144	08/01/2033	1
31401Y-T9-6	FNMA POOL 722476 6.000% 07/01/33		06/01/2016	Paydown		1,645	1,645	1,681	1,675	0	(31)	0	(31)	0	1,645	0	0	0	41	07/01/2033	1
31402C-4E-9	FNMA POOL 725421 7.000% 09/01/17		06/01/2016	Paydown		2,931	2,931	3,140	2,999	0	(68)	0	(68)	0	2,931	0	0	0	83	09/01/2017	1
31402C-4H-2	FNMA POOL 725424 5.500% 04/01/34		06/01/2016	Paydown		15,065	15,065	16,555	16,488	0	(1,422)	0	(1,422)	0	15,065	0	0	0	345	04/01/2034	1
31402C-QJ-4	FNMA POOL 725057 6.000% 01/01/34		06/01/2016	Paydown		3,107	3,107	3,200	3,189	0	(82)	0	(82)	0	3,107	0	0	0	80	01/01/2034	1
31402C-TT-9	FNMA POOL 725162 6.000% 02/01/34		06/01/2016	Paydown		25,633	25,633	26,086	26,030	0	(397)	0	(397)	0	25,633	0	0	0	648	02/01/2034	1
31402D-MJ-6	FNMA POOL 725861 6.000% 08/01/19		06/01/2016	Paydown		1,169	1,169	1,226	1,196	0	(27)	0	(27)	0	1,169	0	0	0	29	08/01/2019	1
31402E-2V-9	FNMA POOL 727188 5.000% 08/01/33		06/01/2016	Paydown		9,670	9,670	9,077	9,119	0	550	0	550	0	9,670	0	0	0	166	08/01/2033	1
31402F-EJ-0	FNMA POOL 727437 4.500% 07/01/18		06/01/2016	Paydown		8,551	8,551	8,108	8,369	0	182	0	182	0	8,551	0	0	0	162	07/01/2018	1
31402N-JM-1	FNMA POOL 733868 6.000% 12/01/32		06/01/2016	Paydown		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	1	12/01/2032	1
31402Q-Y3-9	FNMA POOL 735230 5.500% 02/01/35		06/01/2016	Paydown		9,778	9,778	9,384	9,410	0	368	0	368	0	9,778	0	0	0	220	02/01/2035	1
31402R-DF-3	FNMA POOL 735502 6.000% 04/01/35		06/01/2016	Paydown		5,213	5,213	5,171	5,172	0	41	0	41	0	5,213	0	0	0	130	04/01/2035	1
31402R-F8-7	FNMA POOL 735591 5.000% 06/01/35		06/01/2016	Paydown		22,391	22,391	23,687	23,619	0	(1,228)	0	(1,228)	0	22,391	0	0	0	462	06/01/2035	1
31402R-RR-2	FNMA POOL 735896 6.000% 09/01/35		06/01/2016	Paydown		1,752	1,752	1,738	1,738	0	14	0	14	0	1,752	0	0	0	38	09/01/2035	1
31402R-T4-1	FNMA POOL 735971 5.500% 11/01/34		06/01/2016	Paydown		8,984	8,984	8,726	8,741	0	243	0	243	0	8,984	0	0	0	201	11/01/2034	1
31402T-CJ-2	FNMA POOL 737273 6.500% 09/01/33		06/01/2016	Paydown		470	470	477	477	0	(7)	0	(7)	0	470	0	0	0	11	09/01/2033	1
31403C-6L-0	FNMA POOL 745275 5.000% 02/01/36		06/01/2016	Paydown		1,465	1,465	1,582	1,577	0	(112)	0	(112)	0	1,465	0	0	0	31	02/01/2036	1
31403D-BD-0	FNMA POOL 745336 5.000% 03/01/36		06/01/2016	Paydown		3,842	3,842	3,618	3,631	0	211	0	211	0	3,842	0	0	0	80	03/01/2036	1
31403D-BX-6	FNMA POOL 745354 5.500% 03/01/36		06/01/2016	Paydown		1,316	1,316	1,309	1,309	0	6	0	6	0	1,316	0	0	0	31	03/01/2036	1
31403D-DX-4	FNMA POOL 745418 5.500% 04/01/36		06/01/2016	Paydown		53,966	53,966	52,108	52,190	0	1,776	0	1,776	0	53,966	0	0	0	1,233	04/01/2036	1
31403D-JQ-3	FNMA POOL 745571 4.000% 01/01/19		06/01/2016	Paydown		4,858	4,858	5,108	4,984	0	(126)	0	(126)	0	4,858	0	0	0	80	01/01/2019	1
31403D-SV-2	FNMA POOL 745832 6.000% 04/01/21		06/01/2016	Paydown		3,103	3,103	3,149	3,131	0	(28)	0	(28)	0	3,103	0	0	0	77	04/01/2021	1
31403D-WH-8	FNMA POOL 745948 6.500% 10/01/36		06/01/2016	Paydown		51,795	51,795	58,796	58,464	0	(6,668)	0	(6,668)	0	51,795	0	0	0	1,412	10/01/2036	1
31403F-HF-4	FNMA POOL 747330 6.000% 10/01/33		06/01/2016	Paydown		475	475	486	482	0	(7)	0	(7)	0	475	0	0	0	12	10/01/2033	1
31403F-NS-9	FNMA POOL 747501 6.000% 11/01/33		06/01/2016	Paydown		508	508	525	520	0	(11)	0	(11)	0	508	0	0	0	13	11/01/2033	1
31403K-ET-6	FNMA POOL 750846 5.500% 01/01/34		06/01/2016	Paydown		13,534	13,534	13,664	13,637	0	(103)	0	(103)	0	13,534	0	0	0	323	01/01/2034	1
31403M-QJ-1	FNMA POOL 752957 5.000% 10/01/18		06/01/2016	Paydown		5,552	5,552	5,360	5,475	0	77	0	77	0	5,552	0	0	0	107	10/01/2018	1
31403Q-BM-1	FNMA POOL 754344 4.500% 12/01/18		06/01/2016	Paydown		4,798	4,798	4,789	4,785	0	13	0	13	0	4,798	0	0	0	89	12/01/2018	1
31404E-DE-3	FNMA POOL 766101 5.500% 02/01/34		06/01/2016	Paydown		3,179	3,179	3,337	3,301	0	(121)	0	(121)	0	3,179	0	0	0	73	02/01/2034	1
31404L-TH-3	FNMA POOL 771952 6.000% 02/01/34		06/01/2016	Paydown		1,072	1,072	1,066	1,066	0	6	0	6	0	1,072	0	0	0	23	02/01/2034	1
31404S-FL-4	FNMA POOL 776971 5.000% 04/01/34		06/01/2016	Paydown		6,231	6,231	5,876	5,896	0	335	0	335	0	6,231	0	0	0	121	04/01/2034	1
31404T-BM-4	FNMA POOL 777744 6.000% 05/01/34		06/01/2016	Paydown		124	124	123	123	0	1	0	1	0	124	0	0	0	3	05/01/2034	1
31405P-6A-3	FNMA POOL 795665 6.000% 02/01/35		06/01/2016	Paydown		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	02/01/2035	1
31405S-JS-4	FNMA POOL 797773 5.000% 03/01/20		06/01/2016	Paydown		2,418	2,418	2,330	2,366	0	52	0	52	0	2,418	0	0	0	50	03/01/2020	1
31405X-GS-6	FNMA POOL 802209 6.000% 10/01/34		06/01/2016	Paydown		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	1	10/01/2034	1
31406B-HN-3	FNMA POOL 804937 6.000% 12/01/19		06/01/2016	Paydown		990	990	1,028	999	0	(9)	0	(9)	0	990	0	0	0	25	12/01/2019	1
31406G-Q2-8	FNMA POOL 809673 5.500% 02/01/35		06/01/2016	Paydown		1,555	1,555	1,588	1,577	0	(22)	0	(22)	0	1,555	0	0	0	36	02/01/2035	1
31406G-RN-1	FNMA POOL 809693 5.000% 02/01/35		06/01/2016	Paydown		5,950	5,950	5,882	5,885	0	65	0	65	0	5,950	0	0	0	128	02/01/2035	1
31406U-LE-6	FNMA POOL 820325 5.000% 08/01/35		06/01/2016	Paydown		759	759	713	716	0	43	0	43	0	759	0	0	0	14	08/01/2035	1
31407H-FQ-4	FNMA POOL 830975 5.000% 08/01/35		06/01/2016	Paydown		1,987	1,987	1,958	1,961	0	27	0	27	0	1,987	0	0	0	48	08/01/2035	1
31407J-DC-3	FNMA POOL 831799 6.500% 09/01/36		06/01/2016	Paydown		334	334	344	344	0	(9)	0	(9)	0	334	0	0	0	9	09/01/2036	1
31407J-MC-3	FNMA POOL 832055 5.000% 08/01/35		06/01/2016	Paydown		4,085	4,085	3,838	3,892	0	193	0	193	0	4,085	0	0	0	101	08/01/2035	1
31407K-H5-1	FNMA POOL 832852 5.000% 09/01/35		06/01/2016	Paydown		2,694	2,694	2,653	2,656	0	38	0	38	0	2,694	0	0	0	61	09/01/2035	1
31407K-RY-7	FNMA POOL 833103 5.500% 09/01/35		06/01/2016	Paydown		775	775	748	750	0	25	0	25	0	775	0	0	0	18	09/01/2035	1
31407N-CG-6	FNMA POOL 835371 5.000% 09/01/35		06/01/2016	Paydown		8,575	8,575	8,056	8,069	0	506	0	506	0	8,575	0	0	0	179	09/01/2035	1
31407N-P4-9	FNMA POOL 835743 5.000% 09/01/35		06/01/2016	Paydown		617	617	608	608	0	9	0	9	0	617	0	0	0	12	09/01/2035	1
31407Q-ND-4	FNMA POOL 837488 5.000% 09/01/35		06/01/2016	Paydown		6,604	6,604	6,204	6,256	0	349	0	349	0	6,604	0	0	0	138	09/01/2035	1
31407R-4F-8	FNMA POOL 838822 5.000% 09/01/35		06/01/2016	Paydown		649	649	610	618	0	31	0	31	0	649	0	0	0	14	09/01/2035	1
31407R-TE-4	FNMA POOL 838549 6.000% 10/01/35		06/01/2016	Paydown		6,953	6,953	7,012	7,008	0	(55)	0	(55)	0	6,953	0	0	0	205	10/01/2035	1
31407V-CL-7	FNMA POOL 841675 4.500% 09/01/20		06/01/2016	Paydown		14,016	14,016	13,357	13,689	0	327	0	327	0	14,016	0	0	0	300	09/01/2020	1
31407V-YH-2	FNMA POOL 842312 6.000% 07/01/31		06/01/2016	Paydown		757	757	754	754	0	3	0	3	0	757	0	0	0	18	07/01/2031	1
31407X-DP-3	FNMA POOL 843510 4.500% 11/01/20		06/01/2016	Paydown		3,104	3,104	2,958	3,015	0	88	0	88	0	3,104	0	0	0	55	11/01/2020	1
31407X-YD-7	FNMA POOL 844108 5.500% 11/01/20		06/01/2016	Paydown		3,422	3,422	3,353	3,377	0	45	0	45	0	3,422	0	0	0	78	11/01/2020	1
31407Y-4P-1	FNMA POOL 845130 4.000% 12/01/20		06/01/2016	Paydown		3,673	3,673	3,473	3,555	0	118	0	118	0	3,673	0	0	0	61	12/01/2020	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)
31407Y-5W-5	FNMA POOL 845161 5.000% 01/01/21		06/01/2016	Paydown		41	41	40	40	0	0	0	0	0	41	0	0	0	1	01/01/2021	1
31407Y-VF-3	FNMA POOL 844914 4.000% 11/01/20		06/01/2016	Paydown		2,203	2,203	2,045	2,112	0	92	0	92	0	2,203	0	0	0	37	11/01/2020	1
31408J-Q3-8	FNMA POOL 852874 4.000% 04/01/20		06/01/2016	Paydown		1,684	1,684	1,599	1,621	0	63	0	63	0	1,684	0	0	0	28	04/01/2020	1
31409A-4L-0	FNMA POOL 865827 5.000% 03/01/21		06/01/2016	Paydown		2,976	2,976	2,934	2,948	0	28	0	28	0	2,976	0	0	0	64	03/01/2021	1
31409A-QN-2	FNMA POOL 865461 6.000% 02/01/36		06/01/2016	Paydown		78	78	78	78	0	1	0	1	0	78	0	0	0	2	02/01/2036	1
31409G-UV-6	FNMA POOL 870996 6.000% 12/01/36		06/01/2016	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	12/01/2036	1
31409G-XH-4	FNMA POOL 871080 5.000% 11/01/21		06/01/2016	Paydown		1,106	1,106	1,068	1,086	0	20	0	20	0	1,106	0	0	0	23	11/01/2021	1
31409U-VC-6	FNMA POOL 879111 4.500% 05/01/21		06/01/2016	Paydown		213	213	203	208	0	5	0	5	0	213	0	0	0	4	05/01/2021	1
31409X-SS-9	FNMA POOL 881729 6.500% 03/01/36		06/01/2016	Paydown		2,104	2,104	2,315	2,305	0	(201)	0	(201)	0	2,104	0	0	0	67	03/01/2036	1
3140EW-XM-2	FNMA POOL BC2483 3.000% 03/01/31		06/01/2016	Paydown		127,670	127,670	133,266	0	0	(5,596)	0	(5,596)	0	127,670	0	0	0	654	03/01/2031	1
3140EY-3H-2	FNMA POOL BC4399 3.000% 03/01/31		06/01/2016	Paydown		67,535	67,535	70,473	0	0	(2,939)	0	(2,939)	0	67,535	0	0	0	345	03/01/2031	1
31410B-B3-7	FNMA POOL 883958 5.500% 06/01/21		06/01/2016	Paydown		1,205	1,205	1,195	1,197	0	7	0	7	0	1,205	0	0	0	28	06/01/2021	1
31410E-MF-2	FNMA POOL 886958 6.000% 06/01/36		06/01/2016	Paydown		235	235	233	233	0	2	0	2	0	235	0	0	0	6	06/01/2036	1
31410F-2S-3	FNMA POOL 888285 6.500% 03/01/37		06/01/2016	Paydown		61,665	61,665	62,911	62,832	0	(1,167)	0	(1,167)	0	61,665	0	0	0	1,660	03/01/2037	1
31410F-Z9-9	FNMA POOL 888268 6.000% 03/01/37		06/01/2016	Paydown		2,487	2,487	2,484	2,484	0	3	0	3	0	2,487	0	0	0	61	03/01/2037	1
31410K-K7-8	FNMA POOL 889618 5.500% 05/01/38		06/01/2016	Paydown		26,290	26,290	27,317	27,265	0	(975)	0	(975)	0	26,290	0	0	0	616	05/01/2038	1
31410L-C4-2	FNMA POOL 890291 4.500% 08/01/41		06/01/2016	Paydown		68,939	68,939	74,917	74,835	0	(5,897)	0	(5,897)	0	68,939	0	0	0	1,235	08/01/2041	1
31410T-Y6-6	FNMA POOL 897233 6.000% 10/01/36		06/01/2016	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	10/01/2036	1
31410V-VX-5	FNMA POOL 898930 6.000% 08/01/36		06/01/2016	Paydown		662	662	667	666	0	(5)	0	(5)	0	662	0	0	0	14	08/01/2036	1
31410X-6R-2	FNMA POOL 900980 6.000% 09/01/36		06/01/2016	Paydown		28	28	29	29	0	0	0	0	0	28	0	0	0	1	09/01/2036	1
31410X-X8-4	FNMA POOL 900803 5.000% 12/01/21		06/01/2016	Paydown		2,645	2,645	2,607	2,618	0	27	0	27	0	2,645	0	0	0	55	12/01/2021	1
31411A-JT-3	FNMA POOL 902174 6.000% 11/01/36		06/01/2016	Paydown		197	197	199	199	0	(1)	0	(1)	0	197	0	0	0	5	11/01/2036	1
31411B-CW-1	FNMA POOL 902885 6.000% 12/01/36		06/01/2016	Paydown		6,346	6,346	6,979	6,953	0	(607)	0	(607)	0	6,346	0	0	0	159	12/01/2036	1
31411D-NZ-8	FNMA POOL 905008 4.500% 05/01/22		06/01/2016	Paydown		3,949	3,949	3,763	3,855	0	94	0	94	0	3,949	0	0	0	87	05/01/2022	1
31411F-GP-3	FNMA POOL 906606 5.500% 12/01/21		06/01/2016	Paydown		842	842	846	842	0	0	0	0	0	842	0	0	0	19	12/01/2021	1
31411F-RE-6	FNMA POOL 906885 6.000% 12/01/36		06/01/2016	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	12/01/2036	1
31411J-RR-9	FNMA POOL 909596 6.500% 02/01/37		06/01/2016	Paydown		155	155	157	157	0	(2)	0	(2)	0	155	0	0	0	4	02/01/2037	1
31411L-BB-6	FNMA POOL 910934 5.500% 02/01/37		06/01/2016	Paydown		7,085	7,085	7,028	7,030	0	55	0	55	0	7,085	0	0	0	132	02/01/2037	1
31411R-AK-4	FNMA POOL 912710 5.000% 03/01/37		06/01/2016	Paydown		2,269	2,269	2,411	2,403	0	(135)	0	(135)	0	2,269	0	0	0	39	03/01/2037	1
31411R-GU-6	FNMA POOL 912911 6.000% 06/01/37		06/01/2016	Paydown		210	210	213	213	0	(3)	0	(3)	0	210	0	0	0	4	06/01/2037	1
31411W-4N-4	FNMA POOL 917129 6.000% 06/01/37		06/01/2016	Paydown		622	622	622	621	0	1	0	1	0	622	0	0	0	14	06/01/2037	1
31411X-ZY-4	FNMA POOL 917959 4.500% 05/01/22		06/01/2016	Paydown		1,005	1,005	958	977	0	28	0	28	0	1,005	0	0	0	16	05/01/2022	1
31412A-DZ-4	FNMA POOL 919120 6.000% 04/01/37		06/01/2016	Paydown		424	424	430	429	0	(6)	0	(6)	0	424	0	0	0	11	04/01/2037	1
31412E-2P-0	FNMA POOL 923382 6.000% 06/01/37		06/01/2016	Paydown		14,986	14,986	14,970	14,968	0	18	0	18	0	14,986	0	0	0	342	06/01/2037	1
31412H-6Q-7	FNMA POOL 926179 4.000% 07/01/24		06/01/2016	Paydown		11,361	11,361	11,340	11,339	0	23	0	23	0	11,361	0	0	0	199	07/01/2024	1
31412L-B5-8	FNMA POOL 928060 5.500% 02/01/37		06/01/2016	Paydown		5,191	5,191	5,149	5,151	0	40	0	40	0	5,191	0	0	0	105	02/01/2037	1
31412L-HW-3	FNMA POOL 928245 6.000% 03/01/22		06/01/2016	Paydown		726	726	733	730	0	(5)	0	(5)	0	726	0	0	0	18	03/01/2022	1
31412N-UK-0	FNMA POOL 930386 4.500% 01/01/39		06/01/2016	Paydown		903	903	928	926	0	(23)	0	(23)	0	903	0	0	0	17	01/01/2039	1
31412P-FL-0	FNMA POOL 930871 5.000% 04/01/39		06/01/2016	Paydown		27,181	27,181	28,596	28,546	0	(1,364)	0	(1,364)	0	27,181	0	0	0	513	04/01/2039	1
31412P-YE-5	FNMA POOL 931409 4.000% 06/01/24		06/01/2016	Paydown		3,744	3,744	3,822	3,801	0	(57)	0	(57)	0	3,744	0	0	0	62	06/01/2024	1
31412Q-4X-4	FNMA POOL 932438 4.000% 01/01/25		06/01/2016	Paydown		3,941	3,941	4,134	4,099	0	(158)	0	(158)	0	3,941	0	0	0	69	01/01/2025	1
31412Q-GJ-2	FNMA POOL 931801 5.000% 08/01/39		06/01/2016	Paydown		49,207	49,207	51,153	51,048	0	(1,841)	0	(1,841)	0	49,207	0	0	0	1,061	08/01/2039	1
31412Q-GV-5	FNMA POOL 931812 4.500% 08/01/39		06/01/2016	Paydown		5,923	5,923	6,146	6,124	0	(201)	0	(201)	0	5,923	0	0	0	126	08/01/2039	1
31412Q-HQ-5	FNMA POOL 931839 4.500% 08/01/39		06/01/2016	Paydown		1,963	1,963	2,033	2,031	0	(67)	0	(67)	0	1,963	0	0	0	36	08/01/2039	1
31412R-L7-0	FNMA POOL 932850 4.000% 12/01/40		06/01/2016	Paydown		8,411	8,411	8,415	8,414	0	(3)	0	(3)	0	8,411	0	0	0	141	12/01/2040	1
31412S-XT-7	FNMA POOL 933690 5.000% 06/01/39		06/01/2016	Paydown		107,862	107,862	110,639	110,569	0	(2,707)	0	(2,707)	0	107,862	0	0	0	2,483	06/01/2039	1
31412S-XU-4	FNMA POOL 933691 5.000% 06/01/39		06/01/2016	Paydown		45,694	45,694	46,870	46,824	0	(1,130)	0	(1,130)	0	45,694	0	0	0	799	06/01/2039	1
31412U-J9-2	FNMA POOL 935088 4.500% 03/01/39		06/01/2016	Paydown		414	414	420	420	0	(6)	0	(6)	0	414	0	0	0	8	03/01/2039	1
31412U-WX-4	FNMA POOL 935462 4.500% 06/01/39		06/01/2016	Paydown		2,249	2,249	2,261	2,260	0	(11)	0	(11)	0	2,249	0	0	0	49	06/01/2039	1
31412Y-EC-2	FNMA POOL 938531 5.500% 05/01/37		06/01/2016	Paydown		2,149	2,149	2,162	2,161	0	(12)	0	(12)	0	2,149	0	0	0	49	05/01/2037	1
31413B-2N-0	FNMA POOL 940981 6.000% 11/01/37		06/01/2016	Paydown		5,443	5,443	5,530	5,524	0	(82)	0	(82)	0	5,443	0	0	0	162	11/01/2037	1
31413C-FN-4	FNMA POOL 941273 6.000% 07/01/37		06/01/2016	Paydown		120	120	120	120	0	(1)	0	(1)	0	120	0	0	0	3	07/01/2037	1
31413D-4Y-0	FNMA POOL 942839 6.000% 08/01/37		06/01/2016	Paydown		401	401	405	404	0	(3)	0	(3)	0	401	0	0	0	10	08/01/2037	1
31413R-D6-0	FNMA POOL 952925 6.000% 10/01/37		06/01/2016	Paydown		82	82	82	82	0	0	0	0	0	82	0	0	0	2	10/01/2037	1
31413R-GX-8	FNMA POOL 953014 6.000% 10/01/37		06/01/2016	Paydown		1,922	1,922	1,924	1,923	0	(1)	0	(1)	0	1,922	0	0	0	57	10/01/2037	1
31413T-LW-0	FNMA POOL 954941 6.500% 10/01/37		06/01/2016	Paydown		2,083	2,083	2,179	2,174	0	(91)	0	(91)	0	2,083	0	0	0	55	10/01/2037	1
31414D-DH-6	FNMA POOL 962804 5.000% 04/01/23		06/01/2016	Paydown		3,167	3,167	3,256	3,235	0	(67)	0	(67)	0	3,167	0	0	0	62	04/01/2023	1
31415A-WD-9	FNMA POOL 981344 5.500% 07/01/38		06/01/2016	Paydown		1,226	1,226	1,200	1,200	0	25	0	25	0	1,226	0	0	0	23	07/01/2038	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)
31415L-QY-6	FNMA POOL 983471 5.500% 05/01/38		06/01/2016	Paydown		749	749	805	802	0	(53)	0	(53)	0	749	0	0	0	15	05/01/2038	1
31415M-5X-9	FNMA POOL 984762 5.000% 06/01/38		06/01/2016	Paydown		2,129	2,129	2,039	2,046	0	84	0	84	0	2,129	0	0	0	38	06/01/2038	1
31415R-FA-7	FNMA POOL 986761 5.500% 07/01/38		06/01/2016	Paydown		47,514	47,514	52,191	52,005	0	(4,491)	0	(4,491)	0	47,514	0	0	0	1,133	07/01/2038	1
31416B-TA-6	FNMA POOL 995245 5.000% 01/01/39		06/01/2016	Paydown		4,763	4,763	5,166	5,152	0	(389)	0	(389)	0	4,763	0	0	0	98	01/01/2039	1
31416C-A4-8	FNMA POOL 995627 5.000% 02/01/39		06/01/2016	Paydown		82,083	82,083	89,343	89,051	0	(6,967)	0	(6,967)	0	82,083	0	0	0	1,674	02/01/2039	1
31416C-JY-3	FNMA POOL 995879 6.000% 04/01/39		06/01/2016	Paydown		22,294	22,294	23,433	23,392	0	(1,098)	0	(1,098)	0	22,294	0	0	0	557	04/01/2039	1
31416C-ME-3	FNMA POOL 995957 5.000% 06/01/24		06/01/2016	Paydown		22,248	22,248	23,180	22,940	0	(691)	0	(691)	0	22,248	0	0	0	465	06/01/2024	1
31416C-MF-0	FNMA POOL 995958 5.500% 06/01/24		06/01/2016	Paydown		38,726	38,726	40,710	40,202	0	(1,476)	0	(1,476)	0	38,726	0	0	0	875	06/01/2024	1
31416C-MZ-6	FNMA POOL 995976 6.000% 04/01/38		06/01/2016	Paydown		20,231	20,231	21,293	21,253	0	(1,022)	0	(1,022)	0	20,231	0	0	0	523	04/01/2038	1
31416H-VT-9	FNMA POOL AA0625 4.500% 03/01/39		06/01/2016	Paydown		9,330	9,330	9,284	9,285	0	45	0	45	0	9,330	0	0	0	175	03/01/2039	1
31416K-GQ-5	FNMA POOL AA2006 4.000% 02/01/39		06/01/2016	Paydown		165	165	165	165	0	0	0	0	0	165	0	0	0	3	02/01/2039	1
31416L-GU-4	FNMA POOL AA2910 4.500% 04/01/39		06/01/2016	Paydown		7,627	7,627	7,796	7,787	0	(160)	0	(160)	0	7,627	0	0	0	146	04/01/2039	1
31416M-6W-9	FNMA POOL AA4484 5.000% 04/01/39		06/01/2016	Paydown		1,527	1,527	1,615	1,611	0	(84)	0	(84)	0	1,527	0	0	0	35	04/01/2039	1
31416N-E5-7	FNMA POOL AA4655 4.000% 05/01/24		06/01/2016	Paydown		38,989	38,989	41,614	41,158	0	(2,169)	0	(2,169)	0	38,989	0	0	0	690	05/01/2024	1
31416Q-A4-7	FNMA POOL AA6326 4.000% 05/01/24		06/01/2016	Paydown		3,798	3,798	3,791	3,791	0	8	0	8	0	3,798	0	0	0	69	05/01/2024	1
31416S-KG-5	FNMA POOL AA8394 5.000% 06/01/39		06/01/2016	Paydown		214,322	214,322	219,839	219,664	0	(5,342)	0	(5,342)	0	214,322	0	0	0	5,151	06/01/2039	1
31416S-Z9-5	FNMA POOL AA8867 4.500% 04/01/24		06/01/2016	Paydown		2,099	2,099	2,220	2,189	0	(90)	0	(90)	0	2,099	0	0	0	33	04/01/2024	1
31416T-AJ-8	FNMA POOL AA9008 4.500% 08/01/39		06/01/2016	Paydown		16,029	16,029	16,359	16,320	0	(291)	0	(291)	0	16,029	0	0	0	314	08/01/2039	1
31416W-FG-2	FNMA POOL AB1066 4.000% 05/01/25		06/01/2016	Paydown		3,579	3,579	3,730	3,702	0	(123)	0	(123)	0	3,579	0	0	0	59	05/01/2025	1
31416W-LZ-3	FNMA POOL AB1243 4.000% 07/01/25		06/01/2016	Paydown		5,624	5,624	5,982	5,919	0	(295)	0	(295)	0	5,624	0	0	0	93	07/01/2025	1
31416X-YZ-7	FNMA POOL AB2527 4.000% 03/01/41		06/01/2016	Paydown		103,428	103,428	107,629	107,421	0	(3,993)	0	(3,993)	0	103,428	0	0	0	1,842	03/01/2041	1
31416Y-U9-7	FNMA POOL AB3307 4.000% 07/01/41		06/01/2016	Paydown		45,341	45,341	46,807	46,730	0	(1,389)	0	(1,389)	0	45,341	0	0	0	821	07/01/2041	1
31417D-CA-9	FNMA POOL AB6364 2.500% 10/01/27		06/01/2016	Paydown		136,124	136,124	141,803	140,877	0	(4,754)	0	(4,754)	0	136,124	0	0	0	1,420	10/01/2027	1
31417E-JB-8	FNMA POOL AB7457 3.000% 01/01/43		06/01/2016	Paydown		108,431	108,431	107,160	107,190	0	1,241	0	1,241	0	108,431	0	0	0	1,428	01/01/2043	1
31417G-F5-0	FNMA POOL AB9187 3.000% 04/01/43		06/01/2016	Paydown		144,802	144,802	151,731	151,408	0	(6,606)	0	(6,606)	0	144,802	0	0	0	1,767	04/01/2043	1
31417G-H5-8	FNMA POOL AB9251 3.000% 05/01/43		06/01/2016	Paydown		924	924	968	967	0	(43)	0	(43)	0	924	0	0	0	11	05/01/2043	1
31417G-HR-0	FNMA POOL AB9239 3.000% 05/01/43		06/01/2016	Paydown		55,950	55,950	58,629	58,513	0	(2,564)	0	(2,564)	0	55,950	0	0	0	698	05/01/2043	1
31417G-L9-5	FNMA POOL AB9351 3.000% 05/01/43		06/01/2016	Paydown		16,476	16,476	17,265	17,229	0	(753)	0	(753)	0	16,476	0	0	0	206	05/01/2043	1
31417G-LV-6	FNMA POOL AB9339 3.000% 05/01/43		06/01/2016	Paydown		73,213	73,213	76,765	76,590	0	(3,377)	0	(3,377)	0	73,213	0	0	0	913	05/01/2043	1
31417G-LW-4	FNMA POOL AB9340 3.000% 05/01/43		06/01/2016	Paydown		31,187	31,187	32,680	32,609	0	(1,423)	0	(1,423)	0	31,187	0	0	0	398	05/01/2043	1
31417G-WT-9	FNMA POOL AB9657 3.000% 06/01/28		06/01/2016	Paydown		106,848	106,848	110,404	110,152	0	(3,304)	0	(3,304)	0	106,848	0	0	0	1,355	06/01/2028	1
31417J-KM-1	FNMA POOL AC0299 5.000% 01/01/34		06/01/2016	Paydown		324	324	348	346	0	(22)	0	(22)	0	324	0	0	0	7	01/01/2034	1
31417K-SB-4	FNMA POOL AC1413 4.500% 08/01/39		06/01/2016	Paydown		4,973	4,973	5,031	5,027	0	(54)	0	(54)	0	4,973	0	0	0	91	08/01/2039	1
31417K-X6-9	FNMA POOL AC1600 4.500% 08/01/29		06/01/2016	Paydown		2,468	2,468	2,519	2,510	0	(42)	0	(42)	0	2,468	0	0	0	45	08/01/2029	1
31417K-YD-3	FNMA POOL AC1607 4.500% 08/01/39		06/01/2016	Paydown		7,411	7,411	7,834	7,816	0	(404)	0	(404)	0	7,411	0	0	0	141	08/01/2039	1
31417L-B4-6	FNMA POOL AC1858 4.000% 09/01/39		06/01/2016	Paydown		6,123	6,123	6,003	6,008	0	114	0	114	0	6,123	0	0	0	95	09/01/2039	1
31417L-CP-8	FNMA POOL AC1877 4.500% 09/01/39		06/01/2016	Paydown		3,000	3,000	3,071	3,067	0	(67)	0	(67)	0	3,000	0	0	0	57	09/01/2039	1
31417M-FM-0	FNMA POOL AC2871 4.000% 08/01/39		06/01/2016	Paydown		313	313	306	306	0	7	0	7	0	313	0	0	0	5	08/01/2039	1
31417Q-YT-5	FNMA POOL AC5221 4.500% 12/01/39		06/01/2016	Paydown		79,237	79,237	79,905	79,860	0	(624)	0	(624)	0	79,237	0	0	0	1,581	12/01/2039	1
31417S-AB-6	FNMA POOL AC5401 5.000% 10/01/39		06/01/2016	Paydown		3,397	3,397	3,521	3,515	0	(119)	0	(119)	0	3,397	0	0	0	71	10/01/2039	1
31417S-HQ-6	FNMA POOL AC5638 4.500% 03/01/25		06/01/2016	Paydown		8,023	8,023	8,414	8,322	0	(299)	0	(299)	0	8,023	0	0	0	150	03/01/2025	1
31417S-YQ-7	FNMA POOL AC6118 4.500% 11/01/39		06/01/2016	Paydown		35,155	35,155	35,874	35,843	0	(688)	0	(688)	0	35,155	0	0	0	652	11/01/2039	1
31417S-YV-6	FNMA POOL AC6123 4.000% 11/01/39		06/01/2016	Paydown		334	334	330	330	0	4	0	4	0	334	0	0	0	6	11/01/2039	1
31417T-L6-3	FNMA POOL AC6648 5.000% 12/01/39		06/01/2016	Paydown		6,465	6,465	6,857	6,832	0	(367)	0	(367)	0	6,465	0	0	0	126	12/01/2039	1
31417T-NK-0	FNMA POOL AC6693 4.500% 01/01/40		06/01/2016	Paydown		37,356	37,356	37,449	37,440	0	(84)	0	(84)	0	37,356	0	0	0	699	01/01/2040	1
31417U-V2-8	FNMA POOL AC7832 4.500% 12/01/39		06/01/2016	Paydown		6,717	6,717	6,787	6,782	0	(65)	0	(65)	0	6,717	0	0	0	125	12/01/2039	1
31417V-N6-6	FNMA POOL AC8512 4.500% 12/01/39		06/01/2016	Paydown		3,992	3,992	4,173	4,165	0	(173)	0	(173)	0	3,992	0	0	0	75	12/01/2039	1
31417X-CT-4	FNMA POOL AC9981 5.000% 02/01/40		06/01/2016	Paydown		6,564	6,564	6,748	6,738	0	(173)	0	(173)	0	6,564	0	0	0	123	02/01/2040	1
31417Y-BQ-9	FNMA POOL MA0046 4.000% 04/01/29		06/01/2016	Paydown		621	621	628	627	0	(6)	0	(6)	0	621	0	0	0	11	04/01/2029	1
31417Y-FM-4	FNMA POOL MA0171 4.500% 09/01/29		06/01/2016	Paydown		2,956	2,956	3,042	3,031	0	(76)	0	(76)	0	2,956	0	0	0	57	09/01/2029	1
31417Y-LF-2	FNMA POOL MA0325 4.500% 01/01/40		06/01/2016	Paydown		4,452	4,452	4,453	4,453	0	(1)	0	(1)	0	4,452	0	0	0	81	01/01/2040	1
31417Y-UW-5	FNMA POOL MA0596 4.000% 12/01/25		06/01/2016	Paydown		1,822	1,822	1,907	1,892	0	(69)	0	(69)	0	1,822	0	0	0	31	12/01/2025	1
31417Y-VJ-3	FNMA POOL MA0616 4.000% 01/01/31		06/01/2016	Paydown		8,950	8,950	9,070	9,056	0	(106)	0	(106)	0	8,950	0	0	0	149	01/01/2031	1
31417Y-ZA-8	FNMA POOL MA0736 5.000% 05/01/41		06/01/2016	Paydown		82,568	82,568	87,844	87,638	0	(5,070)	0	(5,070)	0	82,568	0	0	0	1,813	05/01/2041	1
31418A-CH-9	FNMA POOL MA0971 4.000% 02/01/42		06/01/2016	Paydown		6,567	6,567	7,102	7,085	0	(518)	0	(518)	0	6,567	0	0	0	113	02/01/2042	1
31418A-KN-7	FNMA POOL MA1200 3.000% 10/01/32		06/01/2016	Paydown		18,360	18,360	19,480	19,375	0	(1,015)	0	(1,015)	0	18,360	0	0	0	230	10/01/2032	1
31418A-MW-5	FNMA POOL MA1272 3.000% 12/01/42		06/01/2016	Paydown		110,359	110,359	116,119	115,811	0	(5,452)	0	(5,452)	0	110,359	0	0	0	1,375	12/01/2042	1
31418A-ZW-1	FNMA POOL MA1656 4.500% 11/01/43		06/01/2016	Paydown		171,715	171,715	184,835	184,657	0	(12,942)	0	(12,942)	0	171,715	0	0	0	3,133	11/01/2043	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)
31418M-A5-1	FNMA POOL AD0027 5.000% 12/01/23		06/01/2016	Paydown		22,617	22,617	23,588	23,349	0	(732)	0	(732)	0	22,617	0	0	0	470	12/01/2023	1
31418M-BY-7	FNMA POOL AD0054 5.000% 02/01/24		06/01/2016	Paydown		65,908	65,908	69,997	69,083	0	(3,175)	0	(3,175)	0	65,908	0	0	0	1,370	02/01/2024	1
31418M-SR-4	FNMA POOL AD0527 5.500% 06/01/39		06/01/2016	Paydown		15,788	15,788	16,879	16,853	0	(1,065)	0	(1,065)	0	15,788	0	0	0	362	06/01/2039	1
31418M-UM-2	FNMA POOL AD0587 4.500% 12/01/39		06/01/2016	Paydown		43,959	43,959	44,584	44,538	0	(579)	0	(579)	0	43,959	0	0	0	762	12/01/2039	1
31418N-DF-4	FNMA POOL AD1001 4.000% 02/01/40		06/01/2016	Paydown		1,472	1,472	1,422	1,424	0	48	0	48	0	1,472	0	0	0	25	02/01/2040	1
31418N-YE-4	FNMA POOL AD1608 4.000% 02/01/25		06/01/2016	Paydown		2,034	2,034	2,069	2,061	0	(27)	0	(27)	0	2,034	0	0	0	34	02/01/2025	1
31418P-UW-3	FNMA POOL AD2396 4.500% 03/01/40		06/01/2016	Paydown		5,455	5,455	5,517	5,513	0	(58)	0	(58)	0	5,455	0	0	0	110	03/01/2040	1
31418Q-FF-5	FNMA POOL AD2865 4.000% 02/01/25		06/01/2016	Paydown		3,452	3,452	3,623	3,590	0	(138)	0	(138)	0	3,452	0	0	0	61	02/01/2025	1
31418Q-FG-3	FNMA POOL AD2866 4.500% 02/01/25		06/01/2016	Paydown		3,884	3,884	4,042	3,993	0	(109)	0	(109)	0	3,884	0	0	0	73	02/01/2025	1
31418Q-ZF-3	FNMA POOL AD3441 5.000% 03/01/40		06/01/2016	Paydown		1,881	1,881	1,950	1,946	0	(65)	0	(65)	0	1,881	0	0	0	42	03/01/2040	1
31418R-RE-3	FNMA POOL AD4084 4.500% 05/01/40		06/01/2016	Paydown		79,998	79,998	80,560	80,522	0	(525)	0	(525)	0	79,998	0	0	0	1,524	05/01/2040	1
31418R-ZW-4	FNMA POOL AD4356 4.500% 04/01/40		06/01/2016	Paydown		1,140	1,140	1,138	1,138	0	2	0	2	0	1,140	0	0	0	22	04/01/2040	1
31418T-KB-2	FNMA POOL AD5689 4.000% 05/01/25		06/01/2016	Paydown		854	854	875	870	0	(16)	0	(16)	0	854	0	0	0	15	05/01/2025	1
31418U-4N-1	FNMA POOL AD7128 4.500% 07/01/40		06/01/2016	Paydown		166,437	166,437	181,534	181,402	0	(14,965)	0	(14,965)	0	166,437	0	0	0	3,192	07/01/2040	1
31418U-C6-9	FNMA POOL AD6392 4.500% 05/01/25		06/01/2016	Paydown		64,571	64,571	68,663	67,932	0	(3,360)	0	(3,360)	0	64,571	0	0	0	1,297	05/01/2025	1
31418U-CG-7	FNMA POOL AD6370 4.500% 05/01/40		06/01/2016	Paydown		13,765	13,765	13,965	13,957	0	(191)	0	(191)	0	13,765	0	0	0	264	05/01/2040	1
31418U-EE-0	FNMA POOL AD6432 4.500% 06/01/40		06/01/2016	Paydown		3,454	3,454	3,731	3,721	0	(268)	0	(268)	0	3,454	0	0	0	66	06/01/2040	1
31418U-VU-5	FNMA POOL AD6926 4.500% 06/01/40		06/01/2016	Paydown		3,875	3,875	3,950	3,947	0	(72)	0	(72)	0	3,875	0	0	0	73	06/01/2040	1
31418V-2A-9	FNMA POOL AD7968 5.000% 12/01/39		06/01/2016	Paydown		205	205	219	218	0	(13)	0	(13)	0	205	0	0	0	4	12/01/2039	1
31418V-6M-9	FNMA POOL AD8075 5.000% 06/01/40		06/01/2016	Paydown		4,822	4,822	5,044	5,035	0	(213)	0	(213)	0	4,822	0	0	0	104	06/01/2040	1
31418V-L6-7	FNMA POOL AD7548 5.000% 06/01/40		06/01/2016	Paydown		30,578	30,578	32,451	32,392	0	(1,814)	0	(1,814)	0	30,578	0	0	0	637	06/01/2040	1
31418W-PW-4	FNMA POOL AD8536 5.000% 08/01/40		06/01/2016	Paydown		6,753	6,753	7,445	7,423	0	(670)	0	(670)	0	6,753	0	0	0	141	08/01/2040	1
31418X-6C-7	FNMA POOL AD9866 4.500% 10/01/40		06/01/2016	Paydown		8,018	8,018	8,432	8,412	0	(394)	0	(394)	0	8,018	0	0	0	155	10/01/2040	1
31418X-XX-1	FNMA POOL AD9693 5.000% 08/01/40		06/01/2016	Paydown		10,882	10,882	11,523	11,507	0	(626)	0	(626)	0	10,882	0	0	0	190	08/01/2040	1
31419A-CU-9	FNMA POOL AE0082 5.000% 05/01/40		06/01/2016	Paydown		13,716	13,716	14,515	14,487	0	(771)	0	(771)	0	13,716	0	0	0	282	05/01/2040	1
31419A-NM-5	FNMA POOL AE0395 4.500% 10/01/40		06/01/2016	Paydown		4,511	4,511	4,772	4,762	0	(251)	0	(251)	0	4,511	0	0	0	84	10/01/2040	1
31419B-4T-9	FNMA POOL AE1733 4.000% 09/01/40		06/01/2016	Paydown		162,111	162,111	162,769	162,739	0	(628)	0	(628)	0	162,111	0	0	0	2,874	09/01/2040	1
31419B-BT-1	FNMA POOL AE0949 4.000% 02/01/41		06/01/2016	Paydown		147,319	147,319	156,987	156,639	0	(9,320)	0	(9,320)	0	147,319	0	0	0	2,466	02/01/2041	1
31419B-N4-3	FNMA POOL AE1310 4.000% 07/01/25		06/01/2016	Paydown		1,000	1,000	1,046	1,029	0	(29)	0	(29)	0	1,000	0	0	0	17	07/01/2025	1
31419E-AP-4	FNMA POOL AE3613 4.500% 09/01/40		06/01/2016	Paydown		15,992	15,992	16,274	16,263	0	(272)	0	(272)	0	15,992	0	0	0	277	09/01/2040	1
31419F-GP-5	FNMA POOL AE4705 4.000% 09/01/40		06/01/2016	Paydown		8,572	8,572	8,944	8,930	0	(358)	0	(358)	0	8,572	0	0	0	127	09/01/2040	1
31419G-CH-5	FNMA POOL AE5471 4.500% 10/01/40		06/01/2016	Paydown		32,661	32,661	34,591	34,517	0	(1,855)	0	(1,855)	0	32,661	0	0	0	619	10/01/2040	1
31419J-RF-7	FNMA POOL AE7685 4.000% 10/01/40		06/01/2016	Paydown		14,168	14,168	14,984	14,943	0	(775)	0	(775)	0	14,168	0	0	0	255	10/01/2040	1
31419J-SM-1	FNMA POOL AE7723 4.000% 11/01/40		06/01/2016	Paydown		91,517	91,517	94,026	93,908	0	(2,391)	0	(2,391)	0	91,517	0	0	0	1,508	11/01/2040	1
31419K-SZ-9	FNMA POOL AE8635 3.500% 11/01/25		06/01/2016	Paydown		11,124	11,124	11,150	11,142	0	(18)	0	(18)	0	11,124	0	0	0	138	11/01/2025	1
31419L-EJ-8	FNMA POOL AE9136 3.500% 12/01/25		06/01/2016	Paydown		5,421	5,421	5,492	5,477	0	(57)	0	(57)	0	5,421	0	0	0	79	12/01/2025	1
34073N-Y3-8	FLORIDA HSG FIN CORP REV AMT- HOMEOWNER MTG-SERIES 1 5.950% 01/01/48		04/01/2016	Call 100.0000		50,000	50,000	53,691	50,250	0	(125)	0	(125)	0	50,125	0	(125)	(125)	2,231	01/01/2048	1FE
603798-AF-6	MINNEAPOLIS ST PAUL MINN HSG MTG BKD-CITY LIVING-A-5 5.450% 04/01/27		06/01/2016	Call 100.0000		23,840	23,840	25,478	23,943	0	(84)	0	(84)	0	23,859	0	(19)	(19)	641	04/01/2027	1FE
676907-MY-1	OHIO HSG FIN AGY MTG REV 5.375% 03/01/37		06/24/2016	Call 100.0000		685,000	685,000	720,456	714,967	0	(389)	0	(389)	0	714,578	0	(29,578)	(29,578)	29,966	03/01/2037	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,685,840	13,542,277	14,099,434	13,677,194	0	(347,074)	0	(347,074)	0	13,722,414	0	(36,573)	(36,573)	244,045	XXX	XXX
000000-00-0	CHG HEALTHCARE SERVICES ADVANCEPIERRE FOODS INC 0.000% 05/18/23		05/27/2016	Morgan Stanley		52,240	52,045	51,784	0	0	1	0	1	0	51,785	0	455	455	0	05/18/2023	4
99AA93-48-3	CIENA CORP ABACUS INNOVATIONS CORP 0.000% 06/09/23		06/15/2016	Citibank		331,600	331,658	330,829	0	0	1	0	1	0	330,830	0	770	770	0	06/09/2023	4
00164D-AM-5	PINNACLE FOODS FINANCE LLC AMC ENTERTAINMENT INC 4.000% 04/30/20		04/15/2016	Redemption 100.0000		415	415	413	412	0	1	0	1	0	413	0	2	2	4	04/30/2020	3FE
00164D-AM-5	AMC ENTERTAINMENT INC TERM LOAN B 4.000% 12/15/22		04/11/2016	Citibank		160,715	160,115	159,314	0	0	36	0	36	0	159,350	0	1,365	1,365	0	12/15/2022	3FE
00164D-AM-5	AMC ENTERTAINMENT INC TERM LOAN B 4.000% 12/15/22		04/28/2016	Redemption 100.0000		402	402	400	0	0	0	0	0	0	400	0	2	2	0	12/15/2022	3FE
00206R-DA-7	AT&T INC S 5.000% 03/01/21		05/19/2016	Pershing		1,128,925	1,025,000	1,147,816	0	0	(3,028)	0	(3,028)	0	1,144,787	0	(15,862)	(15,862)	11,816	03/01/2021	2FE
00287Y-AN-9	ABBVIE INC 1.800% 05/14/18		04/05/2016	HSBC Securities		2,415,600	2,400,000	2,397,552	2,398,056	0	217	0	217	0	2,398,273	0	17,327	17,327	17,280	05/14/2018	2FE
00404D-AD-5	ACADIA SERVICES 3.750% 02/11/22		06/30/2016	Redemption 100.0000		1,000	1,000	995	992	0	0	0	0	0	992	0	8	8	22	02/11/2022	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00404D-AE-3	ACADIA HEALTHCARE TERM LOAN B 4.500% 02/16/23		06/30/2016	Redemption 100.0000		2,500	2,500	2,488	0	0	(4)	0	(4)	0	2,484	0	16	16	44	02/16/2023	3FE
00769E-AS-9	ADVANTAGE SALES KARMAN BUYER CORP TL 4.250% 07/11/21		06/14/2016	Bank of America		28,687	29,123	28,468	27,950	537	20	0	557	0	28,508	0	179	179	639	07/11/2021	4FE
00769E-AS-9	ADVANTAGE SALES KARMAN BUYER CORP TL 4.250% 07/11/21		06/30/2016	Redemption 100.0000		2,063	2,063	2,017	1,980	38	(1)	0	37	0	2,018	0	46	46	114	07/11/2021	4FE
00973D-AB-0	AKORN INC TERM B LOAN 6.000% 04/17/21		04/15/2016	J P Morgan		121,121	120,969	118,665	0	0	(61)	0	(61)	0	118,604	0	2,517	2,517	1,250	04/17/2021	4FE
01310T-AG-4	CHARTER COMMUNICATIONS ALBERTSONS LLC 5.125% 08/25/19		05/31/2016	Redemption 100.0000		923,773	923,773	902,988	0	0	756	0	756	0	903,744	0	20,029	20,029	10,784	08/25/2019	3FE
01310T-AH-2	CHARTER COMMUNICATIONS ALBERTSON'S HOLDINGS LLC 5.500% 08/08/21		06/22/2016	Redemption 100.0000		200,894	200,894	197,881	196,779	0	(37)	0	(37)	0	196,742	0	4,152	4,152	5,340	08/08/2021	3FE
01881U-AC-9	ALLIANT HOLDINGS TERM B 4.500% 07/28/22		06/30/2016	Redemption 100.0000		2,975	2,975	2,967	2,896	68	(7)	0	61	0	2,957	0	17	17	81	07/28/2022	4FE
01973J-AH-2	ALLISON TRANSMISSION INC TRANCHE B3 3.500% 08/08/19		06/30/2016	Redemption 100.0000		5,200	5,200	5,148	5,152	0	6	0	6	0	5,158	0	42	42	108	08/08/2019	3FE
021332-AC-5	ALTA MESA HOLDINGS FINANCE 9.625% 10/15/18		06/30/2016	Various		373,640	442,000	302,901	154,700	148,201	0	0	148,201	0	302,901	0	70,739	70,739	30,473	10/15/2018	6FE
02922X-AG-3	AMERICAN RENAL HOLDINGS LLC Term B 4.750% 08/20/19		06/30/2016	Redemption 100.0000		3,938	3,938	3,938	3,859	79	0	0	79	0	3,938	0	0	0	93	08/20/2019	4FE
03021B-AE-4	AMERICAN TIRE DISTRIBUTORS INC TERM LOAN B 5.250% 09/24/21		05/09/2016	Bank of America		341,266	348,719	351,554	342,327	7,901	(652)	0	7,249	0	349,576	0	(8,310)	(8,310)	5,728	09/24/2021	4FE
03021B-AE-4	AMERICAN TIRE DISTRIBUTORS INC TERM LOAN B 5.250% 09/24/21		06/30/2016	Redemption 100.0000		4,538	4,538	4,551	4,455	85	(10)	0	75	0	4,530	0	8	8	120	09/24/2021	4FE
03077J-AA-8	AMERIGAS FINANCE LLC 6.750% 05/20/20		06/24/2016	Corporate Action		477,204	460,000	460,000	447,350	12,650	0	0	12,650	0	460,000	0	17,204	17,204	18,716	05/20/2020	3FE
031162-BU-3	AMGEN INC SERIES WI 144A 2.200% 05/22/19		05/03/2016	Morgan Stanley		2,242,196	2,200,000	2,245,012	0	0	(445)	0	(445)	0	2,244,567	0	(2,371)	(2,371)	22,049	05/22/2019	2FE
037389-AY-9	AON CORP 3.125% 05/27/16		05/27/2016	Maturity		175,000	175,000	177,397	175,225	0	(225)	0	(225)	0	175,000	0	0	0	2,734	05/27/2016	2FE
037833-BD-1	APPLE COMPUTER INC 2.000% 05/06/20		06/10/2016	Wachovia Securities		715,022	700,000	698,054	698,176	0	184	0	184	0	698,360	0	16,662	16,662	8,244	05/06/2020	1FE
038522-AK-4	ARAMARK SVCS INC SERIES WI 5.125% 01/15/24		06/22/2016	Bank of America		87,935	86,000	86,000	0	0	0	0	0	0	86,000	0	1,935	1,935	2,326	01/15/2024	3FE
038522-AL-2	ARAMARK SVCS INC SERIES 144A 5.125% 01/15/24		06/22/2016	Wells Fargo		104,295	102,000	105,825	0	0	(40)	0	(40)	0	105,785	0	(1,490)	(1,490)	2,759	01/15/2024	4FE
03852C-AT-3	BIG HEART PET BRANDS ARAMARK SERVICES INC 3.250% 09/07/19		06/15/2016	J P Morgan		1,220,196	1,220,196	1,218,671	1,216,633	2,319	(109)	0	2,210	0	1,218,844	0	1,352	1,352	20,049	09/07/2019	3FE
03852C-AT-3	BIG HEART PET BRANDS ARAMARK SERVICES INC 3.250% 09/07/19		05/31/2016	Redemption 100.0000		250,165	250,165	249,852	249,434	475	(49)	0	426	0	249,861	0	304	304	3,433	09/07/2019	3FE
04349T-AF-5	FIRST ADVANTAGE ASCENA RETAIL GROUP 5.250% 07/29/22		04/26/2016	Redemption 100.0000		1,587	1,587	1,555	1,232	76	248	0	324	0	1,556	0	31	31	46	07/29/2022	3FE
04349V-AB-9	ASCEND PERFORMANCE MATERIALS TERM B LOAN 6.750% 03/26/18		06/30/2016	Redemption 100.0000		79,210	79,210	77,626	73,616	4,388	213	0	4,601	0	78,217	0	993	993	3,168	03/26/2018	4FE
04649V-AN-0	ASURION LLC TERM B 5.000% 07/29/22		06/30/2016	Redemption 100.0000		6,250	6,250	6,219	5,700	504	(5)	0	499	0	6,199	0	51	51	158	07/29/2022	4FE
04916R-AB-1	WMG ACQUISITIONS CORP ATLAS IRON LTD 1ST LIEN TL 8.750% 12/10/17		05/05/2016	Redemption 100.0000		6,887	6,887	1,365	1,825	422	0	882	(460)	0	1,365	0	5,522	5,522	152	12/10/2017	6FE
04916R-AB-1	WMG ACQUISITIONS CORP ATLAS IRON LTD 1ST LIEN TL 8.750% 12/10/17		05/06/2016	Tax Free Exchange		139,858	705,513	139,858	186,961	43,207	0	90,310	(47,103)	0	139,858	0	0	0	21,949	12/10/2017	6FE
052769-AA-4	AUTODESK INC 1.950% 12/15/17		05/03/2016	Baird & Co		2,244,682	2,243,000	2,237,116	2,240,038	0	518	0	518	0	2,240,555	0	4,127	4,127	17,131	12/15/2017	2FE
05377J-AM-4	Avis Budget AVIS BUDGET CAR RENTAL, LLC 0.000% 03/17/22		06/30/2016	Redemption 100.0000		4,296	4,296	4,285	0	0	0	0	0	0	4,285	0	11	11	14	03/17/2022	2FE
05508T-AP-7	B&G FOODS INC TERM B 3.750% 10/05/22		04/13/2016	Redemption 100.0000		(648)	(648)	(644)	(619)	0	(25)	0	(25)	0	(644)	0	(4)	(4)	477	10/05/2022	3FE
05604X-AK-2	BWAY HOLDING CO INTIAL TL 5.500% 08/08/20		06/30/2016	Redemption 100.0000		13,478	13,478	13,343	12,897	405	(11)	0	394	0	13,291	0	187	187	1,130	08/08/2020	4FE
06051G-EX-3	BANK OF AMERICA CORP MTN 2.600% 01/15/19		06/27/2016	Wachovia Securities		3,625,580	3,550,000	3,559,905	3,556,193	0	(981)	0	(981)	0	3,555,212	0	70,368	70,368	88,454	01/15/2019	2FE
07177M-AC-7	BAXALTA INC SERIES 144A 2.875% 06/23/20		05/27/2016	Tax Free Exchange		2,482,528	2,510,000	2,481,329	0	0	1,198	0	1,198	0	2,482,528	0	0	0	30,870	06/23/2020	2FE
07768Y-AD-4	WEIGHT WATCHERS INTERNATIONAL BELFOR USA GROUP TL B 3.750% 04/10/19		06/30/2016	Redemption 100.0000		3,788	3,788	3,778	3,745	27	2	0	29	0	3,774	0	14	14	72	04/10/2019	3FE
08579J-AJ-1	BERRY PLASTICS TERM D 3.500% 02/08/20		06/30/2016	Redemption 100.0000		6,309	6,309	6,309	6,179	130	0	0	130	0	6,309	0	0	0	143	02/08/2020	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)
09214N-AD-4	BLACK KNIGHT INFOSERV LLC TERM B 3.750% 05/07/22		06/30/2016	Redemption 100.0000		4,721	4,721	4,743	323	0	(1)	0	(1)	0	4,741	0	(20)	(20)	44	05/07/2022	3FE
1248EP-AU-7	CCO HLDGS LLC / CAP CORP 6.500% 04/30/21		05/25/2016	Call 103.2500		1,032,500	1,000,000	1,049,594	1,038,437	0	(7,052)	0	(7,052)	0	1,031,385	0	1,115	1,115	37,014	04/30/2021	3FE
12506H-AC-0	CCO SAFARI III LLC CHARTER COMM TERM 1 3.500% 01/23/23		06/30/2016	Redemption 100.0000		1,629	1,629	1,624	1,623	0	(2)	0	(2)	0	1,621	0	8	8	30	01/23/2023	2FE
12512K-AE-1	CIRQUE DU SOLEIL CDS US INTERMEDIATE HOLDINGS 0.000% 06/25/22		06/30/2016	Redemption 100.0000		1,099	1,099	1,066	0	0	1	0	1	0	1,067	0	32	32	0	06/25/2022	4FE
12541H-AL-7	CHG HEALTHCARE SERVICES TERM B 0.000% 05/26/23		05/27/2016	Goldman Sachs & Co		109,863	109,453	108,905	0	0	16	0	16	0	108,921	0	942	942	0	05/26/2023	4
12543K-AL-8	COMMUNITY HEALTH SYSTEMS INC TERM F 2018 3.685% 12/27/18		04/29/2016	Redemption 100.0000		13,412	13,412	13,311	13,205	112	4	0	116	0	13,322	0	90	90	164	12/27/2018	3FE
12626J-AB-3	PEABODY ENERGY CORP. CPG INTERNATIONAL INC 4.750% 09/30/20		06/30/2016	Redemption 100.0000		2,232	2,232	2,204	2,087	116	1	0	117	0	2,204	0	28	28	54	09/30/2020	4FE
126650-CP-3	CVS/CAREMARK CORP SERIES 144A 4.750% 12/01/22		06/07/2016	Tax Free Exchange		1,178,579	1,144,000	1,181,737	1,180,661	0	(2,082)	0	(2,082)	0	1,178,579	0	0	0	28,076	12/01/2022	2FE
14068P-AG-9	CAPSUGEL HOLDINGS US INC TERM B 0.000% 07/31/21		06/21/2016	UBS Securities Inc		1,743,438	1,750,000	1,745,625	0	0	320	0	320	0	1,745,945	0	(2,507)	(2,507)	0	07/31/2021	3
14987E-AC-1	CCOH SAFARI LLC SERIES 144A 5.750% 02/15/26		05/23/2016	Tax Free Exchange		604,189	610,000	604,015	604,029	0	160	0	160	0	604,189	0	0	0	17,830	02/15/2026	3FE
151020-AT-1	CELGENE CORP 2.125% 08/15/18		05/16/2016	Bank of America		754,216	745,000	744,955	744,961	0	6	0	6	0	744,967	0	9,249	9,249	12,181	08/15/2018	2FE
15134N-AE-6	CENGAGE LEARNING INC TERM B 0.000% 05/27/23		06/22/2016	Various		69,202	69,357	68,664	0	0	2	0	2	0	68,666	0	536	536	0	05/27/2023	4
161175-AK-0	CHARTER COMM OPT LLC SERIES 144A 3.579% 07/23/20		05/24/2016	Tax Free Exchange		2,019,040	2,000,000	2,020,980	2,020,726	0	(1,687)	0	(1,687)	0	2,019,040	0	0	0	59,849	07/23/2020	2FE
161175-AM-6	CHARTER COMM OPT LLC SERIES 144A 4.908% 07/23/25		05/24/2016	Tax Free Exchange		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	8,618	07/23/2025	2FE
161175-AN-4	CHARTER COMM OPT LLC SERIES 144A 6.384% 10/23/35		05/24/2016	Tax Free Exchange		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	6,361	10/23/2035	2FE
16282F-AC-5	CHECKOUT HOLDING CORP TERM LOAN B 4.500% 04/03/21		06/30/2016	Redemption 100.0000		1,635	1,635	1,627	1,300	319	0	0	319	0	1,619	0	17	17	37	04/03/2021	4FE
17121H-AF-7	CHRYSLER GROUP LLC NEW TRANCHE B TL 3.250% 12/31/18		06/10/2016	Various		1,020,127	1,020,127	1,020,127	1,009,415	10,711	0	0	10,711	0	1,020,127	0	0	0	16,965	12/31/2018	3FE
17178H-AD-4	CIENA CORP 3.750% 07/11/19		05/03/2016	Redemption 100.0000		3,487	3,487	3,491	3,443	47	(2)	0	45	0	3,488	0	(1)	(1)	49	07/11/2019	3FE
210797-AH-9	UNITED CONTINENTAL TERM B 3.250% 04/01/19		06/25/2016	J P Morgan		2,478,319	2,484,531	2,493,457	0	0	(1,001)	0	(1,001)	0	2,492,457	0	(14,137)	(14,137)	20,411	04/01/2019	3FE
210797-AH-9	UNITED CONTINENTAL TERM B 3.250% 04/01/19		06/30/2016	Redemption 100.0000		6,420	6,420	6,450	0	0	0	0	0	0	6,449	0	(29)	(29)	53	04/01/2019	3FE
210797-AK-2	UNITED CONTINENTAL NEW TERM LOAN 3.500% 08/07/21		06/30/2016	Redemption 100.0000		994	994	984	385	0	598	0	598	0	983	0	11	11	17	08/07/2021	3FE
24702N-AE-0	DELL TERM B-2 LOAN 4.000% 04/29/20		04/18/2016	Redemption 100.0000		5,281	5,281	5,287	5,238	49	(3)	0	46	0	5,285	0	(4)	(4)	77	04/29/2020	2FE
24702N-AE-0	DELL INTERNATIONAL LLC TERM B 0.000% 06/02/23		06/09/2016	Various		829,440	829,384	825,237	0	0	10	0	10	0	825,247	0	4,193	4,193	0	06/02/2023	3
24736C-AW-4	DELTA AIR LINES LLC NEW TERM B-1 LOAN 3.250% 10/18/18		06/30/2016	Redemption 100.0000		3,759	3,759	3,741	3,742	0	3	0	3	0	3,745	0	14	14	91	10/18/2018	2FE
25272K-AK-9	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 6.020% 06/15/26		05/18/2016	Cantor Fitzgerald & Co		90,178	90,000	89,957	0	0	0	0	0	0	89,957	0	221	221	0	06/15/2026	2FE
25272K-AN-3	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 8.100% 07/15/36		05/18/2016	Cantor Fitzgerald & Co		38,301	38,000	37,972	0	0	0	0	0	0	37,972	0	328	328	0	07/15/2036	2FE
25272K-AU-7	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 5.875% 06/15/21		06/17/2016	J P Morgan		266,325	265,000	265,000	0	0	0	0	0	0	265,000	0	1,325	1,325	0	06/15/2021	3FE
25272K-AW-3	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 7.125% 06/15/24		06/17/2016	J P Morgan		269,638	265,000	265,000	0	0	0	0	0	0	265,000	0	4,638	4,638	0	06/15/2024	3FE
25674D-AE-3	DOLLAR TREE Term B1 3.500% 03/09/22		04/18/2016	Redemption 100.0000		4,288	4,288	4,279	1,774	8	(1)	0	7	0	4,278	0	10	10	35	03/09/2022	3FE
26844H-AB-3	EFS COGEN HOLDINGS I LLC TERM LOAN B 3.750% 11/21/20		06/28/2016	Redemption 100.0000		373,145	373,145	369,413	360,085	8,632	323	0	8,955	0	369,039	0	4,106	4,106	6,996	11/21/2020	3FE

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29101Q-AE-9	KIK CUSTOM PRODUCTS ENVISION HEALTHCARE CORP 4.500% 10/28/22		06/30/2016	Redemption 100.0000		420	420	415	415	0	(1)	0	(1)	0	415	0	5	5	10	10/28/2022	4FE
29362L-AD-6	ENTEGRIS INC. TERM LOAN B 3.500% 03/25/21		06/30/2016	Redemption 100.0000		124,451	124,451	123,829	122,896	615	44	0	659	0	123,555	0	897	897	2,318	03/25/2021	3FE
29426N-AE-4	EPICOR SOFTWARE TERM B LOAN 4.750% 05/21/22		06/30/2016	Redemption 100.0000		1,125	1,125	1,122	1,095	25	(5)	0	20	0	1,115	0	10	10	45	05/21/2022	4FE
29446C-AH-7	CEQUEL COMMUNICATIONS LLC EQUINOX HOLDINGS INITIAL TERM 5.000% 01/31/20		06/30/2016	Redemption 100.0000		1,523	1,523	1,504	0	0	0	0	0	0	1,504	0	19	19	29	01/31/2020	4FE
345397-XW-8	FORD MOTOR CREDIT CO 3.336% 03/18/21		05/04/2016	Wachovia Securities		511,424	495,000	495,000	0	0	0	0	0	0	495,000	0	16,424	16,424	2,339	03/18/2021	2FE
36249Y-AC-4	PROJECT VOLCANO VOCUS GTCR VALOR INT TL 6.000% 05/30/21		06/16/2016	Tax Free Exchange		305,269	310,261	305,322	305,374	0	(106)	0	(106)	0	305,269	0	0	0	4,757	05/30/2021	4FE
36249Y-AD-2	GTCR VALOR COMPANIES INC DELAYED DRAW TERM LOAN 6.000% 05/23/21		06/16/2016	Redemption 100.0000		576,638	576,638	568,982	262,894	0	(992)	0	(992)	0	567,170	0	9,468	9,468	16,441	05/23/2021	4FE
38141G-EU-4	GOLDMAN SACHS GROUP INC 5.625% 01/15/17		05/13/2016	Corporate Action		206,100	200,000	210,607	202,455	0	(889)	0	(889)	0	201,566	0	4,534	4,534	9,469	01/15/2017	2FE
38141G-VP-6	GOLDMAN SACHS GROUP INC 2.750% 09/15/20		06/27/2016	Pershing		1,262,157	1,240,000	1,250,056	1,249,925	0	(860)	0	(860)	0	1,249,066	0	13,091	13,091	24,496	09/15/2020	1FE
38144L-AB-6	GOLDMAN SACH GROUP INC 6.250% 09/01/17		06/10/2016	Corporate Action		371,438	350,000	410,354	371,754	0	(5,863)	0	(5,863)	0	365,891	0	5,547	5,547	17,257	09/01/2017	1FE
383909-AE-8	WR GRACE & CO CONN SERIES 144A 5.125% 10/01/21		05/06/2016	Deutsche Bank		430,500	420,000	425,175	422,100	2,255	(240)	0	2,015	0	424,114	0	6,386	6,386	13,154	10/01/2021	3FE
383909-AF-5	WR GRACE & CO CONN SERIES 144A 5.625% 10/01/24		05/05/2016	Deutsche Bank		527,500	500,000	507,675	502,900	4,008	(225)	0	3,783	0	506,683	0	20,817	20,817	17,109	10/01/2024	3FE
38723B-AB-7	WHEELABRATOR GRANITE TERM B 5.000% 10/15/21		06/30/2016	Redemption 100.0000		2,476	2,476	2,451	2,204	237	0	0	237	0	2,441	0	35	35	63	10/15/2021	3FE
389375-AJ-5	GRAY TELEVISION INC SERIES 144A 5.875% 07/15/26		06/08/2016	Various		343,640	340,000	340,000	0	0	0	0	0	0	340,000	0	3,640	3,640	0	07/15/2026	4FE
404119-BQ-1	HCA INC 5.250% 04/15/25		06/03/2016	Baring Securities Inc		309,750	300,000	302,250	0	0	(52)	0	(52)	0	302,198	0	7,552	7,552	10,106	04/15/2025	3FE
404122-AN-3	HCA INC TERM B4 3.381% 05/01/18		06/30/2016	Redemption 100.0000		4,464	4,464	4,470	0	0	(2)	0	(2)	0	4,468	0	(4)	(4)	73	05/01/2018	3FE
404122-AS-2	HCA, INC. TERM LOAN B-6 3.704% 03/01/23		06/30/2016	Redemption 100.0000		1,063	1,063	1,060	0	0	(1)	0	(1)	0	1,059	0	3	3	11	03/01/2023	3FE
406216-BF-7	HALLIBURTON CO 2.700% 11/15/20		05/12/2016	Call 101.0000		505,000	500,000	498,975	499,000	0	71	0	71	0	499,071	0	5,929	5,929	6,713	11/15/2020	1FE
42804V-AN-1	HERTZ CORP TERM B2 3.000% 03/11/18		04/11/2016	Deutsche Bank		987,366	992,327	984,885	981,471	3,959	731	0	4,690	0	986,161	0	1,204	1,204	7,525	03/11/2018	3FE
42824C-AE-9	HP ENTERPRISE CO SERIES 144A 3.600% 10/15/20		05/09/2016	Various		489,078	475,000	480,482	480,414	0	(375)	0	(375)	0	480,038	0	9,040	9,040	10,118	10/15/2020	2FE
43147D-AF-2	HILL-ROM HOLDINGS INC TERM B 3.500% 09/08/22		06/30/2016	Redemption 100.0000		18,975	18,975	18,928	18,910	0	(19)	0	(19)	0	18,891	0	84	84	309	09/08/2022	3FE
44332E-AK-2	HUB INTERNATIONAL LTD TERM B 4.000% 09/17/20		06/30/2016	Redemption 100.0000		8,017	8,017	7,977	7,546	404	(1)	0	403	0	7,949	0	68	68	146	09/17/2020	4FE
44332E-AK-2	HUB INTERNATIONAL LTD TERM B 4.000% 10/02/20		06/30/2016	Redemption 100.0000		4,442	4,442	4,347	4,170	167	14	0	181	0	4,351	0	90	90	60	10/02/2020	4FE
44701P-AV-6	HUNTSMAN INTERNATIONAL LLC TERM B 3.750% 10/15/20		06/30/2016	Redemption 100.0000		3,750	3,750	3,713	3,677	31	2	0	33	0	3,710	0	40	40	71	10/15/2020	3FE
44969C-AT-7	IMS HEALTH INC TRANCHE B DOLLAR TERM LOAN 3.500% 08/26/17		06/30/2016	Redemption 100.0000		8,976	8,976	8,987	8,752	217	3	0	220	0	8,972	0	4	4	449	08/26/2017	3FE
45252H-AF-9	IMMUCOR, INC. TERM B 5.000% 08/19/18		04/27/2016	Citicorp		(64)	(66)	(61)	0	0	(165)	0	(165)	0	(226)	0	162	162	53	08/19/2018	1FE
45252H-AF-9	IMMUCOR, INC. TERM B 5.000% 08/19/18		04/01/2016	Redemption 100.0000		66	66	61	0	0	0	0	0	0	61	0	5	5	0	08/19/2018	1FE
45672J-AB-6	SEADRILL OPERATING LP INEOS US FINANCE LLC 3.750% 05/04/18		06/30/2016	Redemption 100.0000		2,238	2,238	2,196	0	0	6	0	6	0	2,202	0	36	36	29	05/04/2018	3FE
46284V-AB-7	IRON MOUNTAIN INC SERIES 144A 4.375% 06/01/21		06/30/2016	Canaccord Capital		181,350	180,000	180,000	0	0	0	0	0	0	180,000	0	1,350	1,350	853	06/01/2021	3FE
46611N-AD-5	CSC SERVICEWORKS JC PENNEY CORP INC 6.349% 05/22/18		05/06/2016	Various		1,096,684	1,095,146	1,099,253	0	0	(151)	0	(151)	0	1,099,102	0	(2,419)	(2,419)	2,318	05/22/2018	4FE
46611N-AD-5	CSC SERVICEWORKS JC PENNEY CORP INC 6.349% 05/22/18		06/29/2016	Redemption 100.0000		201,170	201,170	201,924	0	0	(41)	0	(41)	0	201,883	0	(713)	(713)	1,694	05/22/2018	4FE
46623E-KD-0	JP MORGAN CHASE SERIES MTN 1.700% 03/01/18		06/27/2016	Morgan Stanley		1,507,455	1,500,000	1,499,610	1,499,716	0	64	0	64	0	1,499,780	0	7,675	7,675	21,179	03/01/2018	1FE
46625H-JF-8	JP MORGAN CHASE & CO 1.538% 01/25/18		06/27/2016	J P Morgan		1,130,063	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	5,063	5,063	10,960	01/25/2018	1FE
46625H-NX-4	JP MORGAN CHASE & CO 2.550% 10/29/20		06/27/2016	Goldman Sachs & Co		601,670	590,000	589,776	589,780	0	27	0	27	0	589,807	0	11,863	11,863	10,072	10/29/2020	1FE

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471109-AN-8	JARDEN CORP SERIES 144A 5.000% 11/15/23		04/01/2016	Taxable Exchange		1,833,125	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	83,125	83,125	41,076	11/15/2023	3FE
47110C-AZ-4	JARDEN CORP TERM B1 3.189% 09/30/20		04/15/2016	Redemption 100.0000		654,060	654,060	652,425	652,180	0	(238)	0	(238)	0	651,941	0	2,118	2,118	6,125	09/30/2020	3FE
47110C-BD-2	JARDEN TERM B2 3.183% 07/29/22		04/15/2016	Redemption 100.0000		1,990,000	1,990,000	1,975,075	1,973,828	0	(858)	0	(858)	0	1,972,970	0	17,031	17,031	18,637	07/29/2022	3FE
478160-BS-2	JOHNSON AND JOHNSON 1.650% 03/01/21		06/10/2016	RBC Dominion		3,416,747	3,390,000	3,390,000	0	0	0	0	0	0	3,390,000	0	26,747	26,747	16,159	03/01/2021	1FE
48562R-AF-6	KAR AUCTION TERM B1 4.250% 03/11/17		06/30/2016	Redemption 100.0000		4,948	4,948	4,955	4,932	22	(2)	0	20	0	4,952	0	(3)	(3)	70	03/11/2017	3FE
49387T-AR-7	KIK CUSTOM PRODUCTS TERM 6.000% 08/24/22		06/30/2016	Redemption 100.0000		3,042	3,042	2,966	2,943	26	(14)	0	12	0	2,955	0	87	87	110	08/24/2022	4FE
50105J-AF-4	SERVICEMASTER COMPANY THE KRONOS INC 4.500% 10/30/19		06/22/2016	Wells Fargo		1,722,787	1,724,943	1,704,379	0	0	1,189	0	1,189	0	1,705,568	0	17,218	17,218	23,663	10/30/2019	4FE
50212X-AR-7	LPL HOLDINGS LPL HOLDINGS 4.250% 03/29/19		06/30/2016	Redemption 100.0000		1,219	1,219	1,219	1,216	3	0	0	3	0	1,219	0	0	0	32	03/29/2019	3FE
50218K-AB-4	SCIENCE APPLICATIONS INT LIFE TIME FITNESS, INC. 0.000% 06/10/22		06/30/2016	Redemption 100.0000		839	839	830	0	0	0	0	0	0	830	0	8	8	1	06/10/2022	4FE
51783Q-AL-2	SENSATA TECHNOLOGIES BV LAS VEGAS SANDS 3.250% 12/19/20		04/11/2016	Citibank		1,741,094	1,741,094	1,712,801	1,712,801	0	480	0	480	0	1,713,281	0	27,813	27,813	3,458	12/19/2020	2FE
51861J-AR-0	LAUREATE EDUCATION INC EXTENDED TERM LOAN 8.567% 06/15/18		04/21/2016	Various		188,690	199,145	192,175	164,295	30,616	(364)	0	30,252	0	194,546	0	(5,856)	(5,856)	8,639	06/15/2018	4FE
51861J-AR-0	LAUREATE EDUCATION INC EXTENDED TERM LOAN 8.567% 06/15/18		06/30/2016	Redemption 100.0000		1,358	1,358	1,310	1,120	210	(3)	0	207	0	1,327	0	30	30	85	06/15/2018	4FE
536022-AJ-5	LINN ENERGY LLC FIN CORP SERIES WI 6.250% 11/01/19		04/11/2016	Wells Fargo		92,500	925,000	184,683	152,625	590,522	9,260	562,959	36,823	0	189,448	0	(96,948)	(96,948)	0	11/01/2019	6FE
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TERM B-1 LOAN 3.500% 08/16/20		04/11/2016	J P Morgan		1,745,424	1,741,071	1,732,366	0	0	(436)	0	(436)	0	1,731,930	0	13,494	13,494	14,557	08/16/2020	3FE
552662-AP-3	MEDIACOM BROADBAND MCC IOWA LLC TLH 3.250% 01/29/21		06/30/2016	Redemption 100.0000		3,759	3,759	3,755	3,687	57	0	0	57	0	3,743	0	16	16	62	01/29/2021	3FE
552662-AR-9	SEADRILL OPERATING MEDIACOM TERM J 3.750% 06/18/21		06/30/2016	Redemption 100.0000		329	329	329	325	2	0	0	2	0	327	0	2	2	6	06/18/2021	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TRANCHE B 2.727% 12/13/19		04/27/2016	Redemption 100.0000		992,226	992,226	987,265	977,343	8,187	1,768	0	9,955	0	987,298	0	4,928	4,928	16,993	12/13/2019	3FE
55301H-AN-2	MURRAY ENERGY CORP MGM RESORTS INTERNATIONAL 3.500% 12/20/19		04/27/2016	Redemption 100.0000		1,485,944	1,485,944	1,482,229	478,655	6,181	6,406	0	12,587	0	1,488,742	0	(2,798)	(2,798)	1,465	12/20/2019	3FE
55303K-AC-7	MGM GROWTH PROPERTIES TERM B 4.000% 04/07/23		06/22/2016	Bank of America		968,951	966,534	964,118	0	0	(188)	0	(188)	0	963,930	0	5,021	5,021	6,658	04/07/2023	4FE
55303K-AC-7	MGM GROWTH PROPERTIES TERM B 4.000% 04/07/23		06/30/2016	Redemption 100.0000		2,975	2,975	2,967	0	0	(1)	0	(1)	0	2,966	0	8	8	21	04/07/2023	4FE
55303W-AA-5	MGP ESCROW ISSUER CO-ISS SERIES 144A 5.625% 05/01/24		04/07/2016	J P Morgan		143,675	140,000	140,000	0	0	0	0	0	0	140,000	0	3,675	3,675	0	05/01/2024	4FE
55314N-AD-6	MKS INSTRUMENTS TERM B 4.250% 04/09/23		06/13/2016	Redemption 100.0000		43,360	43,360	42,927	0	0	(13)	0	(13)	0	42,914	0	446	446	185	04/09/2023	3FE
55328H-AE-1	MULTIPLAN INC TERM B 0.000% 05/25/23		06/08/2016	Various		633,590	629,371	626,224	0	0	13	0	13	0	626,236	0	7,354	7,354	0	05/25/2023	4FE
55377G-AE-3	EMI MUSIC 4.000% 08/14/20		06/30/2016	Redemption 100.0000		4,261	4,261	4,276	4,180	92	(6)	0	86	0	4,266	0	(5)	(5)	106	08/14/2020	3FE
554276-AE-5	MACDERMID INCORPORATED TERM LOAN 5.500% 06/06/20		05/10/2016	Various		165,033	168,107	165,142	162,456	2,631	88	0	2,719	0	165,175	0	(142)	(142)	4,358	06/06/2020	4FE
554276-AE-5	MACDERMID INCORPORATED TERM LOAN 5.500% 06/06/20		06/30/2016	Redemption 100.0000		683	683	670	661	9	0	0	9	0	670	0	13	13	18	06/06/2020	4FE
554276-AL-9	MACDERMID INC TERM B2 5.500% 06/07/20		06/30/2016	Redemption 100.0000		332	332	325	320	5	0	0	5	0	325	0	7	7	9	06/07/2020	4FE
554276-AL-9	MACDERMID INC TERM B2 5.500% 06/07/20		04/29/2016	Cash Adjustment		(70)	(1)	(1)	0	0	0	0	0	0	(1)	0	(70)	(70)	0	06/07/2020	4FE
554276-AM-7	T MOBILE USA MACDERMID INC 5.500% 06/07/20		05/10/2016	Credit Suisse, New York		95,312	97,010	95,070	93,930	1,128	(23)	0	1,105	0	95,035	0	278	278	2,262	06/07/2020	4FE
554276-AM-7	T MOBILE USA MACDERMID INC 5.500% 06/07/20		06/30/2016	Redemption 100.0000		2,800	2,800	2,744	2,711	33	0	0	33	0	2,744	0	57	57	79	06/07/2020	4FE
554276-AM-7	T MOBILE USA MACDERMID INC 5.500% 06/07/20		04/29/2016	Tax Free Exchange		(2,531)	(2,583)	(2,531)	(2,501)	(30)	0	0	(30)	0	(2,531)	0	0	0	0	06/07/2020	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)
58063V-AH-6	MCGRAW HILL GLOBAL EDUCATION TERM LOAN B 0.000% 05/04/22		05/02/2016	Credit Suisse, New York		184,934	184,934	184,009	0	0	4	0	4	0	184,013	0	921	921	0	05/04/2022	4
594088-AJ-5	MICHAELS STORES INC TERM LOAN B 3.750% 01/16/20		04/29/2016	Redemption 100.0000		7,058	7,058	7,023	6,987	36	(1)	0	35	0	7,022	0	36	36	81	01/16/2020	3FE
605024-AJ-7	EXCELITAS TECHNOLOGIES CORP. MISSION BROADCASTING TL B2 3.750% 10/01/20		06/30/2016	Redemption 100.0000		1,759	1,759	1,759	1,744	15	0	0	15	0	1,759	0	0	0	33	10/01/2020	3FE
608330-AL-0	MOHEGAN TRIBAL GAMING AUTHORIT TERM B 5.500% 06/15/18		06/30/2016	Redemption 100.0000		2,629	2,629	2,619	0	0	0	0	0	0	2,620	0	10	10	9	06/15/2018	4FE
61746B-DX-1	MORGAN STANLEY GMTN 2.450% 02/01/19		06/27/2016	Various		4,407,204	4,325,000	4,322,102	0	0	341	0	341	0	4,322,443	0	84,761	84,761	38,484	02/01/2019	1FE
61759N-AD-6	MORGAN STANLEY REREMIC TRUST SERIES 2010-R6 CLASS 2A 2.669% 06/21/36		06/01/2016	Paydown		41,363	41,363	40,148	40,691	0	672	0	672	0	41,363	0	0	0	421	06/21/2036	1FM
62640D-AB-3	MUNTERS CORP TERM B 6.250% 04/23/21		06/30/2016	Redemption 100.0000		2,188	2,188	2,166	2,136	10	1	0	11	0	2,147	0	40	40	69	04/23/2021	4FE
627048-AK-7	MURRAY ENERGY CORP TERM LOAN B2 7.500% 04/09/20		04/12/2016	Goldman Sachs & Co		175,623	292,706	283,924	185,555	97,567	192	0	97,759	0	283,313	0	(107,690)	(107,690)	5,649	04/09/2020	6FE
627048-AK-7	MURRAY ENERGY CORP TERM LOAN B2 7.500% 04/09/20		04/28/2016	Redemption 100.0000		2,965	2,965	2,876	1,879	988	2	0	990	0	2,869	0	96	96	56	04/09/2020	6FE
628782-AJ-3	NBTY SERIES 144A 7.625% 05/15/21		04/22/2016	Various		150,825	150,000	150,000	0	0	0	0	0	0	150,000	0	825	825	0	05/15/2021	5FE
64753U-AB-4	MILLENNIUM LABORATORIES 7.500% 12/21/20		06/08/2016	CREDIT SUISSE SECURITIE		67,774	89,471	172,087	37,578	134,050	(12,698)	0	121,352	0	158,930	0	(91,156)	(91,156)	3,579	12/21/2020	1FE
64753U-AB-4	MILLENNIUM LABORATORIES 7.500% 12/21/20		06/30/2016	Redemption 100.0000		171	171	425	72	352	(30)	0	322	0	393	0	(222)	(222)	7	12/21/2020	5FE
65336R-AJ-7	NEXSTAR BROADCASTING INC. TERM LOAN B2 3.750% 10/01/20		06/30/2016	Redemption 100.0000		2,420	2,420	2,420	2,400	20	0	0	20	0	2,420	0	0	0	42	10/01/2020	3FE
65409Q-BB-7	NIELSEN FINANCE LLC 144A 5.000% 04/15/22		04/14/2016	J P Morgan		206,500	200,000	201,500	197,500	3,786	(81)	0	3,705	0	201,205	0	5,295	5,295	5,111	04/15/2022	4FE
67053N-AB-0	NUMERICABLE US LLC TERM LOAN B-2 4.500% 04/23/20		04/15/2016	Redemption 100.0000		252,482	252,482	249,957	242,635	7,519	34	0	7,553	0	250,188	0	2,294	2,294	5,302	04/23/2020	4FE
67053N-AC-8	NUMERICABLE US LLC TERM LOAN B-1 4.500% 04/23/20		04/15/2016	Redemption 100.0000		291,841	291,841	288,922	280,459	8,691	39	0	8,730	0	289,189	0	2,651	2,651	6,129	04/23/2020	4FE
67180F-AB-3	CHARGER OPCO B.V. DEMB TERM B 4.250% 07/02/22		04/01/2016	Redemption 100.0000		102,818	102,818	100,726	100,777	0	(179)	0	(179)	0	100,597	0	2,221	2,221	2,224	07/02/2022	3FE
68347R-AC-3	OPAL ACQUISITION INC. FIRST LIEN TL 5.000% 11/21/20		06/30/2016	Redemption 100.0000		2,988	2,988	2,947	2,415	529	(38)	0	491	0	2,906	0	82	82	102	11/21/2020	4FE
69353R-ET-1	PNC BANK NA 1.800% 11/05/18		04/08/2016	Mizuho Securities USA		2,215,510	2,200,000	2,199,670	2,199,687	0	31	0	31	0	2,199,718	0	15,792	15,792	17,600	11/05/2018	1FE
69368H-AC-7	PVH CORP TERM LOAN B 3.250% 12/19/19		05/19/2016	Redemption 100.0000		252,781	252,781	251,517	251,166	0	124	0	124	0	251,291	0	1,490	1,490	3,195	12/19/2019	2FE
69370C-AA-8	PTC INC 6.000% 05/15/24		05/05/2016	J P Morgan		133,456	131,000	131,000	0	0	0	0	0	0	131,000	0	2,456	2,456	0	05/15/2024	3FE
69514W-AG-8	PACKAGING COORDINATORS TERM LOAN B 5.250% 08/12/21		06/30/2016	Redemption 100.0000		1,582	1,582	1,567	1,558	0	1	0	1	0	1,558	0	24	24	42	08/12/2021	4FE
696026-AA-1	PALACE ENT HLDG LLC SERIES 144A 8.875% 04/15/17		04/27/2016	Cantor Fitzgerald & Co		1,498,125	1,500,000	1,575,000	1,470,000	36,051	(6,051)	0	30,000	0	1,500,000	0	(1,875)	(1,875)	69,819	04/15/2017	4FE
71579U-AB-1	PETCO TERM B1 5.202% 01/15/23		05/02/2016	Redemption 100.0000		3,065	3,065	3,004	0	0	(4)	0	(4)	0	3,000	0	65	65	38	01/15/2023	4FE
71677H-AF-2	PETSMART INC TERM B 4.250% 03/10/22		04/29/2016	Redemption 100.0000		4,093	4,093	3,960	0	0	1	0	1	0	3,961	0	132	132	7	03/10/2022	3FE
72165N-AU-3	PILOT TRAVEL CENTERS TERM B 3.204% 10/03/21		06/30/2016	Redemption 100.0000		2,735	2,735	2,714	2,713	0	0	0	0	0	2,713	0	23	23	43	10/03/2021	3FE
72346D-AS-2	PINNACLE ENTERTAINMENT TERM LOAN B2 3.750% 08/13/20		04/28/2016	Redemption 100.0000		286,545	286,545	288,694	285,381	1,418	(72)	0	1,346	0	286,727	0	(182)	(182)	3,552	08/13/2020	3FE
72347N-AP-5	PINNACLE FOODS FINANCE TERM I 3.750% 01/13/23		06/30/2016	Redemption 100.0000		591	591	588	0	0	(1)	0	(1)	0	588	0	4	4	14	01/13/2023	3FE
72766Q-AA-3	PLATFORM SPECIALTY PRODUCTS CO SERIES 144A 6.500% 02/01/22		04/04/2016	Deutsche Bank		398,160	474,000	477,490	410,010	66,990	(175)	0	66,815	0	476,825	0	(78,665)	(78,665)	21,054	02/01/2022	5FE
742718-EN-5	PROCTER AND GAMBLE CO 1.850% 02/02/21		06/10/2016	Morgan Stanley		1,322,906	1,300,000	1,299,753	0	0	18	0	18	0	1,299,771	0	23,136	23,136	8,885	02/02/2021	1FE
74913G-AT-2	QWEST CORPORATION 6.500% 06/01/17		06/08/2016	UBS Securities Inc		156,060	150,000	170,223	157,744	0	(2,427)	0	(2,427)	0	155,317	0	743	743	5,200	06/01/2017	3FE
74966U-AD-2	RPI FINANCE TRUST INCREMENTAL TERM LOAN 3.500% 11/09/18		06/30/2016	Redemption 100.0000		1,050	1,050	1,045	1,045	0	1	0	1	0	1,046	0	4	4	19	11/09/2018	2FE
74966U-AL-4	RPI FINANCE TERM B4 3.500% 12/11/20		06/28/2016	Bank of America		901,120	903,379	903,379	903,379	0	0	0	0	0	903,379	0	(2,258)	(2,258)	15,985	12/11/2020	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74966U-AL-4	RPI FINANCE TERM B4 3.500% 12/11/20		06/30/2016	Redemption 100.0000		2,293	2,293	2,293	2,293	0	0	0	0	0	2,293	0	0	0	41	12/11/2020	2FE
75523K-AE-5	RE/MAX INTERNATIONAL 4.000% 07/31/20		06/30/2016	Redemption 100.0000		3,183	3,183	3,175	3,128	32	2	0	34	0	3,161	0	22	22	68	07/31/2020	4FE
75605N-AL-4	REALOGY GROUP LLC TERM B 3.750% 03/05/20		06/30/2016	Redemption 100.0000		4,453	4,453	4,453	4,412	41	0	0	41	0	4,453	0	0	0	72	03/05/2020	3FE
78404X-AG-0	STANDARD AERO SBA SENIOR FINANCE II LLC 3.250% 06/10/22		06/30/2016	Redemption 100.0000		677	677	664	0	0	0	0	0	0	664	0	12	12	11	06/10/2022	4FE
78466D-AV-6	SS&C TECHNOLOGIES TERM B1 4.000% 06/29/22		06/30/2016	Redemption 100.0000		64,695	64,695	64,938	0	0	(5)	0	(5)	0	64,933	0	(238)	(238)	413	06/29/2022	3FE
78466D-AW-4	SS&C TECHNOLOGIES SS&C EUROPEAN HOLDINGS 4.000% 06/29/22	E	06/30/2016	Redemption 100.0000		17,289	17,289	17,354	0	0	(1)	0	(1)	0	17,353	0	(64)	(64)	38	06/29/2022	3FE
78573N-AB-8	SABRE GLBL INC SERIES 144A 5.250% 11/15/23		06/09/2016	Bank of America		199,875	195,000	195,000	192,806	2,194	0	0	2,194	0	195,000	0	4,875	4,875	6,114	11/15/2023	4FE
79546V-AL-0	SALLY HOLDINGS/SALLY CAP 5.625% 12/01/25		06/30/2016	Bank of America		41,900	40,000	40,000	40,000	0	0	0	0	0	40,000	0	1,900	1,900	1,331	12/01/2025	3FE
80875A-AJ-0	VIRGIN MEDIA INVESTMENT HOLD SCIENTIFIC GAMES INTERNATIONAL 6.000% 10/18/20		06/07/2016	Bank of America		988,370	997,449	945,571	0	0	831	0	831	0	946,402	0	41,968	41,968	4,136	10/18/2020	3FE
81172U-AB-1	SEADRILL OPERATING TERM B 4.000% 02/21/21		05/12/2016	Citicorp		198,750	400,000	286,906	165,332	228,126	92	106,644	121,574	0	286,906	0	(88,156)	(88,156)	7,721	02/21/2021	3FE
81172U-AB-1	SEADRILL OPERATING TERM B 4.000% 02/21/21		06/30/2016	Redemption 100.0000		1,124	1,124	806	464	641	0	300	341	0	806	0	318	318	22	02/21/2021	5FE
81675K-AD-1	SEMINOLE HARD ROCK ENTERTAINME 3.500% 05/08/20		06/30/2016	Redemption 100.0000		1,750	1,750	1,741	1,711	27	1	0	28	0	1,739	0	12	12	31	05/08/2020	3FE
827048-AP-4	SILGAN HOLDINGS INC 5.000% 04/01/20		06/20/2016	Wells Fargo		3,085,250	3,010,000	3,019,232	3,014,051	0	(824)	0	(824)	0	3,013,226	0	72,024	72,024	109,531	04/01/2020	3FE
829229-AP-8	CORRECT CARE SOLUTIONS SINCLAIR TELEVISION GROUP 3.500% 07/30/21		06/30/2016	Redemption 100.0000		1,759	1,759	1,735	0	0	0	0	0	0	1,735	0	24	24	17	07/30/2021	3FE
83578B-AH-6	ELLUCIAN DATATel 4.750% 09/21/22		06/30/2016	Redemption 100.0000		1,536	1,536	1,528	1,515	11	(1)	0	10	0	1,525	0	11	11	37	09/21/2022	4FE
84850X-AB-8	CSC SERVICEWORKS SPIN HOLDCO INC 4.250% 11/08/19		06/30/2016	Redemption 100.0000		2,204	2,204	2,190	2,113	78	1	0	79	0	2,192	0	12	12	100	11/08/2019	4FE
864486-AG-0	SUBURBAN PROPANE PARTNERS 7.375% 08/01/21		06/22/2016	Credit Suisse, New York		1,561,875	1,500,000	1,623,750	1,440,000	130,797	(12,961)	0	117,836	0	1,557,835	0	4,040	4,040	100,177	08/01/2021	3FE
86614D-AG-3	HANESBRANDS SUMMIT MATERIALS 4.000% 07/17/22		06/30/2016	Redemption 100.0000		3,986	3,986	3,976	0	0	(1)	0	(1)	0	3,975	0	11	11	37	07/17/2022	3FE
86881U-AG-1	SURGICAL CARE AFFILIATES INC TERM B 4.250% 03/11/22		06/30/2016	Redemption 100.0000		4,250	4,250	4,239	4,197	30	(2)	0	28	0	4,225	0	25	25	91	03/11/2022	4FE
87265V-AB-4	T MOBILE USA TERM B 3.500% 11/03/22		06/30/2016	Redemption 100.0000		1,364	1,364	1,357	1,357	0	(1)	0	(1)	0	1,356	0	8	8	30	11/03/2022	2FE
87910M-AT-4	AIR MEDICAL GROUP HOLDINGS TERM B 4.250% 04/01/22		06/30/2016	Redemption 100.0000		2,000	2,000	1,995	1,931	59	(2)	0	57	0	1,988	0	12	12	44	04/01/2022	4FE
879369-AE-6	TELEFLEX INC 4.875% 06/01/26		05/11/2016	J P Morgan		164,615	164,000	164,000	0	0	0	0	0	0	164,000	0	615	615	0	06/01/2026	3FE
88033G-CN-8	TENET HEALTHCARE CORPORATION 6.750% 06/15/23		05/20/2016	Goldman Sachs & Co		424,860	438,000	394,890	286,698	0	1,648	0	1,648	0	396,645	0	28,215	28,215	13,140	06/15/2023	4FE
88104L-AA-1	TERRAFORM POWER OPERATING LLC SERIES 144A 5.875% 02/01/23		04/22/2016	CS First Boston		596,345	694,000	703,316	574,285	127,902	(499)	0	127,403	0	701,687	0	(105,342)	(105,342)	29,955	02/01/2023	5FE
88104L-AB-9	TERRAFORM POWER OPERATING LLC SERIES 144A 6.125% 06/15/25		04/19/2016	CS First Boston		232,310	279,000	282,098	224,595	57,353	(99)	0	57,254	0	281,849	0	(49,539)	(49,539)	6,006	06/15/2025	5FE
88160Q-AG-8	TESORO LOGISTICS LP CORP SERIES 144A 5.500% 10/15/19		04/08/2016	Tax Free Exchange		65,000	65,000	65,000	63,050	1,950	0	0	1,950	0	65,000	0	0	0	1,718	10/15/2019	3FE
883556-BA-9	THERMO FISHER SCIENTIFIC 2.250% 08/15/16		04/19/2016	Call 100.5560		897,965	893,000	918,739	897,942	0	(2,379)	0	(2,379)	0	895,562	0	2,403	2,403	13,618	08/15/2016	2FE
88723A-AB-4	TIME INC. TL B 4.250% 04/17/21		06/30/2016	Redemption 100.0000		3,750	3,750	3,713	3,694	37	(1)	0	36	0	3,729	0	21	21	81	04/17/2021	3FE
892231-AA-9	TOWNSQUARE MEDIA INC SERIES 144A 6.500% 04/01/23		04/05/2016	Bank of America		35,289	37,000	37,000	33,855	3,145	0	0	3,145	0	37,000	0	(1,711)	(1,711)	1,249	04/01/2023	4FE
89365N-AB-7	TRANSFIRST INC TERM LOAN FIRST LIEN 4.750% 11/10/21		04/01/2016	Redemption 100.0000		920,917	920,917	911,708	908,319	0	(739)	0	(739)	0	907,580	0	13,337	13,337	14,981	11/10/2021	4FE
89469A-AB-0	TREEHOUSE FOODS INC. 4.875% 03/15/22		06/21/2016	J P Morgan		1,537,500	1,500,000	1,500,000	1,428,750	71,250	0	0	71,250	0	1,500,000	0	37,500	37,500	56,672	03/15/2022	3FE
90290P-AH-7	US RENAL CARE INC TERM LOAN 5.250% 11/16/22		06/30/2016	Redemption 100.0000		2,375	2,375	2,352	0	0	(2)	0	(2)	0	2,349	0	26	26	61	11/16/2022	4FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90343T-AN-3	CHARTER COMMUNICATIONS US TELEPACIFIC TL B 6.000% 11/21/20		06/13/2016	Wells Fargo		767,684	803,857	795,819	763,664	28,761	(791)	0	27,970	0	791,634	0	(23,951)	(23,951)	24,384	11/21/2020	4FE
90343T-AN-3	CHARTER COMMUNICATIONS US TELEPACIFIC TL B 6.000% 11/21/20		04/29/2016	Redemption 100.0000		1,735	1,735	1,718	1,648	62	(3)	0	59	0	1,708	0	27	27	53	11/21/2020	4FE
90980N-AG-9	UNITEDCENTRAL INDSTRL SUPPLY TERM B 8.500% 10/09/18		06/30/2016	Redemption 100.0000		1,894	1,894	1,842	1,326	519	4	0	523	0	1,848	0	46	46	74	10/09/2018	4FE
92343E-AF-9	VERSIGN INC 4.625% 05/01/23		06/03/2016	Baring Securities Inc		508,750	500,000	498,125	484,125	14,195	84	0	14,279	0	498,404	0	10,346	10,346	13,811	05/01/2023	3FE
92343V-CH-5	VERIZON COMMUNICATIONS SERIES 2.625% 02/21/20		05/19/2016	J P Morgan		1,279,150	1,250,000	1,264,813	1,264,596	0	(1,329)	0	(1,329)	0	1,263,267	0	15,883	15,883	24,883	02/21/2020	2FE
92929L-AL-2	WMG ACQUISITION CORP 3.750% 07/06/20		06/30/2016	Redemption 100.0000		860	860	860	812	48	0	0	48	0	860	0	0	0	16	07/06/2020	4FE
948627-AU-8	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B2 4.000% 04/02/20		05/19/2016	J P Morgan		421,485	571,324	284,787	243,390	0	44,456	0	44,456	0	287,846	0	133,639	133,639	15,771	04/02/2020	4FE
948627-AU-8	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B2 4.000% 04/02/20		04/27/2016	Redemption 0.0000		0	0	0	(133)	0	133	0	133	0	0	0	0	0	22	04/02/2020	4FE
94988J-5A-1	WELLS FARGO BANK NA SERIES BKNT 1.650% 01/22/18		06/27/2016	Goldman Sachs & Co		3,785,663	3,750,000	3,751,275	0	0	(171)	0	(171)	0	3,751,104	0	34,558	34,558	25,953	01/22/2018	1FE
95235L-AN-0	WEST CORP TRANCHE B6 3.250% 06/30/18		06/17/2016	Redemption 100.0000		1,239,010	1,239,010	1,245,992	1,216,881	23,526	(154)	0	23,372	0	1,240,252	0	(1,243)	(1,243)	25,452	06/30/2018	1FE
95235L-AQ-3	WEST CORP TERM B-10 3.250% 06/30/18		06/28/2016	Citibank		37,599	37,787	37,504	37,113	454	62	0	516	0	37,629	0	(30)	(30)	779	06/30/2018	3FE
95235L-AQ-3	WEST CORP TERM B-10 3.250% 06/30/18		06/28/2016	Redemption 100.0000		1,478,239	1,478,239	1,467,152	1,451,837	17,765	1,522	0	19,287	0	1,471,125	0	7,114	7,114	30,213	06/30/2018	3FE
966387-AG-7	WHITING PETROLEUM CORP 5.000% 03/15/19		04/29/2016	Various		1,260,000	1,500,000	1,332,000	1,132,500	367,500	0	168,000	199,500	0	1,332,000	0	(72,000)	(72,000)	46,389	03/15/2019	5FE
966387-AP-7	WHITING PETROLEUM CORP Series 144A 6.250% 04/01/23		04/11/2016	Goldman Sachs & Co		337,500	500,000	444,000	360,000	140,000	0	56,000	84,000	0	444,000	0	(106,500)	(106,500)	16,753	04/01/2023	5FE
97246F-AD-8	WILSONART INTERNATIONAL INITIAL TERM LOAN 4.000% 10/31/19		06/30/2016	Redemption 100.0000		2,226	2,226	2,207	2,167	41	1	0	42	0	2,209	0	18	18	56	10/31/2019	4FE
98379E-AB-2	XPO LOGISTICS INC TERM B 5.500% 10/30/21		06/30/2016	Redemption 100.0000		6,126	6,126	6,003	6,005	0	(6)	0	(6)	0	5,999	0	126	126	133	10/30/2021	3FE
98705P-AD-8	PILOT TRAVEL CENTERS LLC/TERM York Risk Services Holding Cor 4.750% 10/01/21		06/21/2016	Bank of America		251,074	283,391	283,037	267,096	14,876	(127)	0	14,749	0	281,846	0	(30,772)	(30,772)	3,403	10/01/2021	4FE
98705P-AD-8	PILOT TRAVEL CENTERS LLC/TERM York Risk Services Holding Cor 4.750% 10/01/21		06/30/2016	Redemption 100.0000		1,787	1,787	1,785	1,684	94	(1)	0	93	0	1,777	0	10	10	21	10/01/2021	4FE
98919M-AD-7	ZAYO GROUP LLC TERM B 3.750% 05/06/21		06/20/2016	Various		679,886	681,448	679,744	669,155	9,487	(10)	0	9,477	0	678,631	0	1,255	1,255	12,919	05/06/2021	3FE
98919M-AD-7	ZAYO GROUP LLC TERM B 3.750% 05/06/21		04/14/2016	Redemption 100.0000		90,882	90,882	90,655	89,243	1,265	(36)	0	1,229	0	90,473	0	410	410	994	05/06/2021	3FE
98919M-AG-0	ZAYO GROUP TERM B2 4.500% 05/06/21		06/10/2016	Various		47,917	47,620	47,144	0	0	47	0	47	0	47,191	0	726	726	929	05/06/2021	3FE
98919M-AG-0	ZAYO GROUP TERM B2 4.500% 05/06/21		04/14/2016	Redemption 100.0000		5,212	5,212	5,160	0	0	2	0	2	0	5,162	0	50	50	51	05/06/2021	3FE
98932K-AA-0	ZEKELMAN INDUSTRIES INC SERIES 144A 9.875% 06/15/23		06/07/2016	R.W. Baird		101,875	100,000	100,000	0	0	0	0	0	0	100,000	0	1,875	1,875	0	06/15/2023	5FE
99AA10-02-4	YUM BRANDS TERM B 0.000% 06/02/23		06/15/2016	Goldman Sachs & Co		317,543	317,543	315,955	0	0	48	0	48	0	316,003	0	1,540	1,540	0	06/02/2023	3FE
99AA62-95-9	DIGITALGLOBE INC 4.750% 01/25/20		06/30/2016	Redemption 100.0000		2,574	2,574	2,594	2,521	57	(6)	0	51	0	2,572	0	2	2	62	01/25/2020	3FE
99AA65-81-2	UNITED AIRLINES INC 2.077% 03/25/19		06/25/2016	Tax Free Exchange		1,497,407	1,490,951	1,506,701	1,477,636	19,262	509	0	19,771	0	1,497,407	0	0	0	20,212	03/25/2019	3FE
99AA66-54-7	SINCLAIR TELEVISION GROUP TERM LOAN B 3.000% 04/09/20		06/30/2016	Redemption 100.0000		5,964	5,964	5,970	5,850	117	(3)	0	114	0	5,964	0	0	0	90	04/09/2020	3FE
99AA66-89-3	CEQUEL COMMUNICATIONS LLC TERM LOAN 3.813% 02/14/19		04/26/2016	Redemption 100.0000		1,341,039	1,341,039	1,341,039	1,318,134	22,905	0	0	22,905	0	1,341,039	0	0	0	18,949	02/14/2019	3FE
99AA67-38-8	CHARTER COMMUNICATIONS TERM LOAN F 3.000% 01/31/21		06/30/2016	Redemption 100.0000		2,538	2,538	2,532	2,484	45	0	0	45	0	2,529	0	9	9	39	01/31/2021	3FE
99AA71-64-6	CINCINNATI BELL TERM LOAN B FACILITY 4.000% 08/20/20		06/30/2016	Redemption 100.0000		4,205	4,205	4,173	4,049	113	2	0	115	0	4,164	0	41	41	241	08/20/2020	3FE
99AA73-36-0	SYNCREON GROUP TERM B 5.250% 10/11/20		06/30/2016	Redemption 100.0000		2,825	2,825	2,740	2,277	458	7	0	465	0	2,742	0	83	83	139	10/11/2020	4FE
99AA74-86-3	TRIBUNE CO. TERM LOAN 3.750% 11/20/20		06/30/2016	Redemption 100.0000		3,953	3,953	3,943	3,887	42	0	0	42	0	3,929	0	24	24	113	11/20/2020	3FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
99AA75-08-4	NXP BV / NXP FUNDING LLC TRANCHE D TERM LOAN 4.191% 01/11/20		04/21/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	13,726	01/11/2020	2FE
99AA75-08-4	NXP BV / NXP FUNDING LLC TRANCHE D TERM LOAN 4.191% 01/11/20		04/21/2016	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	35	01/11/2020	2FE
99AA76-55-3	LEVEL 3 FINANCING EXTREME REACH INC TL 7.250% 01/15/20		06/30/2016	Redemption 100.0000		21,332	21,332	21,012	20,878	3	18	0	21	0	20,899	0	432	432	774	01/15/2020	4FE
99AA80-19-1	TWIN RIVER MGMT GROUP INC TL 5.250% 04/11/20		06/30/2016	Redemption 100.0000		30,049	30,049	29,649	29,565	0	12	0	12	0	29,578	0	471	471	456	04/11/2020	4FE
99AA81-27-2	NUMERICABLE US LLC SCHAEFFLER AG TL E 4.250% 05/12/20		05/31/2016	Redemption 100.0000		92,308	92,308	91,385	91,250	0	37	0	37	0	91,287	0	1,021	1,021	1,656	05/12/2020	3FE
99AA82-03-1	PROJECT VOLCANO WP MUSTANG HOLDINGS LLC 5.500% 05/29/21		06/30/2016	Redemption 100.0000		36,284	36,284	35,922	35,682	0	6	0	6	0	35,688	0	597	597	545	05/29/2021	4FE
99AA82-22-1	RYMAN HOSPITALITY PROPERTIES RHP HOTEL PROPERTIES 3.500% 01/22/21		06/30/2016	Redemption 100.0000		400	400	399	398	0	0	0	0	0	398	0	2	2	7	01/22/2021	3FE
99AA82-69-2	MEDIACOM BROADBAND MCC GEORGIA LLC TERM G 3.500% 06/18/21		06/30/2016	Redemption 100.0000		1,115	1,115	1,110	1,103	5	0	0	5	0	1,107	0	8	8	21	06/18/2021	3FE
99AA82-72-6	DAVITA HEALTHCARE TERM B 3.500% 06/19/21		06/30/2016	Redemption 100.0000		2,513	2,513	2,522	2,499	17	(2)	0	15	0	2,514	0	(1)	(1)	44	06/19/2021	3FE
99AA83-13-8	ROVI SOLUTIONS TERM B 3.750% 06/30/21		06/30/2016	Redemption 100.0000		825	825	821	780	39	0	0	39	0	818	0	7	7	16	06/30/2021	3FE
99AA85-69-5	JELD-WEN, inc./Term Loan B JELD-WEN, inc./Term Loan 5.250% 10/15/21		06/30/2016	Redemption 100.0000		3,226	3,226	3,194	3,177	0	1	0	1	0	3,178	0	49	49	86	10/15/2021	4FE
99AA87-63-4	SIEMENS AUDIOLOGY AURIS LUX TERM B2 4.250% 12/19/21		06/30/2016	Redemption 100.0000		998	998	988	985	0	0	0	0	0	985	0	12	12	21	12/19/2021	4FE
99AA87-84-0	GCI HOLDINGS Term B 4.000% 12/22/21		06/30/2016	Redemption 100.0000		1,000	1,000	990	985	0	2	0	2	0	988	0	12	12	20	12/22/2021	3FE
99AA88-66-5	PETSMART Term B 4.250% 02/18/22		04/29/2016	Redemption 100.0000		1,319	1,319	1,312	1,282	27	(1)	0	26	0	1,307	0	11	11	36	02/18/2022	3FE
99AA89-33-3	PENN PRODUCTS TERMINALS TERM B 4.750% 03/19/22		06/30/2016	Redemption 100.0000		19,950	19,950	19,850	18,653	1,130	(17)	0	1,113	0	19,767	0	183	183	376	03/19/2022	3FE
99AA91-64-4	INFORMATICA CORP TERM B 4.500% 06/03/22		06/30/2016	Redemption 100.0000		1,958	1,958	1,953	1,880	69	(2)	0	67	0	1,948	0	10	10	44	06/03/2022	4FE
99AA93-02-0	STANDARD AERO FIRST LIEN TERM LOAN 5.250% 06/23/22	G	06/30/2016	Redemption 100.0000		4,375	4,375	4,353	4,344	3	(11)	0	(8)	0	4,337	0	38	38	152	06/23/2022	4FE
99AA97-23-7	EQUINIX INC TERM B 4.000% 12/07/22		06/30/2016	Redemption 100.0000		498	498	496	0	0	0	0	0	0	496	0	2	2	9	12/07/2022	3FE
99AA99-08-4	EQUINIX INC ON SEMICONDUCTOR CORP TERM B 5.250% 03/31/23		05/10/2016	Various		499,600	497,065	489,609	0	0	(8)	0	(8)	0	489,601	0	9,999	9,999	435	03/31/2023	3FE
99AA99-13-4	GLOBAL PAYMENTS, INC. TERM LOAN B 3.943% 03/21/23		04/05/2016	Bank of America		239,892	238,698	237,505	0	0	(61)	0	(61)	0	237,444	0	2,448	2,448	653	03/21/2023	3FE
99AA99-39-9	NAPA MANAGEMENT SERVICES TERM B 0.000% 04/11/23		04/12/2016	Deutsche Bank		168,434	168,434	166,750	0	0	3	0	3	0	166,752	0	1,682	1,682	0	04/11/2023	4
99AA99-39-9	NAPA MANAGEMENT SERVICES TERM B 0.000% 04/11/23		05/09/2016	Redemption 100.0000		2,298	2,298	2,275	0	0	0	0	0	0	2,275	0	23	23	0	04/11/2023	4
C9413P-AM-5	VALEANT PHARMACEUTICALS TRANCHE B 6.250% 02/13/19		06/28/2016	Redemption 100.0000		25,687	25,687	25,687	24,724	963	0	0	963	0	25,687	0	0	0	368	02/13/2019	3FE
C9413P-AP-8	VALEANT PHARMACEUTICALS TERM LOAN BE 4.750% 06/27/20		06/13/2016	Citibank		383,696	391,527	385,654	374,887	10,955	386	0	11,341	0	386,228	0	(2,531)	(2,531)	8,119	06/27/2020	3FE
C9413P-AP-8	VALEANT PHARMACEUTICALS TERM LOAN BE 4.750% 06/27/20		06/07/2016	Redemption 100.0000		6,572	6,572	6,473	6,292	184	3	0	187	0	6,479	0	93	93	73	06/27/2020	3FE
C9413P-AP-8	CUMULUS MEDIA HOLDINGS INC VALEANT PHARMACEUTICALS INT 4.750% 08/05/20		06/29/2016	Redemption 100.0000		23,305	23,305	21,557	0	0	55	0	55	0	21,612	0	1,693	1,693	114	08/05/2020	4FE
C9413P-AU-7	VALEANT PHARMACEUTICALS INC TERM F1 SENIOR SECURED 3.914% 03/13/22	G	06/29/2016	Redemption 100.0000		55,290	55,290	54,657	48,185	1,675	(62)	0	1,613	0	54,500	0	789	789	1,081	03/13/2022	3FE
D5929G-AB-3	ORION ENGINEERED CARBONS GMBH DOLLAR TERM LOAN FACILITY 5.000% 07/25/21		04/11/2016	Goldman Sachs & Co		999,752	997,259	999,752	0	0	0	0	0	0	999,752	0	0	0	0	07/25/2021	3FE
G0472K-AK-3	ARICENT TECHNOLOGIES INITIAL TERM LOAN 5.500% 04/14/21		04/26/2016	Citicorp		92,000	100,000	99,500	93,098	5,827	98	0	5,925	0	99,023	0	(7,023)	(7,023)	1,871	04/14/2021	4FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G0472K-AK-3	ARICENT TECHNOLOGIES INITIAL TERM LOAN 5.500% 04/14/21		06/30/2016	Redemption 100.0000		2,918	2,918	2,903	2,710	171	9	0	180	0	2,890	0	28	28	98	04/14/2021	4FE
G2967L-AD-5	AVAGO TECHNOLOGIES TERM B 4.250% 02/01/23	E	06/21/2016	Redemption 100.0000		13,689	13,689	13,552	0	0	(18)	0	(18)	0	13,535	0	155	155	198	02/01/2023	3FE
G4123E-AC-0	GRIFOLS WORLDWIDE OPERATIONS TERM LOAN B 3.454% 03/07/21		06/24/2016	Deutsche Bank		1,706,466	1,715,041	1,707,572	1,696,457	8,766	(141)	0	8,625	0	1,705,082	0	1,384	1,384	29,788	03/07/2021	3FE
G4123E-AC-0	GRIFOLS WORLDWIDE OPERATIONS TERM LOAN B 3.454% 03/07/21		06/30/2016	Redemption 100.0000		6,364	6,364	6,355	6,296	50	(4)	0	46	0	6,342	0	23	23	111	03/07/2021	3FE
G8530Y-AB-6	STRATUS TECHNOLOGIES TERM LOAN B 6.000% 04/28/21		06/30/2016	Redemption 100.0000		10,494	10,494	10,389	10,078	42	187	0	229	0	10,307	0	187	187	266	04/28/2021	4FE
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HOLD TRANCHE B 9.815% 02/06/20		06/10/2016	Various		0	0	0	0	0	(80)	0	(80)	0	(80)	0	80	80	28,385	02/06/2020	3FE
L3434L-AC-4	SKILLSOFT EVERGREEN SKILLS LUX SARL 5.750% 04/23/21		04/29/2016	Redemption 100.0000		756	756	620	582	41	6	0	47	0	629	0	127	127	19	04/23/2021	4FE
L5137L-AE-5	WINDSTREAM CORPORATION INTELSAT JACKSON HOLDINGS 3.750% 06/30/19	E	04/15/2016	Various		0	0	0	0	0	(3,415)	0	(3,415)	0	(3,415)	0	3,415	3,415	10,253	06/30/2019	4FE
L7256G-AD-9	OXEA SARL TERM B2 4.250% 01/15/20		05/26/2016	Deutsche Bank		454,814	461,389	455,622	441,780	14,149	(99)	0	14,050	0	455,830	0	(1,016)	(1,016)	9,968	01/15/2020	4FE
L7256G-AD-9	OXEA SARL TERM B2 4.250% 01/15/20		04/06/2016	Redemption 100.0000		1,908	1,908	1,885	1,827	59	(1)	0	58	0	1,884	0	24	24	41	01/15/2020	4FE
N5945L-AN-5	NXP BV TERM B 3.750% 11/05/20	E	06/30/2016	Redemption 100.0000		356,876	356,876	354,199	354,219	0	(73)	0	(73)	0	354,146	0	2,730	2,730	5,840	11/05/2020	3FE
N7900H-AB-9	ADVANTAGE SALES AP NMT ACQUISITION BV 6.750% 08/06/21		04/08/2016	Dain Bosworth		1,220,845	1,387,324	1,345,704	1,226,630	125,747	(3,031)	0	122,716	0	1,349,346	0	(128,501)	(128,501)	47,603	08/06/2021	4FE
N8879V-AB-3	TRONOX PIGMENTS TERM LOAN 4.500% 03/19/20		06/30/2016	Redemption 100.0000		4,401	4,401	4,401	3,884	517	0	0	517	0	4,401	0	0	0	100	03/19/2020	3FE
Q0182F-AB-4	ALINTA ENERGY DELAYED DRAW TERM DD 6.375% 08/07/19		05/20/2016	Redemption 100.0000		209	209	209	207	3	0	0	3	0	209	0	0	0	7	08/07/2019	3FE
Q0182F-AC-2	ALINTA ENERGY TERM LOAN B 6.375% 08/07/19		05/20/2016	Redemption 100.0000		3,200	3,200	3,040	3,063	0	11	0	11	0	3,074	0	126	126	103	08/07/2019	3FE
Y6434N-AC-9	OVERSEAS SHIPHOLDING OSG INTERNATIONAL INC 5.750% 08/05/19	E	06/30/2016	Redemption 100.0000		8,596	8,596	8,553	8,295	237	30	0	267	0	8,563	0	33	33	292	08/05/2019	3FE
552704-AA-6	MEG ENERGY CORP SERIES 144A 6.500% 03/15/21	A	04/07/2016	Baring Securities Inc		305,000	500,000	535,000	350,000	167,675	(1,826)	0	165,849	0	515,849	0	(210,849)	(210,849)	18,688	03/15/2021	5FE
552704-AB-4	MEG ENERGY CORP SERIES 144A 6.375% 01/30/23	A	04/11/2016	Baring Securities Inc		300,000	500,000	500,000	342,500	157,500	0	0	157,500	0	500,000	0	(200,000)	(200,000)	22,490	01/30/2023	5FE
91831A-AC-5	VRX ESCROW CORP SERIES 144A 6.125% 04/15/25	A	04/27/2016	Bank of America		297,500	350,000	291,156	291,720	0	1,413	0	1,413	0	293,132	0	4,368	4,368	11,731	04/15/2025	4FE
22546Q-AF-4	CREDIT SUISSE SERIES MTN 4.375% 08/05/20	F	04/08/2016	Pershing		1,085,440	1,000,000	1,081,940	1,080,980	0	(4,726)	0	(4,726)	0	1,076,254	0	9,186	9,186	30,139	08/05/2020	1FE
45824T-AR-6	INTELSAT JACKSON HLDG SERIES 144A 8.000% 02/15/24	F	04/27/2016	Nomura Securities		196,888	190,000	190,000	0	0	0	0	0	0	190,000	0	6,888	6,888	1,393	02/15/2024	4FE
561233-AB-3	MALLINCKRODT FIN SB SERIES 144A 4.875% 04/15/20	F	04/27/2016	Nomura Securities		160,860	168,000	168,000	161,700	6,300	0	0	6,300	0	168,000	0	(7,140)	(7,140)	4,482	04/15/2020	4FE
561234-AE-5	MALLINCKRODT INTERNATIONAL FIN 4.750% 04/15/23	F	04/29/2016	Goldman Sachs & Co		47,453	57,000	54,150	50,445	3,873	103	0	3,976	0	54,421	0	(6,969)	(6,969)	1,497	04/15/2023	4FE
67054K-AA-7	NUMERICABLE SFR SA SERIES 144A 7.375% 05/01/26	F	06/07/2016	Various		497,904	496,000	496,000	0	0	0	0	0	0	496,000	0	1,904	1,904	5,711	05/01/2026	4FE
90351D-AA-5	UBS GROUP FUNDING SERIES 144A 2.950% 09/24/20	F	04/08/2016	Jeffries & Co		732,898	730,000	728,752	728,815	0	66	0	66	0	728,881	0	4,008	4,008	11,904	09/24/2020	2FE
918370-AB-3	VTR FINANCE BV SERIES 144A 6.875% 01/15/24	F	04/06/2016	Barclays		476,525	490,000	501,463	450,800	48,278	(378)	0	47,900	0	498,700	0	(22,175)	(22,175)	24,891	01/15/2024	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						113,197,515	115,455,708	113,807,029	71,051,323	3,090,710	(7,152)	985,095	2,098,463	0	113,482,658	0	(285,155)	(285,155)	2,057,916	XXX	XXX
8399997. Total - Bonds - Part 4						163,835,395	165,516,760	164,830,810	97,109,684	3,090,710	(503,040)	985,095	1,602,575	0	163,962,135	0	(126,753)	(126,753)	2,508,849	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						163,835,395	165,516,760	164,830,810	97,109,684	3,090,710	(503,040)	985,095	1,602,575	0	163,962,135	0	(126,753)	(126,753)	2,508,849	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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)
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00101J-10-6	ADT CORP		05/02/2016	Corporate Action	4,500.000	189,000		166,473	85,748	2,704	0	0	2,704	0	166,473	0	22,527	22,527	572		L
002444-10-7	AVX CORP		04/28/2016	UBS Securities Inc	11,000.000	145,967		129,537	133,540	7,518	0	11,521	(4,003)	0	129,537	0	16,429	16,429	1,155		L
005125-10-9	ACXIOM CORP		04/28/2016	UBS Securities Inc	2,000.000	44,979		39,140	0	0	0	0	0	0	39,140	0	5,839	5,839	0		L
00847G-70-5	AGENUS INC		06/01/2016	Instinet	11,400.000	47,995		31,104	51,756	(20,652)	0	0	(20,652)	0	31,104	0	16,891	16,891	0		L
00971T-10-1	AKAMAI TECHNOLOGIES		04/28/2016	UBS Securities Inc	1,000.000	52,399		50,770	0	0	0	0	0	0	50,770	0	1,629	1,629	0		L
02079K-10-7	ALPHABET INC		04/28/2016	UBS Securities Inc	100.000	69,099		20,518	75,888	(55,370)	0	0	(55,370)	0	20,518	0	48,581	48,581	0		L
02079K-30-5	ALPHABET INC		04/28/2016	UBS Securities Inc	300.000	211,510		48,122	233,403	(185,281)	0	0	(185,281)	0	48,122	0	163,389	163,389	0		L
03232P-40-5	AMSURG CORP		04/28/2016	UBS Securities Inc	1,900.000	154,695		152,057	144,400	7,657	0	0	7,657	0	152,057	0	2,638	2,638	0		L
032420-10-1	ANACOR PHARMACEUTICALS INC		06/27/2016	Corporate Action	1,700.000	168,725		145,810	90,376	(29,112)	0	0	(29,112)	0	145,810	0	22,915	22,915	0		L
03957W-10-6	ARCHROCK INC		06/01/2016	Various	13,512.000	112,267		95,789	101,610	(5,821)	0	0	(5,821)	0	95,789	0	16,478	16,478	3,323		L
04351G-10-1	ASCENA RETAIL GROUP INC		06/01/2016	Instinet	816.000	5,753		8,699	8,038	661	0	0	661	0	8,699	0	(2,946)	(2,946)	0		L
04624N-10-7	ASTERIAS BIOTHERAPEUTIC- CL A		04/07/2016	Spin Off	0.000	1,972		1,972	1,589	383	0	0	383	0	1,972	0	0	0	0		U
049164-20-5	ATLAS AIR INC		06/01/2016	Instinet	2,600.000	112,292		94,432	0	0	0	0	0	0	94,432	0	17,860	17,860	0		L
04963C-20-9	ATRICURE INC		06/01/2016	Instinet	4,000.000	58,439		28,597	89,760	(61,163)	0	0	(61,163)	0	28,597	0	29,842	29,842	0		L
054937-10-7	BB&T CORPORATION		05/10/2016	Corporate Action	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
06647F-10-2	BANKRATE INC		04/28/2016	UBS Securities Inc	5,600.000	51,631		57,904	74,480	(16,576)	0	0	(16,576)	0	57,904	0	(6,273)	(6,273)	0		L
07177M-10-3	BAXALTA INC		06/03/2016	Taxable Exchange	6,800.000	317,109		245,387	179,538	(22,080)	0	0	(22,080)	0	245,387	0	71,722	71,722	644		L
073685-10-9	BEACON ROOFING SUPPLY INC		04/28/2016	UBS Securities Inc	6,000.000	260,034		233,668	0	0	0	0	0	0	233,668	0	26,366	26,366	0		L
084670-70-2	BERKSHIRE HATHAWAY FIN		06/01/2016	Instinet	1,500.000	212,965		192,120	0	0	0	0	0	0	192,120	0	20,845	20,845	0		L
09062X-10-3	BIOGEN IDEC INC		04/28/2016	UBS Securities Inc	400.000	112,426		61,972	122,540	(60,568)	0	0	(60,568)	0	61,972	0	50,454	50,454	0		L
12008R-10-7	BUILDERS FIRSTSOURCE INC		04/28/2016	UBS Securities Inc	6,300.000	71,755		24,723	69,804	(45,081)	0	0	(45,081)	0	24,723	0	47,032	47,032	0		L
12561W-10-5	CLECO CORPORATION		04/14/2016	Corporate Action	10,900.000	603,533		247,609	569,089	(321,480)	0	0	(321,480)	0	247,609	0	355,924	355,924	4,360		L
127190-30-4	CACI INTERNATIONAL CORP		04/28/2016	UBS Securities Inc	1,200.000	117,681		117,108	111,336	5,772	0	0	5,772	0	117,108	0	573	573	0		L
13057Q-10-7	CALIFORNIA RESOURECES CRP		04/14/2016	Corporate Action	1.000	1		0	0	0	0	0	0	0	0	0	1	1	0		L
13342B-10-5	CAMERON INTERNATIONAL CORP		04/04/2016	Taxable Exchange	4,000.000	264,211		263,416	44,240	1,169	0	0	1,169	0	263,416	0	796	796	0		L
15117B-10-3	CELLDEX THERAPEUTICES INC		06/01/2016	Instinet	1,617.000	7,341		5,708	25,355	(19,646)	0	0	(19,646)	0	5,708	0	1,633	1,633	0		L
15135B-10-1	CENTENE CORP		04/28/2016	UBS Securities Inc	700.000	44,526		37,688	0	0	0	0	0	0	37,688	0	6,838	6,838	0		L
161150-30-8	CHART INDUSTRIES INC		04/28/2016	UBS Securities Inc	4,000.000	98,038		71,840	71,840	0	0	0	0	0	71,840	0	26,198	26,198	0		L
17273K-10-9	CIRCOR INTERNATIONAL INC		04/28/2016	UBS Securities Inc	2,800.000	135,713		68,306	118,020	(49,714)	0	0	(49,714)	0	68,306	0	67,407	67,407	105		L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		06/01/2016	Instinet	3,100.000	43,182		47,690	0	0	0	0	0	0	47,690	0	(4,508)	(4,508)	0		L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		05/02/2016	Spin Off	0.000	10,249		10,249	0	0	0	0	0	0	10,249	0	0	0	0		L
227046-10-9	CROCS INC		06/01/2016	Instinet	1,900.000	19,646		7,173	19,456	(12,284)	0	0	(12,284)	0	7,173	0	12,473	12,473	0		L
232806-10-9	CYPRESS SEMICONDUCTOR CORP		05/12/2016	Merrill Lynch	0.000	0		407	407	0	0	0	0	0	407	0	(407)	(407)	407		L
232806-10-9	CYPRESS SEMICONDUCTOR CORP		05/12/2016	Capital Distribution	0.000	(4,178)		(4,178)	(2,292)	0	0	0	0	0	(4,178)	0	0	0	0		L
235851-10-2	DANAHER CORP		04/28/2016	UBS Securities Inc	5,300.000	510,591		505,017	120,744	5,304	0	0	5,304	0	505,017	0	5,574	5,574	624		L
243537-10-7	DECKERS OUTDOOR CORP		06/01/2016	Instinet	800.000	42,991		39,656	0	0	0	0	0	0	39,656	0	3,335	3,335	0		L
269796-10-8	EAGLE PHARMACEUTICALS INC/DE		04/28/2016	UBS Securities Inc	1,600.000	62,783		136,144	0	0	0	0	0	0	136,144	0	(73,361)	(73,361)	0		L
278642-10-3	EBAY INC		04/28/2016	UBS Securities Inc	3,100.000	76,289		81,251	85,188	(3,937)	0	0	(3,937)	0	81,251	0	(4,962)	(4,962)	0		L
282914-10-0	8X8 INC		04/28/2016	UBS Securities Inc	4,000.000	45,419		43,280	0	0	0	0	0	0	43,280	0	2,139	2,139	0		L
292554-10-2	ENCORE CAPITAL GROUP INC		06/01/2016	Instinet	4,800.000	126,333		100,128	0	0	0	0	0	0	100,128	0	26,205	26,205	0		L
292562-10-5	ENCORE WIRE CORP		04/28/2016	UBS Securities Inc	3,900.000	153,930		61,542	144,651	(83,109)	0	0	(83,109)	0	61,542	0	92,388	92,388	156		L
29286C-10-7	ENGILITY HLDGS INC		04/28/2016	UBS Securities Inc	6,400.000	127,741		210,720	207,872	2,848	0	0	2,848	0	210,720	0	(82,979)	(82,979)	0		L
297425-10-0	ESTERLINE TECHNOLOGIES		04/28/2016	UBS Securities Inc	3,900.000	264,882		106,597	267,300	(200,673)	0	0	(200,673)	0	106,597	0	158,285	158,285	0		L
30066A-10-5	EXAMWORKS GROUP INC		06/01/2016	Instinet	1,300.000	45,278		13,411	34,580	(21,169)	0	0	(21,169)	0	13,411	0	31,867	31,867	0		L
30219G-10-8	EXPRESS SCRIPTS HOLDING		04/28/2016	UBS Securities Inc	1,200.000	89,902		101,568	104,892	(3,324)	0	0	(3,324)	0	101,568	0	(11,666)	(11,666)	0		L
30227H-10-6	EXTERRAN CORP		06/01/2016	Instinet	6,756.000	83,233		62,442	108,434	(45,992)	0	0	(45,992)	0	62,442	0	20,791	20,791	0		L
30249U-10-1	FMC TECHNOLOGIES INC		06/01/2016	Instinet	1,600.000	43,039		20,186	43,515	(25,643)	0	0	(25,643)	0	20,186	0	22,854	22,854	0		L
30303M-10-2	FACEBOOK INC		04/28/2016	UBS Securities Inc	2,100.000	245,107		124,110	219,786	(95,676)	0	0	(95,676)	0	124,110	0	120,997	120,997	0		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL		04/28/2016	UBS Securities Inc	3,900.000	77,881		80,688	0	0	0	0	0	0	80,688	0	(2,807)	(2,807)	0		L
343389-10-2	FLOTEK INDUSTRIES INC		04/28/2016	UBS Securities Inc	7,200.000	67,535		76,221	82,368	26,334	0	32,481	(6,147)	0	76,221	0	(8,686)	(8,686)	0		L
35804H-10-6	FRESH MARKET INC		04/28/2016	Corporate Action	1,700.000	48,450		38,743	0	0	0	0	0	0	38,743	0	9,707	9,707	0		L
374689-10-7	GIBRALTAR INDUSTRIES INC		04/28/2016	UBS Securities Inc	6,300.000	173,309		109,729	68,688	(55,944)	0	0	(55,944)	0	109,729	0	63,580	63,580	0		L
397624-10-7	GREIF INC		06/01/2016	Instinet	2,200.000	80,474		63,025	0	0	0	0	0	0	63,025	0	17,449	17,449	924		L
401617-10-5	GUESS? INC		06/01/2016	Instinet	7,900.000	123,410		144,728	0	0	0	0	0	0	144,728	0	(21,318)	(21,318)	0		L
40650V-10-0	HALYARD HEALTH INC		06/01/2016	Instinet	5,000.000	157,347		156,714	167,050	(10,336)	0	0	(10,336)	0	156,714	0	633	633	0		L
415864-10-7	HARSCO CORP		06/01/2016	Instinet	11,100.000	72,814		87,468	87,468	0	0	0	0	0	87,468	0	(14,654)	(14,654)	566		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)
422245-10-0	HEALTHWAYS INC		06/01/2016	Instinet	11,400.000	139,732		77,342	146,718	(69,376)	0	0	(69,376)	0	77,342	0	62,391	62,391	0		L
44106M-10-2	HOSPITALITY PROPERTIES		06/01/2016	Various	15,400.000	400,325		409,024	402,710	67,037	0	60,723	6,314	0	409,024	0	(8,699)	(8,699)	15,554		L
448947-50-7	IDT CORP		06/02/2016	Spin Off	0.000	22,814		22,814	16,011	6,802	0	0	6,802	0	22,814	0	0	0	0		L
44919P-50-8	IAC/INTERACTIVECORP		04/28/2016	UBS Securities Inc	2,000.000	92,378		94,145	90,075	13,785	0	33,240	(19,455)	0	94,145	0	(1,767)	(1,767)	0		L
452327-10-9	ILLUMINA INC		04/28/2016	UBS Securities Inc	500.000	67,869		86,890	95,973	(9,083)	0	0	(9,083)	0	86,890	0	(19,021)	(19,021)	0		L
45765U-10-3	INSIGHT ENTERPRISES INC		06/01/2016	Instinet	3,100.000	84,907		9,486	77,872	(68,386)	0	0	(68,386)	0	9,486	0	75,421	75,421	0		L
48114A-10-9	JOURNAL MEDIA GROUP INC		04/11/2016	Corporate Action	900.000	10,800		2,416	10,818	(8,402)	0	0	(8,402)	0	2,416	0	8,384	8,384	54		L
482539-10-3	KLX INC		04/28/2016	UBS Securities Inc	2,500.000	83,048		89,688	36,948	9,912	0	0	9,912	0	89,688	0	(6,640)	(6,640)	0		L
485865-10-9	KATE SPADE & CO		06/01/2016	Instinet	3,000.000	67,949		42,558	53,310	(10,752)	0	0	(10,752)	0	42,558	0	25,391	25,391	0		L
49926D-10-9	KNOWLES CORP		06/01/2016	Instinet	3,100.000	45,755		51,646	41,323	10,323	0	0	10,323	0	51,646	0	(5,891)	(5,891)	0		L
505597-10-4	LACLEDE GROUP INC		04/29/2016	Tax Free Exchange	4,600.000	146,699		146,699	273,286	(126,587)	0	0	(126,587)	0	146,699	0	0	0	4,508		L
53578A-10-8	LINKEDIN CORP A		04/28/2016	UBS Securities Inc	1,000.000	122,997		164,303	225,080	(60,777)	0	0	(60,777)	0	164,303	0	(41,305)	(41,305)	0		L
55345K-10-3	MRC GLOBAL INC		04/28/2016	UBS Securities Inc	6,800.000	92,546		98,838	45,150	8,925	0	0	8,925	0	98,838	0	(6,292)	(6,292)	0		L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LL		06/01/2016	Instinet	600.000	43,151		41,502	0	0	0	0	0	0	41,502	0	1,649	1,649	1,410		L
576323-10-9	MASTEC		04/28/2016	UBS Securities Inc	2,200.000	50,709		44,825	0	0	0	0	0	0	44,825	0	5,884	5,884	0		L
58503T-10-6	MEDLEY MANAGEMENT INC		04/28/2016	UBS Securities Inc	2.000	13		11	11	0	0	0	0	0	11	0	2	2	0		L
611742-10-7	MONSTER WORLDWIDE INC		04/28/2016	UBS Securities Inc	14,000.000	45,779		61,740	80,220	(18,480)	0	0	(18,480)	0	61,740	0	(15,961)	(15,961)	0		L
615394-20-2	MOOG INC CLASS A		04/28/2016	UBS Securities Inc	2,700.000	127,032		178,229	163,620	14,609	0	0	14,609	0	178,229	0	(51,196)	(51,196)	0		L
62945V-10-9	NV5 HOLDINGS INC		04/28/2016	UBS Securities Inc	3,100.000	77,901		65,487	68,138	(2,651)	0	0	(2,651)	0	65,487	0	12,414	12,414	0		L
637138-10-8	NATL PENN BCSHS INC		04/05/2016	Corporate Action	5,779.000	75,127		62,124	71,255	(9,131)	0	0	(9,131)	0	62,124	0	13,003	13,003	636		L
637138-10-8	NATL PENN BCSHS INC		04/05/2016	Tax Free Exchange	8,821.000	94,826		94,826	108,763	(13,937)	0	0	(13,937)	0	94,826	0	0	0	970		L
64126X-20-1	NEUSTAR INC.		04/28/2016	UBS Securities Inc	2,600.000	64,271		62,816	62,322	494	0	0	494	0	62,816	0	1,455	1,455	0		L
651824-10-4	NEWPORT CORP		05/02/2016	Corporate Action	8,000.000	184,000		54,240	126,960	(72,720)	0	0	(72,720)	0	54,240	0	129,760	129,760	0		L
674215-10-8	OASIS PETROLEUM INC		04/28/2016	UBS Securities Inc	13,800.000	135,237		101,706	101,706	0	0	0	0	0	101,706	0	33,531	33,531	0		L
682095-10-4	OMEGA FLEX INC		04/28/2016	UBS Securities Inc	1,300.000	44,836		40,391	0	0	0	0	0	0	40,391	0	4,445	4,445	0		L
682324-10-8	ONCOTHYREON INC		06/09/2016	Tax Free Exchange	13,300.000	46,683		46,683	29,526	17,157	0	0	17,157	0	46,683	0	0	0	0		L
69354N-10-6	PRA GROUP INC		06/01/2016	Instinet	1,500.000	40,679		39,330	0	0	0	0	0	0	39,330	0	1,349	1,349	0		L
703343-10-3	PATRICK INDUSTRIES INC		04/28/2016	UBS Securities Inc	1,500.000	70,138		67,198	0	0	0	0	0	0	67,198	0	2,941	2,941	0		L
70450Y-10-3	PAYPAL HOLDINGS INC-W/I		04/28/2016	UBS Securities Inc	1,600.000	64,095		55,408	57,920	(2,512)	0	0	(2,512)	0	55,408	0	8,687	8,687	0		L
71714F-10-4	PHARMERICA CORP		04/28/2016	UBS Securities Inc	3,500.000	83,753		112,277	122,500	(10,224)	0	0	(10,224)	0	112,277	0	(28,523)	(28,523)	0		L
73936N-10-5	POWERSECURE INTERNATIONAL INC		04/28/2016	UBS Securities Inc	2,800.000	52,443		52,139	0	0	0	0	0	0	52,139	0	304	304	0		L
747582-10-4	QUALITY SYSTEMS INC		06/01/2016	Various	22,100.000	300,791		350,124	356,252	(6,128)	0	0	(6,128)	0	350,124	0	(49,332)	(49,332)	3,868		L
74967R-10-6	RMR GROUP INC		04/28/2016	UBS Securities Inc	865.000	21,746		12,168	12,465	(297)	0	0	(297)	0	12,168	0	9,578	9,578	259		L
775133-10-1	ROGERS CORP		06/01/2016	Instinet	1,500.000	101,068		28,320	77,355	(49,035)	0	0	(49,035)	0	28,320	0	72,748	72,748	0		L
779287-10-1	ROUSE PROPERTIES INC		06/01/2016	Instinet	2,400.000	43,847		43,981	0	0	0	0	0	0	43,981	0	(134)	(134)	0		L
779376-10-2	ROVI CORPORATION		04/28/2016	UBS Securities Inc	3,300.000	57,221		34,155	54,978	(20,823)	0	0	(20,823)	0	34,155	0	23,066	23,066	0		L
78573L-10-6	SABRA HEALTH CARE REIT INC		06/01/2016	Instinet	14,200.000	299,460		356,359	260,967	67,455	0	0	67,455	0	356,359	0	(56,899)	(56,899)	11,253		L
803607-10-0	SAREPTA THERAPEUTICS INC		04/28/2016	UBS Securities Inc	3,300.000	45,506		108,855	57,870	(10,215)	0	0	(10,215)	0	108,855	0	(63,349)	(63,349)	0		L
811054-40-2	E.W SCRIPPS CO		06/01/2016	Instinet	3,600.000	61,415		27,889	68,400	(40,511)	0	0	(40,511)	0	27,889	0	33,525	33,525	0		L
83416T-10-0	SOLARCITY CORP		04/28/2016	UBS Securities Inc	2,100.000	67,682		93,933	0	0	0	0	0	0	93,933	0	(26,251)	(26,251)	0		L
85571B-10-5	STARWOOD PROPERTY TRUST INC		06/01/2016	Instinet	81,900.000	1,694,671		2,007,009	1,683,864	323,145	0	0	323,145	0	2,007,009	0	(312,338)	(312,338)	78,624		L
860630-10-2	STIFEL FINANCIAL CORP		04/28/2016	UBS Securities Inc	1,700.000	56,813		50,320	72,012	5,967	0	27,659	(21,692)	0	50,320	0	6,493	6,493	0		L
862578-10-1	STRAIGHT PATH COMM INC		04/28/2016	UBS Securities Inc	2,700.000	100,114		36,396	0	0	0	0	0	0	36,396	0	63,718	63,718	0		L
871237-10-3	SYKES ENTERPRISES INC		04/28/2016	UBS Securities Inc	3,500.000	102,093		102,506	0	0	0	0	0	0	102,506	0	(413)	(413)	0		L
874083-10-8	TAL INTERNATIONAL GROUP INC		05/10/2016	Capital Distribution	0.000	6,255		6,255	6,255	0	0	0	0	0	6,255	0	0	0	0		L
879360-10-5	TELEDYNE TECHNOLOGIES		04/28/2016	UBS Securities Inc	500.000	47,099		44,081	0	0	0	0	0	0	44,081	0	3,018	3,018	0		L
88883P-10-1	TOBIRA THERAPEUTICS INC		06/01/2016	Instinet	3,500.000	33,615		28,630	35,175	12,581	0	19,126	(6,545)	0	28,630	0	4,985	4,985	0		L
89469A-10-4	TREEHOUSE FOODS INC.		06/01/2016	Instinet	2,100.000	198,467		177,660	164,766	12,894	0	0	12,894	0	177,660	0	20,807	20,807	0		L
896082-10-4	TRIBUNE PUBLISHING CO-W/I		06/20/2016	Tax Free Exchange	16,300.000	150,286		150,286	150,286	0	0	0	0	0	150,286	0	0	0	2,853		L
896818-10-1	TRIUMPH GROUP INC		04/28/2016	UBS Securities Inc	800.000	30,079		18,840	31,800	(12,960)	0	0	(12,960)	0	18,840	0	11,239	11,239	32		L
901109-10-8	TUTOR PERINI CORPORATION		04/28/2016	UBS Securities Inc	2,800.000	44,155		44,190	0	0	0	0	0	0	44,190	0	(35)	(35)	0		L
901476-10-1	TWIN DISC INC		04/28/2016	UBS Securities Inc	8,400.000	110,458		87,159	88,368	15,935	0	17,144	(1,209)	0	87,159	0	23,299	23,299	0		L
90184L-10-2	TWITTER INC		04/28/2016	UBS Securities Inc	4,000.000	58,519		97,056	92,560	18,983	0	14,487	4,496	0	97,056	0	(38,537)	(38,537)	0		L
902925-10-6	USA TRUCK INC		06/01/2016	Instinet	600.000	11,754		14,701	10,470	4,231	0	0	4,231	0	14,701	0	(2,948)	(2,948)	0		L
903293-40-5	USG CORP		04/28/2016	UBS Securities Inc	1,800.000	49,553		42,356	0	0	0	0	0	0	42,356	0	7,197	7,197	0		L
910047-10-9	UNITED CONTINENTAL HOLDINGS		06/01/2016	Instinet	2,300.000	104,050		111,228	0	0	0	0	0	0	111,228	0	(7,178)	(7,178)	0		L
911363-10-9	UNITED RENTALS INC		04/28/2016	UBS Securities Inc	1,600.000	106,878		85,321	0	0	0	0	0	0	85,321	0	21,556	21,556	0		L
922417-10-0	VEECO INSTRUMENTS INC		06/01/2016	Instinet	4,000.000	72,278		26,680	82,240	(55,560)	0	0	(55,560)	0	26,680	0	45,598	45,598	0		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)
92343E-10-2	VERSIGN INC		04/28/2016	UBS Securities Inc	500.000	44,704		43,305	43,680	(375)	0	0	(375)	0	43,305	0	1,399	1,399	0		L
925815-10-2	VICOR CORP		04/28/2016	UBS Securities Inc	600.000	5,964		4,429	5,472	(1,043)	0	0	(1,043)	0	4,429	0	1,535	1,535	0		L
92923C-80-7	WCI COMMUNITIES		04/28/2016	UBS Securities Inc	2,900.000	48,023		70,325	64,612	5,713	0	0	5,713	0	70,325	0	(22,302)	(22,302)	0		L
981419-10-4	WORLD ACCEPTANCE CORP		06/01/2016	Instinet	2,300.000	99,193		74,566	0	0	0	0	0	0	74,566	0	24,627	24,627	0		L
983793-10-0	XPO LOGISTICS INC		06/01/2016	Instinet	1,800.000	51,263		49,050	49,050	0	0	0	0	0	49,050	0	2,213	2,213	0		L
984332-10-6	YAHOO INC		04/28/2016	UBS Securities Inc	1,300.000	47,553		15,860	43,238	(27,378)	0	0	(27,378)	0	15,860	0	31,693	31,693	0		L
G0177J-10-8	ALLERGAN PLC	F	04/28/2016	UBS Securities Inc	200.000	43,767		54,818	62,500	(7,682)	0	0	(7,682)	0	54,818	0	(11,051)	(11,051)	0		L
G0751N-10-3	ABENGOA YIELD PLC	F	06/01/2016	Instinet	8,200.000	146,203		144,320	0	0	0	0	0	0	144,320	0	1,883	1,883	0		L
G33856-10-8	FERROGLOBE PLC	F	06/01/2016	Various	7,000.000	68,559		89,110	75,250	13,860	0	0	13,860	0	89,110	0	(20,552)	(20,552)	560		L
L0175J-10-4	ALTISOURCE PORTFOLIO SOLUTIONS	F	04/28/2016	UBS Securities Inc	1,900.000	57,151		52,972	0	0	0	0	0	0	52,972	0	4,179	4,179	0		L
N59465-10-9	MYLAN NV	F	04/28/2016	UBS Securities Inc	1,300.000	55,338		66,599	70,291	(3,692)	0	0	(3,692)	0	66,599	0	(11,233)	(11,233)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,781,776	XXX	12,393,771	10,390,848	(1,479,190)	0	216,381	(1,695,571)	0	12,393,771	0	1,388,037	1,388,037	133,417	XXX	XXX
9799997. Total - Common Stocks - Part 4						13,781,776	XXX	12,393,771	10,390,848	(1,479,190)	0	216,381	(1,695,571)	0	12,393,771	0	1,388,037	1,388,037	133,417	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						13,781,776	XXX	12,393,771	10,390,848	(1,479,190)	0	216,381	(1,695,571)	0	12,393,771	0	1,388,037	1,388,037	133,417	XXX	XXX
9899999. Total - Preferred and Common Stocks						13,781,776	XXX	12,393,771	10,390,848	(1,479,190)	0	216,381	(1,695,571)	0	12,393,771	0	1,388,037	1,388,037	133,417	XXX	XXX
9999999 - Totals						177,617,171	XXX	177,224,581	107,500,532	1,611,520	(503,040)	1,201,476	(92,996)	0	176,355,906	0	1,261,284	1,261,284	2,642,266	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
000000-00-0	PAYABLE/RECEIVABLE		1	2,199	(7,661)	07/01/2016
000000-00-0	PAYABLE/RECEIVABLE		1	(411)	(411)	07/01/2016
02665W-AY-7	AMERICAN HONDA FINANCE		1	300,542	300,000	09/20/2017
037833-BC-3	APPLE INC		1	1,000,116	1,000,000	05/12/2017
06417G-EX-2	BANK OF NOVA SCOTIA (HOUSTON)		1	1,400,585	1,400,000	08/26/2016
06427E-SF-9	BANK OF MONTREAL (CHICAGO)		1	2,300,308	2,300,000	07/13/2016
084664-CC-3	BERKSHIRE HATHAWAY FIN		1	560,307	560,000	01/13/2017
13606A-PD-4	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)		1	2,000,598	2,000,000	08/03/2016
14912L-6K-2	CATERPILLAR FINANCIAL SERVICES CORP		1	1,699,952	1,700,000	06/09/2017
161453-AY-1	CHASE BANK USA NA		1	900,626	900,000	10/14/2016
166764-AX-8	CHEVRON CORP		1	1,599,822	1,600,000	11/09/2017
17275R-AS-1	CISCO SYSTEMS INC		1	1,702,525	1,702,212	03/03/2017
17275R-AZ-5	CISCO SYSTEMS INC		1	2,113,001	2,100,000	02/21/2018
191216-BC-3	COCA-COLA CO/THE		1	1,200,398	1,200,335	11/01/2016
2027A0-GW-3	COMMONWEALTH BANK AUST		1	1,901,478	1,901,461	09/20/2016
21684B-J7-0	COOPERATIEVE RABOBANK UA (NEW YORK)		1	1,500,558	1,500,000	08/23/2016
24422E-SE-0	JOHN DEERE CAPITAL CORP		1	1,901,273	1,901,051	10/11/2016
30231G-AM-4	EXXON MOBIL CORPORATION		1	1,593,896	1,600,000	03/01/2018
30231G-AS-1	EXXON MOBIL CORPORATION		1	1,511,160	1,500,000	02/28/2018
36967F-AC-5	GENERAL ELECTRIC CO		1	400,000	400,000	07/05/2016
40428A-E2-9	HSBC BANK USA NA		1	1,100,550	1,100,000	09/20/2016
40433F-GB-9	HSBC BANK PLC		1	1,500,308	1,500,000	07/21/2016
478160-BE-3	JOHNSON & JOHNSON		1	500,150	500,174	11/28/2016
478160-BE-3	JOHNSON & JOHNSON		1	900,269	900,313	11/28/2016
63253T-D3-9	NATIONAL AUSTRALIA BANK LTD (NEW YORK)		1	1,700,831	1,700,000	02/24/2017
64952W-BU-6	NEW YORK LIFE GLOBAL FDG		1	1,100,182	1,100,104	09/06/2016
64952W-BU-6	NEW YORK LIFE GLOBAL FDG		1	600,099	600,004	09/06/2016
64952W-BU-6	NEW YORK LIFE GLOBAL FDG		1	1,300,215	1,300,000	09/06/2016
65558L-AP-7	NORDEA BANK FINLAND PLC (NEW YORK)		1	1,500,527	1,500,000	08/09/2016
65558L-DT-6	NORDEA BANK FINLAND PLC (NEW YORK)		1	1,300,611	1,300,000	10/27/2016
65558L-PU-0	NORDEA BANK FINLAND PLC (NEW YORK)		1	1,000,460	1,000,000	04/20/2017
74256L-AT-6	PRINCIPAL LFE GLB FND II		1	1,101,608	1,100,000	12/01/2017
78009N-A4-8	ROYAL BANK OF CANADA (NEW YORK)		1	500,000	500,000	03/22/2018
78009N-XA-9	ROYAL BANK OF CANADA (NEW YORK)		1	1,901,322	1,900,000	10/14/2016
78012K-BG-1	ROYAL BANK OF CANADA		1	1,300,329	1,300,000	02/03/2017
822582-BC-5	SHELL INTERNATIONAL FIN		1	1,400,665	1,400,702	11/15/2016
822582-BL-5	SHELL INTERNATIONAL FIN		1	1,381,518	1,380,000	05/10/2017
83050F-DW-8	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK)		1	1,400,559	1,400,000	09/01/2016
8574P1-HZ-2	STATE STREET BANK & TRST		1	1,600,299	1,600,000	01/13/2017
86958D-3D-2	SVENSKA HANDELSBANKEN AB (NEW YORK)		1	400,181	400,000	04/21/2017
86958D-T9-3	SVENSKA HANDELSBANKEN AB (NEW YORK)		1	1,400,526	1,400,000	08/24/2016
86958D-VL-3	SVENSKA HANDELSBANKEN AB (NEW YORK)		1	1,699,891	1,699,915	12/19/2016
89114Q-AL-2	TORONTO-DOMINION BANK		1	500,395	500,277	09/09/2016
89114Q-AU-2	TORONTO-DOMINION BANK		1	700,060	700,000	07/13/2016
89114Q-AY-4	TORONTO-DOMINION BANK		1	1,000,003	1,000,000	07/08/2016
89236T-CC-7	TOYOTA MOTOR CREDIT CORP		1	400,034	400,000	02/16/2017
89236T-CL-7	TOYOTA MOTOR CREDIT CORP		1	1,799,973	1,800,000	10/14/2016
89236T-DB-8	TOYOTA MOTOR CREDIT CORP		1	1,599,744	1,600,000	04/24/2017
90331H-MV-2	US BANK NA CINCINNATI		1	401,164	400,000	01/29/2018
94988E-KG-2	WELLS FARGO BANK NA		1	1,601,112	1,600,000	10/13/2016
94988J-5B-9	WELLS FARGO BANK NA		1	1,406,168	1,400,000	01/22/2018
94988J-5C-7	WELLS FARGO BANK NA		1	600,956	600,000	09/07/2017
96121T-E9-5	WESTPAC BANKING CORP (NEW YORK)		1	1,901,300	1,900,000	10/21/2016
96121T-F3-7	WESTPAC BANKING CORP (NEW YORK)		1	500,240	500,000	11/16/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				64,591,183	64,538,475	XXX
000000-00-0	DAIWA CAPITAL MARKETS AMERICA REPO		1	3,651,258	3,651,258	07/01/2016
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				3,651,258	3,651,258	XXX
02005A-EY-0	AMOT2015-1		1	1,198,865	1,200,000	01/15/2019
02006X-AC-1	ALLYL2015-SN1		1	293,944	293,926	06/20/2017
02007C-AC-6	ALLYA2016-1		1	866,719	866,050	08/15/2018
02007D-AH-3	ALLYA2015-2		1	631,184	631,056	03/15/2018
02587T-AA-1	AEITT2013-1		1	1,698,805	1,700,888	02/15/2019
05522R-CR-7	BACCT2014-A2		1	1,701,616	1,700,000	09/16/2019
05522R-CS-5	BACCT2014-A3		1	1,101,638	1,100,000	01/15/2020
05581Q-AC-2	BMWLT2015-2		1	1,416,879	1,416,336	01/22/2018
05581R-AC-0	BMWLT2016-1		1	1,402,837	1,400,000	01/22/2018
12594B-AC-6	CNH2016-A		1	1,075,681	1,075,000	07/15/2019
14041N-DL-2	COMET2007-A2		1	499,567	499,399	12/16/2019
14313Y-AH-1	CARMX2016-1		1	600,137	600,000	04/15/2019
161571-GW-8	CHAIT2015-A3		1	1,300,708	1,300,000	04/15/2019
161571-GZ-1	CHAIT2015-A6		1	1,600,707	1,600,000	05/15/2019
17305E-DL-6	CCCIT2006-A8		1	1,798,698	1,798,326	12/17/2018
17305E-FT-7	CCCIT2014-A7		1	1,300,128	1,300,000	08/24/2018
254683-BH-7	DCENT2014-A2		1	1,200,109	1,200,065	08/15/2019
34528Q-CW-2	FORDF2013-5		1	800,085	800,203	09/15/2018
34528Q-DS-0	FORDF2015-1		1	1,101,630	1,105,000	01/15/2020
34530Q-AC-4	FORDO2015-A		1	176,029	176,027	01/15/2018
34530T-AC-8	FORDL2015-A		1	599,246	599,531	12/15/2017
34530X-AC-9	FORDL2015-B		1	1,377,058	1,374,974	05/15/2018
34531P-AC-5	FORDO2016-A		1	756,007	755,000	12/15/2018
36251L-AC-7	GMALT2016-2		1	500,127	500,000	10/22/2018
38013G-AH-2	GMALT2015-2		1	1,612,713	1,612,966	04/20/2018
380881-CD-2	GCCT2014-1A		1	1,398,088	1,400,000	03/15/2019
41284B-AC-0	HDMOT 2015-1		1	266,887	266,860	01/15/2019
576339-AU-9	MCCTI2016-1		1	1,700,311	1,700,000	09/23/2019
58768U-AC-7	MBMOT2015-AA		1	1,600,000	1,600,000	04/15/2019
58769A-AC-0	MBALT2015-B		1	1,256,086	1,255,121	01/16/2018
65474V-AH-4	NMOTR2015-A		1	798,680	800,000	01/15/2020
65478T-AC-6	NALT2015-B		1	894,841	893,575	12/15/2017
65490B-AC-9	NALT2014-B		1	283,532	283,554	04/17/2017
78448M-AC-1	SMAT2015-1US		1	244,370	244,506	08/14/2017
89237C-AC-5	TAOT2015-B		1	344,374	344,304	11/15/2017
89621A-AA-7	TCCT2016-1		1	1,700,996	1,700,000	05/26/2021
928667-AC-8	VWMT2014-1A		1	1,481,601	1,500,000	07/22/2019
92867V-AC-4	VWALT2015-A		1	280,443	280,753	06/20/2017
98160Q-AC-6	WOART2014-B		1	2,139	2,139	01/16/2018
98161D-AC-4	WOLS2014-A		1	300,815	300,900	03/15/2017
98161J-AC-1	WOART2015-A		1	147,653	147,708	07/16/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				39,311,930	39,324,168	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				107,554,371	107,513,902	XXX
4899999. Total - Hybrid Securities				0	0	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				64,591,183	64,538,475	XXX
6299999. Total - Residential Mortgage-Backed Securities				3,651,258	3,651,258	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				39,311,930	39,324,168	XXX
6599999. Total Bonds				107,554,371	107,513,902	XXX
7099999. Total - Preferred Stocks				0	0	XXX
000000-00-0	AGL ENERGY NPV		L	18,457	18,457	
000000-00-0	AGL ENERGY NPV		L	21,709	21,709	
000000-00-0	ARISTOCRAT LEISURE LTD NPV		L	232,041	232,041	
000000-00-0	ALS LTD NPV		L	2,647	2,647	
000000-00-0	ALS LTD NPV		L	64,973	64,973	
000000-00-0	AMCOR LTD/AUSTRALIA NPV		L	159,205	159,205	
000000-00-0	AMP LIMITE NPV		L	84,737	84,737	
000000-00-0	AUSTRALIA AND NZ BANKING GROUP		L	8,165	8,165	
000000-00-0	AUSTRALIA AND NZ BANKING GROUP		L	21,413	21,413	
000000-00-0	ASX LTD NPV		L	1,399	1,399	
000000-00-0	AURIZON HOLDINGS LTD NPV		L	322,546	322,546	
000000-00-0	AURIZON HOLDINGS LTD NPV		L	750,214	750,214	
000000-00-0	BENDIGO + ADELAIDE BANK LTD NPV		L	4,522	4,522	
000000-00-0	BENDIGO + ADELAIDE BANK LTD NPV		L	5,998	5,998	
000000-00-0	BHP BILLITON LTD AUD 0.5		L	272,417	272,417	
000000-00-0	BLACKMORES LTD NPV		L	98,510	98,510	
000000-00-0	BRICKWORKS LTD NPV		L	25,824	25,824	
000000-00-0	BORAL LTD NPV		L	3,872	3,872	
000000-00-0	BORAL LTD NPV		L	34,677	34,677	
000000-00-0	BANK OF QUEENSLAND LTD NPV		L	1,078	1,078	
000000-00-0	BANK OF QUEENSLAND LTD NPV		L	2,303	2,303	
000000-00-0	BLUESCOPE STEEL LTD NPV		L	150,924	150,924	
000000-00-0	BLUESCOPE STEEL LTD NPV		L	123,430	123,430	
000000-00-0	BT INVESTMENT MANAGEMENT L AUD NPV		L	6,308	6,308	
000000-00-0	BRAMBLES LTD NPV		L	11,957	11,957	
000000-00-0	BRAMBLES LTD NPV		L	1,474	1,474	
000000-00-0	CARSALES.COM LTD NPV		L	1,481	1,481	
000000-00-0	CARSALES.COM LTD NPV		L	25,806	25,806	
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA NPV		L	8,602	8,602	
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA NPV		L	25,858	25,858	
000000-00-0	COCA-COLA NPV		L	10,744	10,744	
000000-00-0	COCA-COLA NPV		L	15,048	15,048	
000000-00-0	CHALLENGER LTD/AUSTRALIA NPV		L	26,692	26,692	
000000-00-0	CHALLENGER LTD/AUSTRALIA NPV		L	321,225	321,225	
000000-00-0	COCHLEAR LTD NPV		L	44,376	44,376	
000000-00-0	COMPUTERSHARE LTD NPV		L	7,365	7,365	
000000-00-0	CSL LTD NPV		L	86,683	86,683	
000000-00-0	CSL LTD NPV		L	859,371	859,371	
000000-00-0	CALTEX AUSTRALIA LTD NPV RFD		L	107,015	107,015	
000000-00-0	CALTEX AUSTRALIA LTD NPV RFD		L	86,488	86,488	
000000-00-0	CROWN RESORTS LTD NPV		L	926	926	
000000-00-0	DULUXGROUP LTD NPV		L	8,097	8,097	
000000-00-0	DOMINOS PIZZA ENTERPRISES LTD NPV		L	2,271	2,271	
000000-00-0	DOMINOS PIZZA ENTERPRISES LTD NPV		L	2,738	2,738	
000000-00-0	EVOLUTION MINING LTD NPV		L	1,796	1,796	
000000-00-0	EVOLUTION MINING LTD NPV		L	64,342	64,342	
000000-00-0	FLIGHT CENTRE TRAVEL GROUP LTD NPV		L	86,191	86,191	
000000-00-0	FORTESCUE NPV		L	2,732	2,732	
000000-00-0	FAIRFAX MEDIA LTD NPV		L	4,956	4,956	
000000-00-0	FAIRFAX MEDIA LTD NPV		L	162,021	162,021	
000000-00-0	HEALTHSCOPE LTD NPV		L	1,181	1,181	
000000-00-0	HARVEY NORMAN HOLDINGS LTD NPV		L	7,536	7,536	
000000-00-0	HARVEY NORMAN HOLDINGS LTD NPV		L	139,834	139,834	
000000-00-0	INSURANCE AUSTRALIA GROUP LTD NPV		L	1,219	1,219	
000000-00-0	INSURANCE AUSTRALIA GROUP LTD NPV		L	9,587	9,587	
000000-00-0	IOOF HOLDINGS LTD NPV		L	56,525	56,525	
000000-00-0	IOOF HOLDINGS LTD NPV		L	976	976	
000000-00-0	ILUKA RESOURCES LTD NPV		L	7,146	7,146	
000000-00-0	INCITEC PIVOT LTD NPV		L	35,436	35,436	
000000-00-0	JB HI-FI LTD NPV		L	19,657	19,657	
000000-00-0	JB HI-FI LTD NPV		L	89,270	89,270	
000000-00-0	LINK ADMINISTRATION HOLDINGS LTD		L	97,884	97,884	
000000-00-0	LINK ADMINISTRATION HOLDINGS LTD		L	177,835	177,835	
000000-00-0	MAGELLAN FINANCIAL GROUP LTD NPV		L	3,307	3,307	
000000-00-0	MAGELLAN FINANCIAL GROUP LTD NPV		L	60,872	60,872	
000000-00-0	MEDIBANK PVT LTD AUD 1.0		L	550	550	
000000-00-0	MEDIBANK PVT LTD AUD 1.0		L	2,144	2,144	
000000-00-0	MACQUARIE GP LTD NPV		L	5,793	5,793	
000000-00-0	MACQUARIE GP LTD NPV		L	13,206	13,206	
000000-00-0	NATIONAL AUSTRALIA BANK LTD NPV		L	9,264	9,264	
000000-00-0	NATIONAL AUSTRALIA BANK LTD NPV		L	170,820	170,820	
000000-00-0	NEWCREST MINING LTD NPV		L	322,631	322,631	
000000-00-0	NEWCREST MINING LTD NPV		L	78,785	78,785	
000000-00-0	NORTHERN STAR RESOURCES LTD NPV		L	52,169	52,169	
000000-00-0	ORORA LTD AUD 1.0		L	91,552	91,552	
000000-00-0	ORIGIN ENERGY LTD NPV		L	3,939	3,939	
000000-00-0	ORICA LTD NPV		L	760	760	
000000-00-0	PREMIER INVESTMENTS LTD NPV		L	27,094	27,094	
000000-00-0	PLATINUM ASSET MANAGEMENT LTD NPV		L	14,366	14,366	
000000-00-0	QANTAS AIRWAYS LTD NPV		L	157,345	157,345	
000000-00-0	QBE INS GR NPV		L	77,991	77,991	
000000-00-0	QBE INS GR NPV		L	6,573	6,573	
000000-00-0	QUBE HOLDINGS LTD AUD 0.01		L	3,118	3,118	
000000-00-0	REA GROUP LTD NPV		L	1,198	1,198	
000000-00-0	REA GROUP LTD NPV		L	5,577	5,577	
000000-00-0	RAMSAY HEALTH CARE LTD NPV		L	9,570	9,570	
000000-00-0	RAMSAY HEALTH CARE LTD NPV		L	418,695	418,695	
000000-00-0	RIO TINTO LTD SHS		L	4,735	4,735	
000000-00-0	RIO TINTO LTD SHS		L	187,541	187,541	
000000-00-0	SOUTH32 LTD NPV		L	2,242	2,242	
000000-00-0	SEEK LTD NPV		L	6,029	6,029	
000000-00-0	SEEK LTD NPV		L	343,252	343,252	
000000-00-0	THE STAR ENTERTAINMENT GROUP LIMIT		L	105,178	105,178	
000000-00-0	THE STAR ENTERTAINMENT GROUP LIMIT		L	50,462	50,462	
000000-00-0	SONIC HEALTHCARE LTD NPV		L	1,556	1,556	
000000-00-0	SONIC HEALTHCARE LTD NPV		L	36,990	36,990	
000000-00-0	SANTOS LTD NPV		L	24,245	24,245	
000000-00-0	SANTOS LTD NPV		L	21,557	21,557	
000000-00-0	SUNCORP GROUP LTD NPV		L	16,121	16,121	
000000-00-0	TELSTRA CORP LTD NPV		L	86,736	86,736	
000000-00-0	TPG TELECOM LTD NPV		L	793	793	
000000-00-0	TPG TELECOM LTD NPV		L	29,898	29,898	
000000-00-0	TATTS GROUP LTD NPV		L	114,467	114,467	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	TREASURY WINE ESTATES LTD NPV		L	26,385	26,385	
000000-00-0	TREASURY WINE ESTATES LTD NPV		L	12,360	12,360	
000000-00-0	VOCUS COMMUNICATIONS LTD NPV		L	2,562	2,562	
000000-00-0	WESTPAC BANKING CORP NPV		L	32,915	32,915	
000000-00-0	WOOLWORTHS LTD NPV		L	2,512	2,512	
000000-00-0	WOOLWORTHS LTD NPV		L	4,955	4,955	
000000-00-0	WOODSIDE P NPV		L	32,090	32,090	
000000-00-0	ASSURED GUARANTY LTD USD 0.01		L	39,986	39,986	
000000-00-0	AXALTA COATING SYSTEMS LTD USD 1.0		L	11,171	11,171	
000000-00-0	ENDURANCE SPECIALTY HOLDING USD 1.0		L	9,340	9,340	
000000-00-0	MARVELL TECHNOLOGY GROUP USD 0.002		L	3,184	3,184	
000000-00-0	NORWEGIAN CRUISE LINE HOL USD 0.001		L	26,458	26,458	
000000-00-0	SEADRILL L USD2		L	334	334	
000000-00-0	VALIDUS HOLDINGS LTD USD 0.175		L	48,235	48,235	
000000-00-0	WHITE MOUNTAINS INSURANCE G USD 1.0		L	44,581	44,581	
000000-00-0	SYNGENTA AG CHF 0.1		L	144,942	144,942	
000000-00-0	ROCHE HOLDING AG NPV		L	3,428	3,428	
000000-00-0	FLSMIDTH + CO A/S DKK 20.0		L	64,506	64,506	
000000-00-0	VESTAS WIND SYSTEMS A/S DKK 1.0		L	606,065	606,065	
000000-00-0	DANSKE BANK A/S DKK 10.0		L	61,995	61,995	
000000-00-0	JYSKE BANK A/S DKK 10.0		L	14,900	14,900	
000000-00-0	DSV A/S DKK 1.0		L	167,467	167,467	
000000-00-0	CHR HANSEN HOLDING A/S DKK 10.0		L	52,547	52,547	
000000-00-0	TDC A/S DKK 1.0		L	156,288	156,288	
000000-00-0	PANDORA A/S DKK 1.0		L	64,996	64,996	
000000-00-0	COLOPLAST A/S DKK 1.0		L	30,525	30,525	
000000-00-0	NOVO NORDISK A/S DKK 0.2		L	229,202	229,202	
000000-00-0	ISS A/S DKK 1.0		L	21,773	21,773	
000000-00-0	SABMILLER PLC USD 0.1		L	5,322	5,322	
000000-00-0	SABMILLER PLC USD 0.1		L	1,540,641	1,540,641	
000000-00-0	GKN PLC 10P		L	5,820	5,820	
000000-00-0	ROWAN COS PLC USD 0.125		L	35,880	35,880	
000000-00-0	NOBLE CORP PLC USD 0.01		L	1,332	1,332	
000000-00-0	INTERNATIONAL GAME TECHNOLO USD 0.1		L	12,165	12,165	
000000-00-0	ITOCHU CORP NPV		L	358	358	
000000-00-0	OBAYASHI CORP NPV		L	9,747	9,747	
000000-00-0	CASIO COMPUTER CO LTD NPV		L	189,446	189,446	
000000-00-0	KAJIMA COR NPV		L	107,381	107,381	
000000-00-0	KAJIMA COR NPV		L	2,889	2,889	
000000-00-0	KAWASAKI KISEN KAISHA LTD JPY 1.0		L	285,638	285,638	
000000-00-0	KEISEI ELE NPV		L	2,694	2,694	
000000-00-0	KOMATSU LTD NPV		L	368	368	
000000-00-0	COMSYS HOLDINGS CORP NPV		L	604	604	
000000-00-0	SHIMIZU CORP NPV		L	40,943	40,943	
000000-00-0	SHIN-ETSU CHEMICAL CO LTD NPV		L	7,662	7,662	
000000-00-0	J FRONT RE NPV		L	50,468	50,468	
000000-00-0	J FRONT RE NPV		L	75	75	
000000-00-0	SUZUKI MOTOR CORP NPV		L	4,940	4,940	
000000-00-0	SUMITOMO CORP NPV		L	312,990	312,990	
000000-00-0	SUMITOMO CORP NPV		L	2,992	2,992	
000000-00-0	SUMITOMO HEAVY INDUSTRIES LTD NPV		L	71,740	71,740	
000000-00-0	SEKISUI HOUSE LTD NPV		L	796,990	796,990	
000000-00-0	SECOM CO NPV		L	1,045	1,045	
000000-00-0	ANA HOLDINGS INC NPV 144A		L	13,096	13,096	
000000-00-0	ANA HOLDINGS INC NPV 144A		L	728	728	
000000-00-0	SONY CORP JPY 1.0		L	106,293	106,293	
000000-00-0	SONY CORP JPY 1.0		L	6,864	6,864	
000000-00-0	TAIHEIYO CEMENT CORP NPV		L	12,376	12,376	
000000-00-0	TAIYO YUDEN CO LTD NPV		L	845	845	
000000-00-0	TAKARA HOLDINGS INC NPV		L	3,544	3,544	
000000-00-0	TAKEDA PHARMACEUTICAL CO LTD NPV		L	3,165	3,165	
000000-00-0	TAKEDA PHARMACEUTICAL CO LTD NPV		L	534	534	
000000-00-0	SCREEN HOLDINGS CO LTD NPV		L	17,392	17,392	
000000-00-0	KDDI CORP NPV		L	560	560	
000000-00-0	RESONA HOLDINGS INC NPV		L	379,153	379,153	
000000-00-0	DENA CO LTD NPV		L	75,790	75,790	
000000-00-0	CENTRAL JA NPV		L	351,584	351,584	
000000-00-0	CENTRAL JA NPV		L	2,917	2,917	
000000-00-0	TOKYO ELECTRIC POWER CO HOLDING NPV		L	57,614	57,614	
000000-00-0	TOSHIBA CO NPV		L	372,364	372,364	
000000-00-0	TOTO LTD NPV		L	61,690	61,690	
000000-00-0	TOBU RAILWAY CO LTD NPV		L	234	234	
000000-00-0	TORAY INDUSTRIES INC NPV		L	1,665	1,665	
000000-00-0	TOPPAN PRTG LTD NPV		L	1,261	1,261	
000000-00-0	TOYOTA MOTOR CORP NPV		L	1,108,352	1,108,352	
000000-00-0	TOYOTA TSU NPV		L	9,657	9,657	
000000-00-0	NIKON CORP NPV		L	86,168	86,168	
000000-00-0	NICHIREI CORP NPV		L	1,045	1,045	
000000-00-0	NISSAN MOT NPV		L	37,689	37,689	
000000-00-0	NISSAN MOT NPV		L	46,806	46,806	
000000-00-0	NISSHIN SEIFUN GROUP INC NPV		L	1,667	1,667	
000000-00-0	NISSHIN SEIFUN GROUP INC NPV		L	80,044	80,044	
000000-00-0	NIPPON KAYAKU CO LTD NPV		L	4,518	4,518	
000000-00-0	NIPPON SUISAN KAISHA LTD NPV		L	1,484	1,484	
000000-00-0	SHINSEI BA NPV		L	8,905	8,905	
000000-00-0	NIPPON EXPRESS CO LTD NPV		L	194	194	
000000-00-0	NIPPON TELEGRAPH + TELEPHONE CO NPV		L	910,549	910,549	
000000-00-0	NIPPON TELEGRAPH + TELEPHONE CO NPV		L	16,760	16,760	
000000-00-0	NOMURA HOLDINGS INC NPV		L	2,325	2,325	
000000-00-0	HASEKO CORP NPV		L	200,557	200,557	
000000-00-0	EAST JAPAN RAILWAY CO NPV		L	658	658	
000000-00-0	HITACHI NPV		L	1,701	1,701	
000000-00-0	FAST RETAILING CO LTD NPV		L	17,586	17,586	
000000-00-0	FUJIKURA LTD NPV		L	836	836	
000000-00-0	FUJIFILM HOLDINGS CORP NPV		L	58,326	58,326	
000000-00-0	FUJI HEAVY INDUSTRIES LTD NPV		L	499	499	
000000-00-0	FUJI ELECTRIC CO LTD NPV		L	70,563	70,563	
000000-00-0	FURUKAWA ELECTRIC CO LTD NPV		L	1,592	1,592	
000000-00-0	MAZDA MOTOR CORP NPV		L	1,301	1,301	
000000-00-0	MIZUHO FINANCIAL GROUP INC NPV		L	606	606	
000000-00-0	MS+AD INSURANCE GROUP HOLDINGS NPV		L	193,620	193,620	
000000-00-0	SUMITOMO MITSUI FINANCIAL GROUP NPV		L	253	253	
000000-00-0	MITSUI FUDOSAN CO LTD NPV		L	86,648	86,648	
000000-00-0	MITSUI FUDOSAN CO LTD NPV		L	1,712	1,712	
000000-00-0	MITSUBISHI CORP NPV		L	6,679	6,679	
000000-00-0	MITSUBISHI ESTATE CO LTD NPV		L	114,041	114,041	
000000-00-0	MITSUBISHI MOTORS CORP NPV		L	88,924	88,924	
000000-00-0	MITSUBISHI UFJ FINANCIAL GROUP NPV		L	332,531	332,531	
000000-00-0	MITSUBISHI UFJ FINANCIAL GROUP NPV		L	4,658	4,658	
000000-00-0	MITSUBISHI MATERIALS CORP NPV		L	5,936	5,936	
000000-00-0	TOKIO MARINE HOLDINGS INC NPV		L	91,384	91,384	
000000-00-0	TOKIO MARINE HOLDINGS INC NPV		L	3,638	3,638	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	YAMATO HOLDINGS CO LTD NPV		L	558	558	
000000-00-0	ASTELLAS PHARMA INC NPV		L	41,590	41,590	
000000-00-0	ASTELLAS PHARMA INC NPV		L	2,439	2,439	
000000-00-0	YAMAHA CORP NPV		L	2,394	2,394	
000000-00-0	YOKOGAWA ELECTRIC CORP NPV		L	473	473	
000000-00-0	ACERGY S.A COM USD2		L	50,633	50,633	
000000-00-0	QIAGEN NV COM EURO.01		L	70,743	70,743	
000000-00-0	QIAGEN NV COM EURO.01		L	40,590	40,590	
000000-00-0	SCHIBSTED ASA A-SHARES		L	59,635	59,635	
000000-00-0	STOREBRAND ASA NOK 5.0		L	19,064	19,064	
000000-00-0	MARINE HARVEST ASA NOK 7.5		L	222,937	222,937	
000000-00-0	TGS NOPEC GEOPHYSICAL CO A NOK 0.25		L	9,982	9,982	
000000-00-0	LEROY SEAFOOD GROUP ASA NOK 1.0		L	61,269	61,269	
000000-00-0	ORKLA ASA NOK 1.25		L	92,226	92,226	
000000-00-0	NORSK HYDRO ASA NOK 1.098		L	31,082	31,082	
000000-00-0	DNB ASA 10.0		L	181,590	181,590	
000000-00-0	TELENOR ASA NOK 6.0		L	68,210	68,210	
000000-00-0	STATOIL ASA 2.5		L	10,775	10,775	
000000-00-0	YARA INTERNATIONAL ASA NOK 1.7		L	34,966	34,966	
000000-00-0	DET NORSKE OLJESELSKAP ASA NOK 1.0		L	53,700	53,700	
000000-00-0	GJENSIDIGE FORSIKRING NOK 2.0		L	8,526	8,526	
000000-00-0	SCHIBSTED ASA NOK 0.5		L	26,191	26,191	
000000-00-0	FISHER + PAYKEL HEALTHCARE CORP NPV		L	38,608	38,608	
000000-00-0	FISHER + PAYKEL HEALTHCARE CORP NPV		L	190,505	190,505	
000000-00-0	FLETCHER BUILDING LTD NPV		L	505	505	
000000-00-0	FLETCHER BUILDING LTD NPV		L	2,572	2,572	
000000-00-0	SKYCITY ENTERTAINMENT GROUP LTD NPV		L	1,151	1,151	
000000-00-0	SPARK NEW ZEALAND LTD NPV		L	11,835	11,835	
000000-00-0	COPA HOLDI NPV CLASS A		L	35,780	35,780	
000000-00-0	OIL SEARCH LTD NPV		L	10,125	10,125	
000000-00-0	OIL SEARCH LTD NPV		L	347,467	347,467	
000000-00-0	ELECTROLUX AB SEK 5.0		L	244,755	244,755	
000000-00-0	INVESTOR AB SEK 6.25		L	11,695	11,695	
000000-00-0	SKF AB SEK 2.5		L	152,183	152,183	
000000-00-0	SVENSKA CELLULOSA AB S SEK 3.33 RFD		L	473,223	473,223	
000000-00-0	SECURITAS AB SEK 1.0		L	25,043	25,043	
000000-00-0	NORDEA BANK AB SEK 1.0		L	28,527	28,527	
000000-00-0	NORDEA BANK AB SEK 1.0		L	7,199	7,199	
000000-00-0	TELIA CO AB SEK 3.2		L	170,020	170,020	
000000-00-0	ATLAS COPCO AB SEK 0.64		L	103,309	103,309	
000000-00-0	SVENSKA HANDELSBANKEN AB NPV		L	27,599	27,599	
000000-00-0	KINNEVIK AB SEK 0.1		L	54,515	54,515	
000000-00-0	CITIGROUP GLOBAL MARKETS INC REPO		L	1,278,000	1,278,000	
000000-00-0	SOCIETE GENERALE REPO		L	14,637,340	14,637,340	
000000-00-0	BARCLAYS CAPITAL, INC. REPO		L	1,500,000	1,500,000	
000000-00-0	BARCLAYS CAPITAL, INC. REPO		L	2,400,000	2,400,000	
000000-00-0	DEUTSCHE BANK SEC INC REPO		L	1,300,000	1,300,000	
000000-00-0	BARCLAYS CAPITAL, INC. REPO		L	2,000,000	2,000,000	
003654-10-0	ABIOMED INC USD 0.01		L	76,171	76,171	
004225-10-8	ACADIA PHA COM USD0.0001		L	19,998	19,998	
00912X-30-2	AIR LEASE CORP USD 0.01		L	26,475	26,475	
011659-10-9	ALASKA AIR GROUP INC USD 0.01		L	3,970	3,970	
016255-10-1	ALIGN TECHNOLOGY INC USD 0.0001		L	49,331	49,331	
017175-10-0	ALLEGHANY CORP DEL USD 1.0		L	59,318	59,318	
01973R-10-1	ALLISON TRANSMISSION HLDGS USD 0.01		L	23,563	23,563	
023586-10-0	AMERCO USD 0.25		L	12,329	12,329	
02376R-10-2	AMERICAN AIRLS GROUP INC USD 0.01		L	0	0	
025537-10-1	AMER ELEC COM USD6.50		L	1,579	1,579	
03232P-40-5	AMSURG COR COM NPV		L	84,506	84,506	
032654-10-5	ANALOG DEVICES INC USD 0.167		L	1,113	1,113	
03674X-10-6	ANTERO RES CORP USD 0.01		L	35,681	35,681	
03852U-10-6	ARAMARK		L	20,397	20,397	
049560-10-5	ATMOS ENERGY CORP NPV		L	80,987	80,987	
05605H-10-0	BWX TECHNOLOGIES INC USD 0.01		L	54,439	54,439	
084423-10-2	BERKLEY W R CORP USD 0.2		L	71,315	71,315	
08579W-10-3	BERRY PLASTICS GROUP INC USD 0.01		L	305,930	305,930	
09061G-10-1	BIOMARIN PHARMACEUTICAL I USD 0.001		L	25,504	25,504	
116794-10-8	BRUKER CORP USD 0.01		L	15,946	15,946	
122017-10-6	BURLINGTON STORES INC USD 0.0001		L	137,072	137,072	
125581-80-1	CIT GROUP INC USD 0.01		L	1,835	1,835	
126117-10-0	CNA FINL CORP USD 2.5		L	6,520	6,520	
126408-10-3	CSX CORP COM USD1		L	12,102	12,102	
127055-10-1	CABOT CORP USD 1.0		L	32,292	32,292	
127387-10-8	CADENCE DESIGN SYS INC USD 0.01		L	1,886	1,886	
146229-10-9	CARTERS IN COM USD0.01		L	69,387	69,387	
150870-10-3	CELANESE CORP DEL USD 0.0001		L	296,259	296,259	
16119P-10-8	CHARTER COMMUNICATIONS IN USD 0.001		L	461,872	461,872	
20030N-10-1	COMCAST CORP NEW USD 0.01		L	2,942	2,942	
200525-10-3	COMMERCE BANCSHARES INC USD 5.0		L	29,369	29,369	
20825C-10-4	CONOCOPHIL COM USD0.01		L	1,592	1,592	
21036P-10-8	CONSTELLATION BRANDS INC USD 0.01		L	4,765	4,765	
228368-10-6	CROWN HLDGS INC USD 5.0		L	18,924	18,924	
231021-10-6	CUMMINS INC USD 2.5		L	504	504	
25278X-10-9	DIAMONDBACK ENERGY INC USD 0.01		L	36,470	36,470	
25470M-10-9	DISH NETWORK CORP USD 0.01		L	122,130	122,130	
25754A-20-1	DOMINOS PIZZA INC USD 0.01		L	143,092	143,092	
27579R-10-4	EAST WEST BANCORP INC USD 0.001		L	43,143	43,143	
278265-10-3	EATON VANCE CORP USD 0.003906		L	3,356	3,356	
278642-10-3	EBAY INC COM USD0.001		L	68	68	
29272W-10-9	ENERGIZER HLDGS INC NEW USD 0.01		L	58,441	58,441	
298736-10-9	EURONET WORLDWIDE INC USD 0.02		L	26,380	26,380	
30241L-10-9	FEI CO NPV		L	14,482	14,482	
30303M-10-2	FACEBOOK INC USD 0.000006		L	1	1	
314211-10-3	FEDERATED CLB NPV		L	17,222	17,222	
31428X-10-6	FEDEX CORP USD 0.1		L	5,804	5,804	
31620R-30-3	FIDELITY NATL FINL INC N USD 0.0001		L	6,617	6,617	
339041-10-5	FLEETCOR TECHNOLOGIES INC USD 0.001		L	220,690	220,690	
388689-10-1	GRAPHIC PACKAGING HLDG CO USD 0.01		L	14,024	14,024	
419870-10-0	HAWAIIAN ELEC INDS INC NPV		L	14,289	14,289	
422806-10-9	HEICO CORP NEW USD 0.01		L	15,745	15,745	
422806-20-8	HEICO CORP NEW USD 0.01		L	49,095	49,095	
445658-10-7	HUNT(JB)TR COM USD0.01		L	508	508	
446413-10-6	HUNTINGTON INGALLS INDS IN USD 0.01		L	82,496	82,496	
447011-10-7	HUNTSMAN CORP USD 0.01		L	8,995	8,995	
44919P-50-8	IAC INTERA COM STK USD0.001		L	28,220	28,220	
44970B-10-9	IMS HEALTH HLDGS INC USD 0.01		L	65,611	65,611	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		L	0	0	
48020Q-10-7	JONES LANG LASALLE INC USD 0.01		L	17,810	17,810	
50212V-10-0	LPL FINL HLDGS INC NPV		L	62,674	62,674	
521865-20-4	LEAR CORP USD 0.01		L	20,162	20,162	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC USD 0.01		L	1,453	1,453	
53071M-88-0	LIBERTY VENTURES SER A USD 0.01		L	37,501	37,501	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
53578A-10-8	LINKEDIN CORP USD 0.0001		L	43,514	43,514	
550021-10-9	LULULEMON ATHLETICA INC USD 0.005		L	110,233	110,233	
55608B-10-5	MACQUARIE INFRASTRUCTURE CORP		L	6,624	6,624	
563568-10-4	MANITOWOC FOODSERVICE INC USD 0.01		L	27,652	27,652	
570535-10-4	MARKEL CORP NPV		L	38,700	38,700	
57636Q-10-4	MASTERCARD INC CL A USD 0.0001		L	0	0	
57772K-10-1	MAXIM INTEGRATED PRODS IN USD 0.001		L	20,929	20,929	
586050-10-9	MEMORIAL RESOURCE DEV CORP USD 0.01		L	71,725	71,725	
62944T-10-5	NVR INC USD 0.01		L	27,753	27,753	
64125C-10-9	NEUROCRINE BIOSCIENCES IN USD 0.001		L	288,370	288,370	
66705Y-10-4	NORTHSTAR ASSET MGMT GROUP USD 0.01		L	31	31	
670837-10-3	OGE ENERGY CORP USD 0.01		L	25,407	25,407	
680223-10-4	OLD REP INTL CORP USD 1.0		L	32,757	32,757	
682189-10-5	ON SEMICONDUCTOR CORP USD 0.01		L	132,127	132,127	
68268W-10-3	ONEMAIN HLDGS INC USD 0.01		L	55,200	55,200	
69318G-10-6	PBF ENERGY INC USD 0.001		L	109,919	109,919	
698354-10-7	PANDORA MEDIA USD 0.0001		L	18,621	18,621	
701877-10-2	PARSLEY ENERGY INC USD 0.01		L	133,448	133,448	
708160-10-6	PENNEY J C CORP INC USD 0.5		L	14,568	14,568	
72348P-10-4	PINNACLE FOODS INC DEL USD 0.01		L	180,890	180,890	
74876Y-10-1	QUINTILES TRANSNATIONAL HL USD 0.01		L	255,156	255,156	
762760-10-6	RICE ENERGY INC USD 0.01		L	233,775	233,775	
784117-10-3	SEI INVTS CO USD 0.01		L	33,664	33,664	
817565-10-4	SERVICE CORP INTL USD 1.0		L	16,390	16,390	
81762P-10-2	SERVICENOW INC USD 0.001		L	94,579	94,579	
82669G-10-4	SIGNATURE BK NEW YORK N Y USD 0.01		L	180,654	180,654	
83001A-10-2	SIX FLAGS ENTMT CORP NEW NPV		L	71,132	71,132	
84265V-10-5	SOUTHERN COPPER CORP DEL USD 0.01		L	58,925	58,925	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS I USD 0.01		L	36,539	36,539	
848577-10-2	SPIRIT AIRLS INC USD 0.0001		L	21,920	21,920	
87161C-50-1	SYNOVUS FINL CORP USD 1.0		L	46,461	46,461	
872540-10-9	TJX COS INC NEW USD 1.0		L	936	936	
872590-10-4	T-MOBILE US INC USD 0.0001		L	91,027	91,027	
87336U-10-5	TABLEAU SOFTWARE INC USD 0.0001		L	96	96	
87612G-10-1	TARGA RES CORP USD 0.001		L	41,707	41,707	
883203-10-1	TEXTRON INC USD 0.125		L	1,862	1,862	
889478-10-3	TOLL BROS COM USD0.01		L	54,319	54,319	
896047-50-3	TRIBUNE MEDIA CO USD 0.001		L	5,397	5,397	
911312-10-6	UNITED PARCEL SVC INC USD 0.01		L	589	589	
911684-10-8	UNITED STATES CELLULAR CORP USD 1.0		L	14,596	14,596	
912909-10-8	UNITED STS STL CORP NEW USD 1.0		L	53,676	53,676	
91307C-10-2	UNITED THERAPEUTICS CORP D USD 0.01		L	47,847	47,847	
917047-10-2	URBAN OUTFITTERS INC USD 0.0001		L	224	224	
92240G-10-1	VECTREN CO COM NPV		L	7,600	7,600	
928563-40-2	VMWARE INC - CLASS A NPV		L	245,637	245,637	
929089-10-0	VOYA FINL INC USD 0.01		L	11,633	11,633	
929740-10-8	WABTEC USD 0.01		L	20,050	20,050	
94946T-10-6	WELLCARE HEALTH PLANS INC USD 0.01		L	258,644	258,644	
95058W-10-0	WENDYS CO USD 0.1		L	42,306	42,306	
955306-10-5	WEST PHARMACEUTICAL SVCS I USD 0.25		L	152,110	152,110	
95709T-10-0	WESTAR ENERGY INC USD 5.0		L	39,029	39,029	
957638-10-9	WESTERN AL COM USD0.0001		L	513,733	513,733	
960413-10-2	WESTLAKE C COM USD0.01		L	40,780	40,780	
968223-20-6	WILEY JOHN CLASS A COM USD 1		L	52,285	52,285	
969904-10-1	WILLIAMS SONOMA INC USD 0.01		L	57,819	57,819	
98212B-10-3	WPX ENERGY INC USD 0.01		L	15,128	15,128	
985817-10-5	YELP INC USD 0.000001		L	124,528	124,528	
98919V-10-5	ZAYO GROUP HLDGS INC USD 0.001		L	179,267	179,267	
98954M-20-0	ZILLOW GROUP INC USD 0.01		L	20,286	20,286	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				51,867,395	51,867,395	XXX
7599999. Total - Common Stocks				51,867,395	51,867,395	XXX
7699999. Total - Preferred and Common Stocks				51,867,395	51,867,395	XXX
9999999 - Totals				159,421,766	159,381,297	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 18,865,796 Book/Adjusted Carrying Value $ 18,713,404
2. Average balance for the year to date Fair Value $ 138,507,196 Book/Adjusted Carrying Value $ 138,550,958
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 107,513,902 NAIC 2 $ 0 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year to date Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year to date Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

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	*
First Union Wacovia National Bank St. Louis, MO					(320,611,889)	(105,770,103)	(106,463,043)	XXX
Sun Trust Orlando, FL					141,365,749	(37,936,216)	(41,810,560)	XXX
Bank of America Atlanta, GA					(197,546,666)	82,285,073	(128,693,184)	XXX
Huntington Bank Cincinnati, OH					(108,726)	880,729	(85,968)	XXX
Bank of New York Mellon New York, NY					(49,222,385)	(48,811,494)	(39,293,884)	XXX
Federal Home Loan Bank Cincinnati, OH					51,218	50,474	114,771	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	0	0	(426,072,699)	(109,301,537)	(316,231,868)	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	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(426,072,699)	(109,301,537)	(316,231,868)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(426,072,699)	(109,301,537)	(316,231,868)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE